



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 05/04/2018 TO 05/04/2018

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
2018/04/05	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	2025	03/05/2018	133.21	Call	Bond Future	2,524.9800	2.5250	2,526.5900	2.5266	0.064	0	0	0
2018/04/05	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2025	03/05/2018			Bond Future	135.7350	135.7350	135.7366	135.7366	0.001	0.0000	0.0000	1,033
2018/04/05	2025	03/05/2018	133.22	Call	Bond Future	2,514.9800	2.5150	2,516.5900	2.5166	0.064	0	0	0
2018/04/05	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2025	03/05/2018	133.20	Call	Bond Future	2,534.9800	2.5350	2,536.5900	2.5366	0.064	0	0	0
2018/04/05	2025	02/08/2018	136.65	Call	Bond Future	219.9800	0.2200	222.0400	0.2220	0.936	0	0	0
2018/04/05	2025	02/08/2018			Bond Future	136.8700	136.8700	136.8720	136.8720	0.002	0.0000	0.0000	0
2018/04/05	2025	02/08/2018	136.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2025	02/08/2018	136.66	Call	Bond Future	209.9800	0.2100	212.0400	0.2120	0.981	0	0	0
2018/04/05	2025	02/08/2018	136.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2025	02/08/2018	136.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2025	02/08/2018	136.67	Call	Bond Future	199.9800	0.2000	202.0400	0.2020	1.030	0	0	0
2018/04/05	2029	03/05/2018			Bond Future	104.5317	104.5317	104.5334	104.5334	0.002	0.0000	0.0000	1,370
2018/04/05	2029	02/08/2018			Bond Future	106.4688	106.4688	106.4709	106.4709	0.002	0.0000	0.0000	0
2018/04/05	2030	03/05/2018	9.51	Call	Bond Future	7,116.5200	7.1165	7,371.9200	7.3719	3.589	0	0	0
2018/04/05	2030	03/05/2018			Bond Future	8.4669	98.6931	8.4312	98.9501	(0.422)	0.0000	0.0000	95,577
2018/04/05	2030	03/05/2018	9.49	Call	Bond Future	6,987.6100	6.9876	7,242.7900	7.2428	3.652	0	0	0
2018/04/05	2030	03/05/2018	9.49	Put	Bond Future	5.0600	0.0051	3.2300	0.0032	(36.166)	0	0	0
2018/04/05	2030	03/05/2018	9.51	Put	Bond Future	4.4000	0.0044	2.7900	0.0028	(36.591)	0	0	0
2018/04/05	2030	03/05/2018	9.50	Call	Bond Future	7,052.1200	7.0521	7,307.4000	7.3074	3.620	0	0	0
2018/04/05	2030	03/05/2018	9.50	Put	Bond Future	4.7500	0.0048	3.0200	0.0030	(36.421)	0	0	0
2018/04/05	2030	02/08/2018	9.46	Put	Bond Future	347.8800	0.3479	313.3100	0.3133	(9.937)	0	0	0
2018/04/05	2030	02/08/2018	8.51	Call	Bond Future	2,050.8200	2.0508	2,179.9700	2.1800	6.297	0	0	7,850
2018/04/05	2030	02/08/2018	8.91	Call	Bond Future	3,816.4500	3.8164	3,997.9100	3.9979	4.755	0	0	7,850
2018/04/05	2030	02/08/2018			Bond Future	8.5025	96.5114	8.4654	96.7735	(0.436)	0.0000	0.0000	127
2018/04/05	2030	02/08/2018	9.46	Call	Bond Future	6,803.2700	6.8033	7,030.8400	7.0308	3.345	0	0	0
2018/04/05	2030	02/08/2018	8.51	Put	Bond Future	1,997.5800	1.9976	1,864.5900	1.8646	(6.658)	0	0	0
2018/04/05	2030	02/08/2018	9.47	Call	Bond Future	6,860.7300	6.8607	7,088.8700	7.0889	3.325	0	0	0
2018/04/05	2030	02/08/2018	9.45	Put	Bond Future	354.8500	0.3548	319.7000	0.3197	(9.906)	0	0	0
2018/04/05	2030	02/08/2018	8.91	Put	Bond Future	994.9600	0.9950	914.2800	0.9143	(8.109)	0	0	0
2018/04/05	2030	02/08/2018	9.50	Call	Bond Future	7,033.4600	7.0335	7,263.2700	7.2633	3.267	0	0	0
2018/04/05	2030	02/08/2018	9.47	Put	Bond Future	341.0500	0.3410	307.0500	0.3070	(9.969)	0	0	0
2018/04/05	2030	02/08/2018	9.45	Call	Bond Future	6,745.9000	6.7459	6,972.8900	6.9729	3.365	0	0	0
2018/04/05	2030	02/08/2018	9.50	Put	Bond Future	321.2900	0.3213	288.9600	0.2890	(10.063)	0	0	7,850
2018/04/05	2032	03/05/2018	9.71	Put	Bond Future	4.6100	0.0046	2.9200	0.0029	(36.659)	0	0	0
2018/04/05	2032	03/05/2018	9.70	Call	Bond Future	7,774.7000	7.7747	8,052.6300	8.0526	3.575	0	0	0
2018/04/05	2032	03/05/2018			Bond Future	8.6466	97.6701	8.6109	97.9498	(0.413)	0.0000	0.0000	60,208

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
2018/04/05	2032	03/05/2018	9.71	Call	Bond Future	7,843.8700	7.8439	8,121.8900	8.1219	3.544	0	0	0
2018/04/05	2032	03/05/2018	9.70	Put	Bond Future	4.9000	0.0049	3.1200	0.0031	(36.327)	0	0	0
2018/04/05	2032	03/05/2018	9.72	Call	Bond Future	7,912.9900	7.9130	8,191.1000	8.1911	3.515	0	0	0
2018/04/05	2032	03/05/2018	9.72	Put	Bond Future	4.3400	0.0043	2.7400	0.0027	(36.866)	0	0	0
2018/04/05	2032	02/08/2018	9.67	Call	Bond Future	7,610.4300	7.6104	7,858.3100	7.8583	3.257	0	0	0
2018/04/05	2032	02/08/2018	9.66	Put	Bond Future	392.5600	0.3926	354.5400	0.3545	(9.685)	0	0	0
2018/04/05	2032	02/08/2018			Bond Future	8.6818	99.4753	8.6449	99.7606	(0.425)	0.0000	0.0000	2
2018/04/05	2032	02/08/2018	9.68	Call	Bond Future	7,672.2800	7.6723	7,920.7600	7.9208	3.239	0	0	0
2018/04/05	2032	02/08/2018	9.68	Put	Bond Future	377.8000	0.3778	340.9900	0.3410	(9.743)	0	0	0
2018/04/05	2032	02/08/2018	9.67	Put	Bond Future	385.1100	0.3851	347.7000	0.3477	(9.714)	0	0	0
2018/04/05	2032	02/08/2018	9.66	Call	Bond Future	7,548.6400	7.5486	7,795.9100	7.7959	3.276	0	0	0
2018/04/05	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2033	03/05/2018			Bond Future	109.1501	109.1501	109.0822	109.0822	(0.062)	0.0000	0.0000	6,055
2018/04/05	2033	03/05/2018	107.70	Call	Bond Future	1,450.1500	1.4501	1,382.2200	1.3822	(4.684)	0	0	0
2018/04/05	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2033	03/05/2018	107.71	Call	Bond Future	1,440.1500	1.4401	1,372.2200	1.3722	(4.717)	0	0	0
2018/04/05	2033	03/05/2018	107.69	Call	Bond Future	1,460.1500	1.4601	1,392.2200	1.3922	(4.652)	0	0	0
2018/04/05	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2033	02/08/2018	109.94	Call	Bond Future	1,232.7700	1.2328	1,163.9600	1.1640	(5.582)	0	0	0
2018/04/05	2033	02/08/2018			Bond Future	111.1728	111.1728	111.1040	111.1040	(0.062)	0.0000	0.0000	1,515
