



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/04/2018 TO 09/04/2018

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
2018/04/09	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	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
2018/04/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	2025	03/05/2018	133.21	Call	Bond Future	2,528.6200	2.5286	2,530.1400	2.5301	0.060	0	0	0
2018/04/09	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2025	03/05/2018			Bond Future	135.7386	135.7386	135.7401	135.7401	0.001	0.0000	0.0000	1,033
2018/04/09	2025	03/05/2018	133.22	Call	Bond Future	2,518.6200	2.5186	2,520.1400	2.5201	0.060	0	0	0
2018/04/09	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2025	03/05/2018	133.20	Call	Bond Future	2,538.6200	2.5386	2,540.1400	2.5401	0.060	0	0	0
2018/04/09	2025	02/08/2018	136.65	Call	Bond Future	223.7000	0.2237	224.6900	0.2247	0.443	0	0	0
2018/04/09	2025	02/08/2018			Bond Future	136.8737	136.8737	136.8747	136.8747	0.001	0.0000	0.0000	0
2018/04/09	2025	02/08/2018	136.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2025	02/08/2018	136.66	Call	Bond Future	213.7000	0.2137	214.6900	0.2147	0.463	0	0	0
2018/04/09	2025	02/08/2018	136.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2025	02/08/2018	136.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2025	02/08/2018	136.67	Call	Bond Future	203.7000	0.2037	204.6900	0.2047	0.486	0	0	0
2018/04/09	2029	03/05/2018			Bond Future	104.2279	104.2279	103.2119	103.2119	(0.975)	0.0000	0.0000	1,370
2018/04/09	2029	02/08/2018			Bond Future	106.1594	106.1594	105.1241	105.1241	(0.975)	0.0000	0.0000	0
2018/04/09	2030	03/05/2018	9.51	Call	Bond Future	7,301.8100	7.3018	7,049.9300	7.0499	(3.450)	0	0	0
2018/04/09	2030	03/05/2018			Bond Future	8.4409	98.8802	8.4758	98.6290	0.414	0.0000	0.0000	95,577
2018/04/09	2030	03/05/2018	9.49	Call	Bond Future	7,172.6500	7.1726	6,920.7000	6.9207	(3.513)	0	0	0
2018/04/09	2030	03/05/2018	9.49	Put	Bond Future	2.9300	0.0029	2.2200	0.0022	(24.232)	0	0	0
2018/04/09	2030	03/05/2018	9.51	Put	Bond Future	2.5200	0.0025	1.8800	0.0019	(25.397)	0	0	0
2018/04/09	2030	03/05/2018	9.50	Call	Bond Future	7,237.2800	7.2373	6,985.3600	6.9854	(3.481)	0	0	0
2018/04/09	2030	03/05/2018	9.50	Put	Bond Future	2.7400	0.0027	2.0600	0.0021	(24.818)	0	0	0
2018/04/09	2030	02/08/2018	9.46	Put	Bond Future	316.6900	0.3167	331.5600	0.3316	4.695	0	0	0
2018/04/09	2030	02/08/2018	8.51	Call	Bond Future	2,132.9400	2.1329	1,974.3500	1.9744	(7.435)	0	0	7,850
2018/04/09	2030	02/08/2018	8.91	Call	Bond Future	3,937.7200	3.9377	3,730.7400	3.7307	(5.256)	0	0	7,850
2018/04/09	2030	02/08/2018			Bond Future	8.4756	96.7011	8.5118	96.4452	0.427	0.0000	0.0000	127
2018/04/09	2030	02/08/2018	9.46	Call	Bond Future	6,961.8100	6.9618	6,720.8000	6.7208	(3.462)	0	0	0
2018/04/09	2030	02/08/2018	8.51	Put	Bond Future	1,889.9700	1.8900	1,987.2600	1.9873	5.148	0	0	0
2018/04/09	2030	02/08/2018	9.47	Call	Bond Future	7,019.7400	7.0197	6,778.3800	6.7784	(3.438)	0	0	0
2018/04/09	2030	02/08/2018	9.45	Put	Bond Future	323.1600	0.3232	338.3900	0.3384	4.713	0	0	0
2018/04/09	2030	02/08/2018	8.91	Put	Bond Future	926.5000	0.9265	975.4000	0.9754	5.278	0	0	0
2018/04/09	2030	02/08/2018	9.50	Call	Bond Future	7,193.9000	7.1939	6,951.5200	6.9515	(3.369)	0	0	0
2018/04/09	2030	02/08/2018	9.47	Put	Bond Future	310.3300	0.3103	324.8500	0.3248	4.679	0	0	0
2018/04/09	2030	02/08/2018	9.45	Call	Bond Future	6,903.9400	6.9039	6,663.2900	6.6633	(3.486)	0	0	0
2018/04/09	2030	02/08/2018	9.50	Put	Bond Future	292.0000	0.2920	305.5000	0.3055	4.623	0	0	7,850
2018/04/09	2032	03/05/2018	9.71	Put	Bond Future	2.6400	0.0026	1.9600	0.0020	(25.758)	0	0	0
2018/04/09	2032	03/05/2018	9.70	Call	Bond Future	7,976.2800	7.9763	7,702.0200	7.7020	(3.438)	0	0	0
2018/04/09	2032	03/05/2018			Bond Future	8.6206	97.8738	8.6555	97.6002	0.405	0.0000	0.0000	60,208

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2018/04/09	2032	03/05/2018	9.71	Call	Bond Future	8,045.5600	8.0456	7,771.3300	7.7713	(3.408)	0	0	0
2018/04/09	2032	03/05/2018	9.70	Put	Bond Future	2.8200	0.0028	2.1100	0.0021	(25.177)	0	0	0
2018/04/09	2032	03/05/2018	9.72	Call	Bond Future	8,114.7800	8.1148	7,840.5800	7.8406	(3.379)	0	0	0
2018/04/09	2032	03/05/2018	9.72	Put	Bond Future	2.4700	0.0025	1.8200	0.0018	(26.316)	0	0	0
2018/04/09	2032	02/08/2018	9.67	Call	Bond Future	7,783.0100	7.7830	7,519.9200	7.5199	(3.380)	0	0	0
2018/04/09	2032	02/08/2018	9.66	Put	Bond Future	358.1100	0.3581	374.0400	0.3740	4.448	0	0	0
2018/04/09	2032	02/08/2018			Bond Future	8.6551	99.6818	8.6912	99.4031	0.417	0.0000	0.0000	2
2018/04/09	2032	02/08/2018	9.68	Call	Bond Future	7,845.3700	7.8454	7,581.9100	7.5819	(3.358)	0	0	0
2018/04/09	2032	02/08/2018	9.68	Put	Bond Future	344.3800	0.3444	359.5700	0.3596	4.411	0	0	0
2018/04/09	2032	02/08/2018	9.67	Put	Bond Future	351.1800	0.3512	366.7400	0.3667	4.431	0	0	0
2018/04/09	2032	02/08/2018	9.66	Call	Bond Future	7,720.7000	7.7207	7,457.9800	7.4580	(3.403)	0	0	0
2018/04/09	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2033	03/05/2018			Bond Future	109.0846	109