2018/04/05	2033	02/08/2018	109.92	Call	Bond Future	1,252.7700	1.2528	1,183.9600	1.1840	(5.493)	0	0	0
2018/04/05	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2033	02/08/2018	109.93	Call	Bond Future	1,242.7700	1.2428	1,173.9600	1.1740	(5.537)	0	0	0
2018/04/05	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2037	03/05/2018	9.99	Call	Bond Future	8,922.0300	8.9220	9,234.6300	9.2346	3.504	0	0	0
2018/04/05	2037	03/05/2018	9.97	Put	Bond Future	7.8100	0.0078	5.1200	0.0051	(34.443)	0	0	0
2018/04/05	2037	03/05/2018			Bond Future	8.8984	98.6539	8.8627	98.9689	(0.402)	0.0000	0.0000	46,822
2018/04/05	2037	03/05/2018	9.99	Put	Bond Future	7.0000	0.0070	4.5600	0.0046	(34.857)	0	0	0
2018/04/05	2037	03/05/2018	9.97	Call	Bond Future	8,771.1100	8.7711	9,083.4600	9.0835	3.561	0	0	0
2018/04/05	2037	03/05/2018	9.98	Put	Bond Future	7.3900	0.0074	4.8400	0.0048	(34.506)	0	0	0
2018/04/05	2037	03/05/2018	9.98	Call	Bond Future	8,846.6100	8.8466	9,159.1000	9.1591	3.532	0	0	0
2018/04/05	2037	02/08/2018	9.96	Put	Bond Future	455.8800	0.4559	413.2000	0.4132	(9.362)	0	0	0
2018/04/05	2037	02/08/2018	9.95	Call	Bond Future	8,678.2900	8.6783	8,956.1600	8.9562	3.202	0	0	0
2018/04/05	2037	02/08/2018			Bond Future	8.9392	96.2211	8.9024	96.5423	(0.412)	0.0000	0.0000	731
2018/04/05	2037	02/08/2018	9.96	Call	Bond Future	8,745.7700	8.7458	9,024.3000	9.0243	3.185	0	0	0
2018/04/05	2037	02/08/2018	9.95	Put	Bond Future	464.2000	0.4642	420.8600	0.4209	(9.336)	0	0	0
2018/04/05	2037	02/08/2018	9.97	Call	Bond Future	8,813.4100	8.8134	9,092.5700	9.0926	3.167	0	0	0
2018/04/05	2037	02/08/2018	9.97	Put	Bond Future	447.8200	0.4478	405.7700	0.4058	(9.390)	0	0	0
2018/04/05	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2038	03/05/2018	132.27	Call	Bond Future	2,200.3700	2.2004	2,202.9100	2.2029	0.115	0	0	0
2018/04/05	2038	03/05/2018			Bond Future	134.4704	134.4704	134.4729	134.4729	0.002	0.0000	0.0000	8,991
2018/04/05	2038	03/05/2018	132.28	Call	Bond Future	2,190.3700	2.1904	2,192.9100	2.1929	0.116	0	0	0
2018/04/05	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2038	03/05/2018	132.29	Call	Bond Future	2,180.3700	2.1804	2,182.9100	2.1829	0.116	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
2018/04/05	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2038	02/08/2018	134.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2038	02/08/2018			Bond Future	135.4092	135.4092	135.4124	135.4124	0.002	0.0000	0.0000	0
2018/04/05	2038	02/08/2018	134.54	Call	Bond Future	869.2000	0.8692	872.3800	0.8724	0.366	0	0	0
2018/04/05	2038	02/08/2018	134.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2038	02/08/2018	134.55	Call	Bond Future	859.2000	0.8592	862.3800	0.8624	0.370	0	0	0
2018/04/05	2038	02/08/2018	134.53	Call	Bond Future	879.2000	0.8792	882.3800	0.8824	0.362	0	0	0
2018/04/05	2038	02/08/2018	134.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2040	03/05/2018	10.08	Put	Bond Future	7.5400	0.0075	4.5600	0.0046	(39.523)	0	0	0
2018/04/05	2040	03/05/2018			Bond Future	8.9685	102.6865	8.9226	103.1241	(0.511)	0.0000	0.0000	45,123
2018/04/05	2040	03/05/2018	10.07	Call	Bond Future	9,679.6500	9.6797	10,114.1700	10.1142	4.489	0	0	0
2018/04/05	2040	03/05/2018	10.07	Put	Bond Future	7.9600	0.0080	4.8300	0.0048	(39.322)	0	0	0
2018/04/05	2040	03/05/2018	8.50	Put	Bond Future	4,725.1500	4.7251	4,316.0400	4.3160	(8.658)	0	0	0
2018/04/05	2040	03/05/2018	8.50	Call	Bond Future	104.5500	0.1046	133.0900	0.1331	27.298	0	0	1,011
2018/04/05	2040	03/05/2018	10.08	Call	Bond Future	9,760.0600	9.7601	10,194.7300	10.1947	4.454	0	0	0
2018/04/05	2040	03/05/2018	10.06	Call	Bond Future	9,599.1500	9.5991	10,033.5200	10.0335	4.525	0	0	0
2018/04/05	2040	03/05/2018	10.06	Put	Bond Future	8.4000	0.0084	5.1200	0.0051	(39.048)	0	0	0
2018/04/05	2040	03/05/2018	10.00	Put	Bond Future	11.6100	0.0116	7.1900	0.0072	(38.071)	0	0	0
2018/04/05	2040	03/05/2018	10.00	Call	Bond Future	9,114.2100	9.1142	9,547.4400	9.5474	4.753	0	0	1,500
2018/04/05	2040	03/05/2018	9.00	Put	Bond Future	1,201.0800	1.2011	988.8700	0.9889	(17.668)	0	0	0
2018/04/05	2040	03/05/2018	9.00	Call	Bond Future	1,500.5800	1.5006	1,726.0200	1.7260	15.024	0	0	1,239
2018/04/05	2040	02/08/2018	10.04	Call	Bond Future	9,509.3000	9.5093	9,898.1700	9.8982	4.089	0	0	0
2018/04/05	2040	02/08/2018	10.03	Put	Bond Future	512.0600	0.5121	453.9100	0.4539	(11.356)	0	0	0
2018/04/05	2040	02/08/2018			Bond Future	9.0095	100.0778	8.9623	100.5240	(0.524)	0.0000	0.0000	420
2018/04/05	2040	02/08/2018	10.05	Call	Bond Future	9,581.4200	9.5814	9,971.1600	9.9712	4.068	0	0	0
2018/04/05	2040	02/08/2018	10.05	Put	Bond Future	494.3000	0.4943	437.8800	0.4379	(11.414)	0	0	0
2018/04/05	2040	02/08/2018	10.04	Put	Bond Future	503.1100	0.5031	445.8200	0.4458	(11.387)	0	0	0
2018/04/05	2040	02/08/2018	10.03	Call	Bond Future	9,437.2100	9.4372	9,825.2200	9.8252	4.111	0	0	0
2018/04/05	2044	03/05/2018	10.10	Call	Bond Future	9,604.2300	9.6042	10,096.4300	10.0964	5.125	0	0	0
2018/04/05	2044	03/05/2018	10.09	Put	Bond Future	10.0400	0.0100	5.9300	0.0059	(40.936)	0	0	0
2018/04/05	2044	03/05/2018			Bond Future	9.0232	99.6051	8.9724	100.1013	(0.563)	0.0000	0.0000	27,123
2018/04/05	2044	03/05/2018	10.11	Call	Bond Future	9,685.2800	9.6853	10,177.6700	10.1777	5.084	0	0	0
2018/04/05	2044	03/05/2018	10.11	Put	Bond Future	9.0300	0.0090	5.3100	0.0053	(41.196)	0	0	0
2018/04/05	2044	03/05/2018	10.10	Put	Bond Future	9.5200	0.0095	5.6100	0.0056	(41.071)	0	0	0
2018/04/05	2044	03/05/2018	10.09	Call	Bond Future	9,523.0900	9.5231	10,015.0900	10.0151	5.166	0	0	0
2018/04/05	2044	02/08/2018	10.07	Call	Bond Future	9,503.0700	9.5031	9,940.5100	9.9405	4.603	0	0	0
2018/04/05	2044	02/08/2018			Bond Future	9.0636	97.0647	9.0113	97.5705	(0.577)	0.0000	0.0000	0
2018/04/05	2044	02/08/2018	10.05	Call	Bond Future	9,358.7200	9.3587	9,794.1500	9.7941	4.653	0	0	0
2018/04/05	2044	02/08/2018	10.05	Put	Bond Future	584.5100	0.5845	514.1800	0.5142	(12.032)	0	0	0
2018/04/05	2044	02/08/2018	10.07	Put	Bond Future	564.9400	0.5649	496.6200	0.4966	(12.093)	0	0	0
2018/04/05	2044	02/08/2018	10.06	Call	Bond Future	9,430.9300	9.4309	9,867.3700	9.8674	4.628	0	0	0
2018/04/05	2044	02/08/2018	10.06	Put	Bond Future	574.7000	0.5747	505.3800	0.5054	(12.062)	0	0	0
2018/04/05	2046	03/05/2018	127.95	Call	Bond Future	1,438.1400	1.4381	1,440.9800	1.4410	0.197	0	0	0
2018/04/05	2046	03/05/2018			Bond Future	129.3881	129.3881	129.3910	129.3910	0.002	0.0000	0.0000	10,874
2018/04/05	2046	03/05/2018	127.93	Call	Bond Future	1,458.1400	1.4581	1,460.9800	1.4610	0.195	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
2018/04/05	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2046	03/05/2018	127.94	Call	Bond Future	1,448.1400	1.4481	1,450.9800	1.4510	0.196	0	0	0
2018/04/05	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2046	02/08/2018			Bond Future	131.7858	131.7858	131.7892	131.7892	0.003	0.0000	0.0000	0
2018/04/05	2046	02/08/2018	128.78	Call	Bond Future	3,005.8200	3.0058	3,009.2000	3.0092	0.112	0	0	0
2018/04/05	2046	02/08/2018	128.79	Call	Bond Future	2,995.8200	2.9958	2,999.2000	2.9992	0.113	0	0	0
2018/04/05	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2046	02/08/2018	128.77	Call	Bond Future	3,015.8200	3.0158	3,019.2000	3.0192	0.112	0	0	0
2018/04/05	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2050	03/05/2018	135.61	Call	Bond Future	1,928.0700	1.9281	1,931.1100	1.9311	0.158	0	0	0
2018/04/05	2050	03/05/2018			Bond Future	137.5381	137.5381	137.5411	137.5411	0.002	0.0000	0.0000	9,788
2018/04/05	2050	03/05/2018	135.62	Call	Bond Future	1,918.0700	1.9181	1,921.1100	1.9211	0.158	0	0	0
2018/04/05	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2050	03/05/2018	135.63	Call	Bond Future	1,908.0700	1.9081	1,911.1100	1.9111	0.159	0	0	0
2018/04/05	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2050	02/08/2018	137.53	Call	Bond Future	823.9600	0.8240	827.6300	0.8276	0.445	0	0	0
2018/04/05	2050	02/08/2018	137.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2050	02/08/2018	137.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2050	02/08/2018			Bond Future	138.3540	138.3540	138.3576	138.3576	0.003	0.0000	0.0000	0
2018/04/05	2050	02/08/2018	137.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	2050	02/08/2018	137.54	Call	Bond Future	813.9600	0.8140	817.6300	0.8176	0.451	0	0	0
2018/04/05	2050	02/08/2018	137.52	Call	Bond Future	833.9600	0.8340	837.6300	0.8376	0.440	0	0	0
2018/04/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	AL37	03/05/2018			Index Future	589.1420	589.1420	589.2610	589.2610	0.020	0.0000	0.0000	0
2018/04/05	AL37	02/08/2018			Index Future	600.0310	600.0310	600.1540	600.1540	0.020	0.0000	0.0000	0
2018/04/05	AL7T	03/05/2018			Index Future	694.2730	694.2730	695.7960	695.7960	0.219	0.0000	0.0000	0
2018/04/05	AL7T	02/08/2018			Index Future	707.1040	707.1040	708.6580	708.6580	0.220	0.0000	0.0000	0
2018/04/05	ALBI	03/05/2018			Index Future	635.3860	635.3860	637.2760	637.2760	0.297	0.0000	0.0000	805
2018/04/05	ALBI	02/08/2018			Index Future	647.1290	647.1290	649.0570	649.0570	0.298	0.0000	0.0000	0
2018/04/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C023	28/02/2023			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
2018/04/05	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/05	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C214	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C223	25/01/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/05	EL28	03/05/2018	133.20	Put	Bond Future	445.9300	0.4459	440.9600	0.4410	(1.115)	0	0	0
2018/04/05	EL28	03/05/2018			Bond Future	132.7541	132.7541	132.7590	132.7590	0.004	0.0000	0.0000	0
2018/04/05	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	EL28	03/05/2018	133.19	Put	Bond Future	435.9300	0.4359	430.9600	0.4310	(1.140)	0	0	0
2018/04/05	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	EL28	03/05/2018	133.18	Put	Bond Future	425.9300	0.4259	420.9600	0.4210	(1.167)	0	0	0
2018/04/05	EL28	02/08/2018	134.95	Call	Bond Future	264.2100	0.2642	269.7100	0.2697	2.082	0	0	0
2018/04/05	EL28	02/08/2018			Bond Future	135.2142	135.2142	135.2197	135.2197	0.004	0.0000	0.0000	0
2018/04/05	EL28	02/08/2018	134.93	Call	Bond Future	284.2100	0.2842	289.7100	0.2897	1.935	0	0	0
2018/04/05	EL28	02/08/2018	134.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	EL28	02/08/2018	134.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	EL28	02/08/2018	134.94	Call	Bond Future	274.2100	0.2742	279.7100	0.2797	2.006	0	0	0
2018/04/05	EL28	02/08/2018	134.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	ES33	03/05/2018	11.22	Call	Bond Future	6,357.9300	6.3579	6,593.5600	6.5936	3.706	0	0	0
2018/04/05	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	ES33	03/05/2018			Bond Future	10.1802	80.4860	10.1440	80.7216	(0.355)	0.0000	0.0000	9,466
2018/04/05	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	ES33	03/05/2018	11.20	Call	Bond Future	6,242.8600	6.2429	6,478.4900	6.4785	3.774	0	0	0
2018/04/05	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	ES33	03/05/2018	11.21	Call	Bond Future	6,300.4300	6.3004	6,536.0600	6.5361	3.740	0	0	0
2018/04/05	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	ES33	02/08/2018	11.14	Call	Bond Future	5,356.9500	5.3570	5,597.2400	5.5972	4.486	0	0	0
2018/04/05	ES33	02/08/2018			Bond Future	10.2599	81.9735	10.2225	82.2138	(0.365)	0.0000	0.0000	0
2018/04/05	ES33	02/08/2018	11.15	Call	Bond Future	5,414.7000	5.4147	5,654.9900	5.6550	4.438	0	0	0
2018/04/05	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	ES33	02/08/2018	11.16	Call	Bond Future	5,472.3900	5.4724	5,712.6800	5.7127	4.391	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
2018/04/05	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	ES42	03/05/2018			Bond Future	10.3756	83.8185	10.3243	84.2084	(0.495)	0.0000	0.0000	7,957
2018/04/05	ES42	02/08/2018			Bond Future	10.4537	85.3675	10.4006	85.7651	(0.508)	0.0000	0.0000	0
2018/04/05	GOVI	03/05/2018	590.29	Call	GOVI	417,470.0000	41.7470	435,370.0000	43.5370	4.288	0	0	0
2018/04/05	GOVI	03/05/2018	590.27	Call	GOVI	417,670.0000	41.7670	435,570.0000	43.5570	4.286	0	0	0
2018/04/05	GOVI	03/05/2018			GOVI	632.0370	632.0370	633.8270	633.8270	0.283	0.0000	0.0000	474
2018/04/05	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	GOVI	03/05/2018	590.28	Call	GOVI	417,570.0000	41.7570	435,470.0000	43.5470	4.287	0	0	0
2018/04/05	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	GOVI	02/08/2018			GOVI	643.7180	643.7180	645.5440	645.5440	0.284	0.0000	0.0000	0
2018/04/05	GOVI	02/08/2018	605.71	Call	GOVI	380,080.0000	38.0080	398,340.0000	39.8340	4.804	0	0	0
2018/04/05	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	GOVI	02/08/2018	605.72	Call	GOVI	379,980.0000	37.9980	398,240.0000	39.8240	4.806	0	0	0
2018/04/05	GOVI	02/08/2018	605.70	Call	GOVI	380,180.0000	38.0180	398,440.0000	39.8440	4.803	0	0	0
2018/04/05	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/05	IGOV	03/05/2018			Index Future	263.7750	263.7750	263.9520	263.9520	0.067	0.0000	0.0000	1,119
2018/04/05	IGOV	02/08/2018			Index Future	268.6630	268.6630	268.8450	268.8450	0.068	0.0000	0.0000	0
2018/04/05	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/05	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/04/05	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4400	100.4400	0.000	0.0000	0.0000	0
2018/04/05	IS01	22/03/2019			Interest Rate Swap	99.4100	99.4100	99.4000	99.4000	(0.010)	0.0000	0.0000	0
2018/04/05	IS01	20/06/2019			Interest Rate Swap	100.0300	100.0300	100.0200	100.0200	(0.010)	0.0000	0.0000	0
2018/04/05	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/05	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/04/05	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8200	98.8200	(0.010)	0.0000	0.0000	0
2018/04/05	IS02	15/03/2019			Interest Rate Swap	99.1600	99.1600	99.1500	99.1500	(0.010)	0.0000	0.0000	0
2018/04/05	IS02	21/06/2019			Interest Rate Swap	99.4800	99.4800	99.4700	99.4700	(0.010)	0.0000	0.0000	0
2018/04/05	IS02	20/09/2019			Interest Rate Swap	99.8100	99.8100	99.7900	99.7900	(0.020)	0.0000	0.0000	0
2018/04/05	IS02	20/12/2019			Interest Rate Swap	100.6900	100.6900	100.6600	100.6600	(0.030)	0.0000	0.0000	0
2018/04/05	IS02	23/03/2020			Interest Rate Swap	98.3600	98.3600	98.3300	98.3300	(0.031)	0.0000	0.0000	0
2018/04/05	IS02	22/06/2020			Interest Rate Swap	100.1600	100.1600	100.1200	100.1200	(0.040)	0.0000	0.0000	0
2018/04/05	IS05	17/12/2020			Interest Rate Swap	95.6000	95.6000	95.5500	95.5500	(0.052)	0.0000	0.0000	0
2018/04/05	IS05	16/03/2021			Interest Rate Swap	94.7500	94.7500	94.6900	94.6900	(0.063)	0.0000	0.0000	0
2018/04/05	IS05	15/06/2021			Interest Rate Swap	93.8600	93.8600	93.7900	93.7900	(0.075)	0.0000	0.0000	0
2018/04/05	IS05	21/09/2021			Interest Rate Swap	93.9400	93.9400	93.8700	93.8700	(0.075)	0.0000	0.0000	0
2018/04/05	IS05	21/12/2021			Interest Rate Swap	96.0600	96.0600	95.9900	95.9900	(0.073)	0.0000	0.0000	51
2018/04/05	IS05	15/03/2022			Interest Rate Swap	96.1300	96.1300	96.0500	96.0500	(0.083)	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
2018/04/05	IS05	21/06/2022			Interest Rate Swap	97.2400	97.2400	97.1600	97.1600	(0.082)	0.0000	0.0000	0
2018/04/05	IS05	20/09/2022			Interest Rate Swap	99.3800	99.3800	99.2900	99.2900	(0.091)	0.0000	0.0000	0
2018/04/05	IS05	20/12/2022			Interest Rate Swap	100.5700	100.5700	100.4700	100.4700	(0.099)	0.0000	0.0000	0
2018/04/05	IS05	22/03/2023			Interest Rate Swap	95.5900	95.5900	95.4700	95.4700	(0.126)	0.0000	0.0000	0
2018/04/05	IS05	20/06/2023			Interest Rate Swap	99.8700	99.8700	99.7400	99.7400	(0.130)	0.0000	0.0000	0
2018/04/05	IS10	17/12/2025			Interest Rate Swap	93.1100	93.1100	92.9200	92.9200	(0.204)	0.0000	0.0000	0
2018/04/05	IS10	16/03/2026			Interest Rate Swap	90.0200	90.0200	89.8200	89.8200	(0.222)	0.0000	0.0000	0
2018/04/05	IS10	15/06/2026			Interest Rate Swap	88.7000	88.7000	88.4800	88.4800	(0.248)	0.0000	0.0000	0
2018/04/05	IS10	21/09/2026			Interest Rate Swap	90.8300	90.8300	90.5700	90.5700	(0.286)	0.0000	0.0000	0
2018/04/05	IS10	21/12/2026			Interest Rate Swap	94.6100	94.6100	94.3200	94.3200	(0.307)	0.0000	0.0000	0
2018/04/05	IS10	15/03/2027			Interest Rate Swap	93.1100	93.1100	92.8100	92.8100	(0.322)	0.0000	0.0000	0
2018/04/05	IS10	21/06/2027			Interest Rate Swap	95.1300	95.1300	94.8300	94.8300	(0.315)	0.0000	0.0000	0
2018/04/05	IS10	20/09/2027			Interest Rate Swap	98.8200	98.8200	98.5300	98.5300	(0.293)	0.0000	0.0000	0
2018/04/05	IS10	20/12/2027			Interest Rate Swap	99.1000	99.1000	98.8200	98.8200	(0.283)	0.0000	0.0000	0
2018/04/05	IS10	22/03/2028			Interest Rate Swap	94.2200	94.2200	93.9400	93.9400	(0.297)	0.0000	0.0000	0
2018/04/05	IS10	20/06/2028			Interest Rate Swap	99.6800	99.6800	99.4100	99.4100	(0.271)	0.0000	0.0000	0
2018/04/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/05	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/04/05	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/05	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/05	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/05	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/05	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/05	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/05	R023	03/05/2018	8.27	Call	Bond Future	3,251.0900	3.2511	3,270.6800	3.2707	0.603	0	0	0
2018/04/05	R023	03/05/2018			Bond Future	7.4448	102.6524	7.4398	102.6725	(0.067)	0.0000	0.0000	72,806
2018/04/05	R023	03/05/2018	8.27	Put	Bond Future	2.8800	0.0029	2.3500	0.0024	(18.403)	0	0	0
2018/04/05	R023	03/05/2018	8.28	Call	Bond Future	3,289.4400	3.2894	3,309.0700	3.3091	0.597	0	0	0
2018/04/05	R023	03/05/2018	8.29	Put	Bond Future	2.4600	0.0025	2.0000	0.0020	(18.699)	0	0	0
2018/04/05	R023	03/05/2018	8.28	Put	Bond Future	2.6600	0.0027	2.1700	0.0022	(18.421)	0	0	0
2018/04/05	R023	03/05/2018	8.29	Call	Bond Future	3,327.7900	3.3278	3,347.4500	3.3475	0.591	0	0	0
2018/04/05	R023	03/05/2018	9.19	Call	Bond Future	6,720.4300	6.7204	6,740.5500	6.7405	0.299	0	0	0
2018/04/05	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/05	R035	03/05/2018	9.91	Put	Bond Future	11.9200	0.0119	8.1400	0.0081	(31.711)	0	0	0
2018/04/05	R035	03/05/2018	8.75	Put	Bond Future	1,802.0400	1.8020	1,612.5900	1.6126	(10.513)	0	0	0
2018/04/05	R035	03/05/2018			Bond Future	8.7968	102.3219	8.7611	102.6344	(0.406)	0.0000	0.0000	78,610
2018/04/05	R035	03/05/2018	9.90	Call	Bond Future	9,009.4100	9.0094	9,318.0000	9.3180	3.425	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
2018/04/05	R035	03/05/2018	9.90	Put	Bond Future	12.6400	0.0126	8.6600	0.0087	(31.487)	0	0	0
2018/04/05	R035	03/05/2018	8.75	Call	Bond Future	1,392.0300	1.3920	1,515.1500	1.5151	8.845	0	0	1,000
2018/04/05	R035	03/05/2018	9.25	Call	Bond Future	4,173.4600	4.1735	4,425.5200	4.4255	6.040	0	0	0
2018/04/05	R035	03/05/2018	9.25	Put	Bond Future	324.5700	0.3246	264.0600	0.2641	(18.643)	0	0	1,000
2018/04/05	R035	03/05/2018	9.91	Call	Bond Future	9,084.6500	9.0847	9,393.4400	9.3934	3.399	0	0	0
2018/04/05	R035	03/05/2018	9.89	Call	Bond Future	8,934.1200	8.9341	9,242.5000	9.2425	3.452	0	0	0
2018/04/05	R035	03/05/2018	9.89	Put	Bond Future	13.4000	0.0134	9.2100	0.0092	(31.269)	0	0	0
2018/04/05	R035	02/08/2018	9.42	Call	Bond Future	6,366.2200	6.3662	6,589.9800	6.5900	3.515	0	0	0
2018/04/05	R035	02/08/2018			Bond Future	8.8326	104.2130	8.7958	104.5317	(0.417)	0.0000	0.0000	3
2018/04/05	R035	02/08/2018	9.42	Put	Bond Future	1,474.0500	1.4741	1,379.0600	1.3791	(6.444)	0	0	0
2018/04/05	R035	02/08/2018	9.44	Put	Bond Future	1,429.7500	1.4297	1,336.8400	1.3368	(6.498)	0	0	0
2018/04/05	R035	02/08/2018	9.43	Call	Bond Future	6,424.0300	6.4240	6,648.8400	6.6488	3.500	0	0	0
2018/04/05	R035	02/08/2018	9.44	Call	Bond Future	6,482.2200	6.4822	6,708.0600	6.7081	3.484	0	0	0
2018/04/05	R035	02/08/2018	9.43	Put	Bond Future	1,451.6600	1.4517	1,357.7200	1.3577	(6.471)	0	0	0
2018/04/05	R186	03/05/2018	8.92	Call	Bond Future	5,537.2700	5.5373	5,774.3400	5.7743	4.281	0	0	0
2018/04/05	R186	03/05/2018	8.91	Put	Bond Future	9.1400	0.0091	5.9200	0.0059	(35.230)	0	0	0
2018/04/05	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R186	03/05/2018	8.69	Call	Bond Future	4,105.9400	4.1059	4,334.9500	4.3350	5.578	0	0	0
2018/04/05	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/05	R186	03/05/2018	8.40	Put	Bond Future	188.4400	0.1884	144.9300	0.1449	(23.090)	0	0	3,500
2018/04/05	R186	03/05/2018	8.00	Put	Bond Future	1,081.6600	1.0817	932.2100	0.9322	(13.817)	0	0	0
2018/04/05	R186	03/05/2018	8.45	Put	Bond Future	145.0400	0.1450	109.7800	0.1098	(24.311)	0	0	0
2018/04/05	R186	03/05/2018	8.50	Call	Bond Future	2,954.5800	2.9546	3,166.4300	3.1664	7.170	0	0	0
2018/04/05	R186	03/05/2018	8.25	Call	Bond Future	1,595.6900	1.5957	1,759.6200	1.7596	10.273	0	0	0
2018/04/05	R186	03/05/2018	7.85	Call	Bond Future	275.1900	0.2752	324.4600	0.3245	17.904	0	0	500
2018/04/05	R186	03/05/2018	8.35	Put	Bond Future	242.6600	0.2427	189.5700	0.1896	(21.878)	0	0	500
2018/04/05	R186	03/05/2018			Bond Future	8.0693	118.8538	8.0336	119.0939	(0.443)	0.0000	0.0000	191,673
2018/04/05	R186	03/05/2018	8.93	Call	Bond Future	5,599.6100	5.5996	5,836.8500	5.8368	4.237	0	0	0
2018/04/05	R186	03/05/2018	8.93	Put	Bond Future	8.0100	0.0080	5.1500	0.0052	(35.705)	0	0	0
2018/04/05	R186	03/05/2018	9.30	Put	Bond Future	0.3300	0.0003	0.1800	0.0002	(45.455)	0	0	0
2018/04/05	R186	03/05/2018	9.30	Call	Bond Future	7,885.4300	7.8854	8,125.3800	8.1254	3.043	0	0	1,093
2018/04/05	R186	03/05/2018	10.14	Call	Bond Future	12,860.0000	12.8600	13,100.1000	13.1001	1.867	0	0	0
2018/04/05	R186	03/05/2018	7.85	Put	Bond Future	1,759.7500	1.7597	1,568.9200	1.5689	(10.844)	0	0	0
2018/04/05	R186	03/05/2018	8.92	Put	Bond Future	8.5600	0.0086	5.5300	0.0055	(35.397)	0	0	0
2018/04/05	R186	03/05/2018	8.91	Call	Bond Future	5,474.9200	5.4749	5,711.8000	5.7118	4.327	0	0	0
2018/04/05	R186	03/05/2018	8.69	Put	Bond Future	36.8400	0.0368	25.7500	0.0258	(30.103)	0	0	0
2018/04/05	R186	03/05/2018	9.72	Call	Bond Future	10,411.9100	10.4119	10,652.0100	10.6520	2.306	0	0	0
2018/04/05	R186	03/05/2018	9.19	Put	Bond Future	0.9500	0.0010	0.5400	0.0005	(43.158)	0	0	0
2018/04/05	R186	03/05/2018	8.40	Call	Bond Future	2,380.3500	2.3803	2,576.9400	2.5769	8.259	0	0	0
2018/04/05	R186	03/05/2018	8.00	Call	Bond Future	615.1700	0.6152	705.8200	0.7058	14.736	0	0	0
2018/04/05	R186	03/05/2018	8.45	Call	Bond Future	2,663.5700	2.6636	2,868.4100	2.8684	7.690	0	0	0
2018/04/05	R186	03/05/2018	8.70	Put	Bond Future	34.6800	0.0347	24.1600	0.0242	(30.334)	0	0	0
2018/04/05	R186	03/05/2018	8.50	Put	Bond Future	110.6700	0.1107	82.4200	0.0824	(25.526)	0	0	3,500
2018/04/05	R186	03/05/2018	8.25	Put	Bond Future	391.1600	0.3912	314.9900	0.3150	(19.473)	0	0	3,500
2018/04/05	R186	03/05/2018	8.35	Call	Bond Future	2,106.7000	2.1067	2,293.7100	2.2937	8.877	0	0	0
2018/04/05	R186	03/05/2018	9.75	Call	Bond Future	10,589.3500	10.5893	10,829.4500	10.8294	2.267	0	0	0
2018/04/05	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200

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
2018/04/05	R186	03/05/2018	9.19	Call	Bond Future	7,210.9100	7.2109	7,450.6000	7.4506	3.324	0	0	0
2018/04/05	R186	03/05/2018	8.85	Call	Bond Future	5,100.7000	5.1007	5,336.2300	5.3362	4.618	0	0	0
2018/04/05	R186	03/05/2018	8.85	Put	Bond Future	13.5200	0.0135	8.9500	0.0090	(33.802)	0	0	4,745
2018/04/05	R186	03/05/2018	8.70	Call	Bond Future	4,167.7700	4.1678	4,397.3500	4.3974	5.508	0	0	0
2018/04/05	R186	02/08/2018	8.48	Put	Bond Future	933.7100	0.9337	856.4100	0.8564	(8.279)	0	0	0
2018/04/05	R186	02/08/2018	8.25	Call	Bond Future	2,425.2900	2.4253	2,565.4800	2.5655	5.780	0	0	1,470
2018/04/05	R186	02/08/2018			Bond Future	8.0948	115.7503	8.0574	115.9953	(0.462)	0.0000	0.0000	291
2018/04/05	R186	02/08/2018	8.47	Call	Bond Future	3,374.6900	3.3747	3,541.3300	3.5413	4.938	0	0	0
2018/04/05	R186	02/08/2018	8.47	Put	Bond Future	951.3300	0.9513	872.9300	0.8729	(8.241)	0	0	0
2018/04/05	R186	02/08/2018	8.48	Call	Bond Future	3,420.7300	3.4207	3,588.4700	3.5885	4.904	0	0	0
2018/04/05	R186	02/08/2018	8.25	Put	Bond Future	1,414.6400	1.4146	1,309.7900	1.3098	(7.412)	0	0	0
2018/04/05	R186	02/08/2018	7.50	Put	Bond Future	4,403.9300	4.4039	4,200.8700	4.2009	(4.611)	0	0	0
2018/04/05	R186	02/08/2018	8.46	Call	Bond Future	3,328.6600	3.3287	3,494.2000	3.4942	4.973	0	0	0
2018/04/05	R186	02/08/2018	8.46	Put	Bond Future	969.0100	0.9690	889.5100	0.8895	(8.204)	0	0	0
2018/04/05	R186	02/08/2018	7.50	Call	Bond Future	420.0300	0.4200	462.0100	0.4620	9.995	0	0	1,470
2018/04/05	R186	01/11/2018	7.96	Put	Bond Future	2,985.1100	2.9851	2,843.6300	2.8436	(4.740)	0	0	0
2018/04/05	R186	01/11/2018	8.54	Put	Bond Future	1,461.7700	1.4618	1,376.0500	1.3760	(5.864)	0	0	0
2018/04/05	R186	01/11/2018	9.14	Call	Bond Future	6,944.5100	6.9445	7,147.6700	7.1477	2.925	0	0	0
2018/04/05	R186	01/11/2018			Bond Future	8.1171	117.9145	8.0783	118.1625	(0.478)	0.0000	0.0000	0
2018/04/05	R186	01/11/2018	8.46	Put	Bond Future	1,619.7000	1.6197	1,527.1000	1.5271	(5.717)	0	0	0
2018/04/05	R186	01/11/2018	8.46	Call	Bond Future	3,783.2400	3.7832	3,938.7100	3.9387	4.109	0	0	5,000
2018/04/05	R186	01/11/2018	8.53	Call	Bond Future	4,079.2100	4.0792	4,240.7100	4.2407	3.959	0	0	0
2018/04/05	R186	01/11/2018	8.53	Put	Bond Future	1,480.6600	1.4807	1,394.0900	1.3941	(5.847)	0	0	0
2018/04/05	R186	01/11/2018	7.96	Call	Bond Future	1,976.1400	1.9761	2,082.7300	2.0827	5.394	0	0	5,000
2018/04/05	R186	01/11/2018	8.54	Call	Bond Future	4,122.2800	4.1223	4,284.6300	4.2846	3.938	0	0	0
2018/04/05	R186	01/11/2018	9.14	Put	Bond Future	647.2900	0.6473	602.3800	0.6024	(6.938)	0	0	5,000
2018/04/05	R186	01/11/2018	8.52	Call	Bond Future	4,036.6300	4.0366	4,197.2900	4.1973	3.980	0	0	0
2018/04/05	R186	01/11/2018	8.52	Put	Bond Future	1,500.0900	1.5001	1,412.6800	1.4127	(5.827)	0	0	0
2018/04/05	R197	03/05/2018	304.46	Call	Bond Future	5,808.0700	5.8081	5,810.1600	5.8102	0.036	0	0	0
2018/04/05	R197	03/05/2018			Bond Future	310.2681	310.2681	310.2702	310.2702	0.001	0.0000	0.0000	2,388
2018/04/05	R197	03/05/2018	304.44	Call	Bond Future	5,828.0700	5.8281	5,830.1600	5.8302	0.036	0	0	0
2018/04/05	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R197	03/05/2018	304.45	Call	Bond Future	5,818.0700	5.8181	5,820.1600	5.8202	0.036	0	0	0
2018/04/05	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R202	03/05/2018	247.48	Put	Bond Future	586.8200	0.5868	319.1200	0.3191	(45.619)	0	0	0
2018/04/05	R202	03/05/2018	247.47	Call	Bond Future	2,371.5500	2.3716	3,177.8200	3.1778	33.998	0	0	0
2018/04/05	R202	03/05/2018			Bond Future	249.2576	249.2576	250.3306	250.3306	0.430	0.0000	0.0000	23,110
2018/04/05	R202	03/05/2018	247.48	Call	Bond Future	2,364.4700	2.3645	3,169.6700	3.1697	34.054	0	0	0
2018/04/05	R202	03/05/2018	247.47	Put	Bond Future	583.9000	0.5839	317.2700	0.3173	(45.664)	0	0	0
2018/04/05	R202	03/05/2018	247.49	Call	Bond Future	2,357.4000	2.3574	3,161.5400	3.1615	34.111	0	0	0
2018/04/05	R202	03/05/2018	247.49	Put	Bond Future	589.7500	0.5898	320.9900	0.3210	(45.572)	0	0	0
2018/04/05	R204	03/05/2018	7.10	Put	Bond Future	1,131.9000	1.1319	1,111.0500	1.1111	(1.842)	0	0	0
2018/04/05	R204	03/05/2018			Bond Future	6.6675	103.8184	6.6709	103.8164	0.051	0.0000	0.0000	21,667
2018/04/05	R204	03/05/2018	7.09	Call	Bond Future	1,389.6100	1.3896	1,366.7000	1.3667	(1.649)	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
2018/04/05	R204	03/05/2018	7.09	Put	Bond Future	1,134.7500	1.1347	1,113.8900	1.1139	(1.838)	0	0	0
2018/04/05	R204	03/05/2018	7.10	Call	Bond Future	1,392.7800	1.3928	1,369.8800	1.3699	(1.644)	0	0	0
2018/04/05	R204	03/05/2018	7.08	Call	Bond Future	1,386.4500	1.3865	1,363.5400	1.3635	(1.652)	0	0	0
2018/04/05	R204	03/05/2018	7.08	Put	Bond Future	1,137.6100	1.1376	1,116.7500	1.1167	(1.834)	0	0	0
2018/04/05	R207	03/05/2018	7.57	Call	Bond Future	1,149.1700	1.1492	1,147.5200	1.1475	(0.144)	0	0	0
2018/04/05	R207	03/05/2018	7.56	Put	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2018/04/05	R207	03/05/2018			Bond Future	6.8361	102.8982	6.8372	102.8965	0.015	0.0000	0.0000	23,553
2018/04/05	R207	03/05/2018	7.58	Call	Bond Future	1,164.7000	1.1647	1,163.0600	1.1631	(0.141)	0	0	0
2018/04/05	R207	03/05/2018	7.58	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2018/04/05	R207	03/05/2018	7.57	Put	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	0
2018/04/05	R207	03/05/2018	7.56	Call	Bond Future	1,133.6400	1.1336	1,131.9900	1.1320	(0.146)	0	0	0
2018/04/05	R208	03/05/2018	7.77	Call	Bond Future	1,738.3800	1.7384	1,750.1200	1.7501	0.675	0	0	0
2018/04/05	R208	03/05/2018			Bond Future	7.0855	99.8266	7.0808	99.8386	(0.066)	0.0000	0.0000	35,684
2018/04/05	R208	03/05/2018	7.77	Put	Bond Future	1.5500	0.0016	1.2600	0.0013	(18.710)	0	0	0
2018/04/05	R208	03/05/2018	7.78	Call	Bond Future	1,763.3300	1.7633	1,775.1000	1.7751	0.667	0	0	0
2018/04/05	R208	03/05/2018	7.79	Put	Bond Future	1.2900	0.0013	1.0400	0.0010	(19.380)	0	0	0
2018/04/05	R208	03/05/2018	7.78	Put	Bond Future	1.4100	0.0014	1.1500	0.0012	(18.440)	0	0	0
2018/04/05	R208	03/05/2018	7.79	Call	Bond Future	1,788.2900	1.7883	1,800.0700	1.8001	0.659	0	0	0
2018/04/05	R209	03/05/2018	9.85	Put	Bond Future	6.2500	0.0063	4.0500	0.0041	(35.200)	0	0	0
2018/04/05	R209	03/05/2018	10.00	Call	Bond Future	7,996.5300	7.9965	8,259.4400	8.2594	3.288	0	0	0
2018/04/05	R209	03/05/2018	10.73	Call	Bond Future	12,356.4600	12.3565	12,620.1500	12.6202	2.134	0	0	0
2018/04/05	R209	03/05/2018	9.75	Call	Bond Future	6,410.3800	6.4104	6,670.1500	6.6701	4.052	0	0	435
2018/04/05	R209	03/05/2018	9.77	Call	Bond Future	6,538.8000	6.5388	6,798.9500	6.7989	3.979	0	0	0
2018/04/05	R209	03/05/2018	9.30	Call	Bond Future	3,515.5800	3.5156	3,747.7300	3.7477	6.603	0	0	0
2018/04/05	R209	03/05/2018			Bond Future	8.8262	77.6715	8.7906	77.9352	(0.404)	0.0000	0.0000	87,270
2018/04/05	R209	03/05/2018	9.85	Call	Bond Future	7,049.7000	7.0497	7,311.1900	7.3112	3.709	0	0	0
2018/04/05	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/05	R209	03/05/2018	10.22	Call	Bond Future	9,355.0700	9.3551	9,618.6200	9.6186	2.817	0	0	0
2018/04/05	R209	03/05/2018	10.22	Put	Bond Future	0.3100	0.0003	0.1700	0.0002	(45.161)	0	0	435
2018/04/05	R209	03/05/2018	9.75	Put	Bond Future	11.9100	0.0119	7.9900	0.0080	(32.914)	0	0	0
2018/04/05	R209	03/05/2018	9.86	Call	Bond Future	7,113.2700	7.1133	7,374.9000	7.3749	3.678	0	0	0
2018/04/05	R209	03/05/2018	10.00	Put	Bond Future	1.9900	0.0020	1.2100	0.0012	(39.196)	0	0	11,067
2018/04/05	R209	03/05/2018	9.47	Put	Bond Future	55.4100	0.0554	40.2100	0.0402	(27.432)	0	0	250
2018/04/05	R209	03/05/2018	9.77	Put	Bond Future	10.6300	0.0106	7.0900	0.0071	(33.302)	0	0	250
2018/04/05	R209	03/05/2018	9.30	Put	Bond Future	131.8000	0.1318	100.2600	0.1003	(23.930)	0	0	0
2018/04/05	R209	03/05/2018	8.95	Put	Bond Future	626.7700	0.6268	522.2600	0.5223	(16.674)	0	0	0
2018/04/05	R209	03/05/2018	9.86	Put	Bond Future	5.8100	0.0058	3.7500	0.0038	(35.456)	0	0	0
2018/04/05	R209	03/05/2018	9.84	Call	Bond Future	6,986.0700	6.9861	7,247.4100	7.2474	3.741	0	0	0
2018/04/05	R209	03/05/2018	9.84	Put	Bond Future	6.7200	0.0067	4.3700	0.0044	(34.970)	0	0	0
2018/04/05	R209	03/05/2018	9.19	Put	Bond Future	222.8500	0.2229	174.6300	0.1746	(21.638)	0	0	0
2018/04/05	R209	03/05/2018	9.19	Call	Bond Future	2,840.7600	2.8408	3,056.2300	3.0562	7.585	0	0	250
2018/04/05	R209	03/05/2018	9.47	Call	Bond Future	4,600.1000	4.6001	4,848.5900	4.8486	5.402	0	0	0
2018/04/05	R209	03/05/2018	8.95	Call	Bond Future	1,532.5300	1.5325	1,691.7100	1.6917	10.387	0	0	0
2018/04/05	R209	02/08/2018	9.66	Call	Bond Future	6,126.7100	6.1267	6,345.2300	6.3452	3.567	0	0	435
2018/04/05	R209	02/08/2018	8.49	Call	Bond Future	1,048.7300	1.0487	1,127.9500	1.1280	7.554	0	0	500

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
2018/04/05	R209	02/08/2018	8.46	Put	Bond Future	3,987.6900	3.9877	3,793.9400	3.7939	(4.859)	0	0	0
2018/04/05	R209	02/08/2018	8.96	Put	Bond Future	1,910.0900	1.9101	1,786.3700	1.7864	(6.477)	0	0	0
2018/04/05	R209	02/08/2018	10.38	Call	Bond Future	10,151.1700	10.1512	10,406.9900	10.4070	2.520	0	0	0
2018/04/05	R209	02/08/2018	9.21	Call	Bond Future	3,770.4000	3.7704	3,946.9000	3.9469	4.681	0	0	0
2018/04/05	R209	02/08/2018	10.39	Put	Bond Future	110.0900	0.1101	97.2900	0.0973	(11.627)	0	0	0
2018/04/05	R209	02/08/2018			Bond Future	8.8604	79.1070	8.8237	79.3759	(0.414)	0.0000	0.0000	816
2018/04/05	R209	02/08/2018	9.43	Call	Bond Future	4,885.2000	4.8852	5,084.6300	5.0846	4.082	0	0	0
2018/04/05	R209	02/08/2018	9.43	Put	Bond Future	876.7200	0.8767	807.2300	0.8072	(7.926)	0	0	5,000
2018/04/05	R209	02/08/2018	10.84	Call	Bond Future	12,723.2500	12.7233	12,987.9000	12.9879	2.080	0	0	0
2018/04/05	R209	02/08/2018	10.84	Put	Bond Future	30.9700	0.0310	26.7000	0.0267	(13.788)	0	0	435
2018/04/05	R209	02/08/2018	10.21	Call	Bond Future	9,190.1200	9.1901	9,440.1500	9.4401	2.721	0	0	0
2018/04/05	R209	02/08/2018	10.21	Put	Bond Future	174.9300	0.1749	156.0400	0.1560	(10.799)	0	0	435
2018/04/05	R209	02/08/2018	8.49	Put	Bond Future	3,829.5300	3.8295	3,639.8300	3.6398	(4.954)	0	0	0
2018/04/05	R209	02/08/2018	8.96	Call	Bond Future	2,634.0700	2.6341	2,779.2700	2.7793	5.512	0	0	5,000
2018/04/05	R209	02/08/2018	9.21	Put	Bond Future	1,272.9600	1.2730	1,180.5400	1.1805	(7.260)	0	0	500
2018/04/05	R209	02/08/2018	8.83	Call	Bond Future	2,114.3200	2.1143	2,241.5700	2.2416	6.018	0	0	0
2018/04/05	R209	02/08/2018	8.83	Put	Bond Future	2,337.0000	2.3370	2,195.3300	2.1953	(6.062)	0	0	500
2018/04/05	R209	02/08/2018	9.66	Put	Bond Future	586.3800	0.5864	535.9800	0.5360	(8.595)	0	0	0
2018/04/05	R209	02/08/2018	8.46	Call	Bond Future	975.3100	0.9753	1,050.4800	1.0505	7.707	0	0	5,000
2018/04/05	R209	02/08/2018	10.38	Put	Bond Future	113.0400	0.1130	99.9400	0.0999	(11.589)	0	0	0
2018/04/05	R209	02/08/2018	10.39	Call	Bond Future	10,207.6700	10.2077	10,463.7900	10.4638	2.509	0	0	0
2018/04/05	R209	02/08/2018	10.40	Call	Bond Future	10,264.1700	10.2642	10,520.5600	10.5206	2.498	0	0	0
2018/04/05	R209	02/08/2018	10.40	Put	Bond Future	107.2200	0.1072	94.6900	0.0947	(11.686)	0	0	0
2018/04/05	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R209	01/11/2018	9.34	Put	Bond Future	1,860.3400	1.8603	1,765.5700	1.7656	(5.094)	0	0	0
2018/04/05	R209	01/11/2018	1,016.00	Call	Bond Future	76,549.5300	76.5495	76,822.3800	76.8224	0.356	0	0	0
2018/04/05	R209	01/11/2018	9.97	Call	Bond Future	8,103.0000	8.1030	8,324.6200	8.3246	2.735	0	0	0
2018/04/05	R209	01/11/2018			Bond Future	8.8940	77.4374	8.8565	77.7102	(0.422)	0.0000	0.0000	0
2018/04/05	R209	01/11/2018	1,016.01	Call	Bond Future	76,549.5300	76.5495	76,822.3800	76.8224	0.356	0	0	0
2018/04/05	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R209	01/11/2018	1,015.99	Call	Bond Future	76,549.5200	76.5495	76,822.3700	76.8224	0.356	0	0	0
2018/04/05	R209	01/11/2018	9.34	Call	Bond Future	4,998.7400	4.9987	5,176.8200	5.1768	3.562	0	0	0
2018/04/05	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R209	01/11/2018	9.97	Put	Bond Future	842.4800	0.8425	791.2500	0.7913	(6.081)	0	0	0
2018/04/05	R209	01/11/2018	10.57	Call	Bond Future	11,192.8900	11.1929	11,442.2100	11.4422	2.227	0	0	0
2018/04/05	R209	01/11/2018	10.57	Put	Bond Future	317.1400	0.3171	293.6100	0.2936	(7.419)	0	0	0
2018/04/05	R209	01/11/2018	9.94	Call	Bond Future	7,953.4500	7.9535	8,173.2700	8.1733	2.764	0	0	0
2018/04/05	R209	01/11/2018	9.94	Put	Bond Future	881.4000	0.8814	828.3700	0.8284	(6.017)	0	0	0
2018/04/05	R210	03/05/2018	191.45	Call	Bond Future	1,078.8400	1.0788	1,082.0200	1.0820	0.295	0	0	0
2018/04/05	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R210	03/05/2018			Bond Future	192.5288	192.5288	192.5320	192.5320	0.002	0.0000	0.0000	2,159
2018/04/05	R210	03/05/2018	191.46	Call	Bond Future	1,068.8400	1.0688	1,072.0200	1.0720	0.298	0	0	0
2018/04/05	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R210	03/05/2018	191.44	Call	Bond Future	1,088.8400	1.0888	1,092.0200	1.0920	0.292	0	0	0
2018/04/05	R212	03/05/2018	154.30	Call	Bond Future	2,010.9100	2.0109	2,011.7400	2.0117	0.041	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
2018/04/05	R212	03/05/2018			Bond Future	156.3109	156.3109	156.3117	156.3117	0.001	0.0000	0.0000	4,755
2018/04/05	R212	03/05/2018	154.28	Call	Bond Future	2,030.9100	2.0309	2,031.7400	2.0317	0.041	0	0	0
2018/04/05	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R212	03/05/2018	154.29	Call	Bond Future	2,020.9100	2.0209	2,021.7400	2.0217	0.041	0	0	0
2018/04/05	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/05	R213	03/05/2018	9.57	Put	Bond Future	3.9400	0.0039	2.3700	0.0024	(39.848)	0	0	0
2018/04/05	R213	03/05/2018	9.56	Call	Bond Future	6,832.3100	6.8323	7,118.9900	7.1190	4.196	0	0	0
2018/04/05	R213	03/05/2018			Bond Future	8.5403	89.4369	8.4996	89.7253	(0.476)	0.0000	0.0000	44,803
2018/04/05	R213	03/05/2018	9.57	Call	Bond Future	6,895.3200	6.8953	7,182.1200	7.1821	4.159	0	0	0
2018/04/05	R213	03/05/2018	9.56	Put	Bond Future	4.2600	0.0043	2.5700	0.0026	(39.671)	0	0	0
2018/04/05	R213	03/05/2018	9.58	Call	Bond Future	6,958.2700	6.9583	7,245.1800	7.2452	4.123	0	0	0
2018/04/05	R213	03/05/2018	9.58	Put	Bond Future	3.6400	0.0036	2.1800	0.0022	(40.110)	0	0	0
2018/04/05	R213	02/08/2018	9.06	Call	Bond Future	4,226.7800	4.2268	4,439.4100	4.4394	5.031	0	0	0
2018/04/05	R213	02/08/2018	9.05	Put	Bond Future	918.4700	0.9185	835.8800	0.8359	(8.992)	0	0	0
2018/04/05	R213	02/08/2018			Bond Future	8.5712	91.0899	8.5291	91.3839	(0.490)	0.0000	0.0000	1
2018/04/05	R213	02/08/2018	9.07	Call	Bond Future	4,277.0700	4.2771	4,490.8200	4.4908	4.998	0	0	0
2018/04/05	R213	02/08/2018	9.07	Put	Bond Future	886.3400	0.8863	806.0100	0.8060	(9.063)	0	0	0
2018/04/05	R213	02/08/2018	9.06	Put	Bond Future	902.2700	0.9023	820.8200	0.8208	(9.027)	0	0	0
2018/04/05	R213	02/08/2018	9.05	Call	Bond Future	4,176.6900	4.1767	4,388.1800	4.3882	5.064	0	0	0
2018/04/05	R214	03/05/2018	9.99	Put	Bond Future	7.6700	0.0077	4.4800	0.0045	(41.591)	0	0	0
2018/04/05	R214	03/05/2018			Bond Future	8.9562	77.4941	8.9054	77.8925	(0.567)	0.0000	0.0000	44,708
2018/04/05	R214	03/05/2018	9.98	Call	Bond Future	7,391.1600	7.3912	7,786.1000	7.7861	5.343	0	0	0
2018/04/05	R214	03/05/2018	9.98	Put	Bond Future	8.2300	0.0082	4.8200	0.0048	(41.434)	0	0	0
2018/04/05	R214	03/05/2018	9.99	Call	Bond Future	7,456.9600	7.4570	7,852.1200	7.8521	5.299	0	0	0
2018/04/05	R214	03/05/2018	9.97	Call	Bond Future	7,325.2700	7.3253	7,720.0000	7.7200	5.389	0	0	0
2018/04/05	R214	03/05/2018	9.97	Put	Bond Future	8.8100	0.0088	5.1900	0.0052	(41.090)	0	0	0
2018/04/05	R248	03/05/2018	10.06	Call	Bond Future	9,950.2600	9.9503	10,461.4700	10.4615	5.138	0	0	0
2018/04/05	R248	03/05/2018	10.05	Put	Bond Future	11.3500	0.0114	6.7700	0.0068	(40.352)	0	0	0
2018/04/05	R248	03/05/2018			Bond Future	8.9812	99.2311	8.9305	99.7467	(0.565)	0.0000	0.0000	90,928
2018/04/05	R248	03/05/2018	10.07	Call	Bond Future	10,033.4800	10.0335	10,544.8900	10.5449	5.097	0	0	0
2018/04/05	R248	03/05/2018	10.07	Put	Bond Future	10.2300	0.0102	6.0600	0.0061	(40.762)	0	0	0
2018/04/05	R248	03/05/2018	10.06	Put	Bond Future	10.7700	0.0108	6.4000	0.0064	(40.576)	0	0	0
2018/04/05	R248	03/05/2018	10.05	Call	Bond Future	9,866.9400	9.8669	10,377.9400	10.3779	5.179	0	0	0

Total **1207701**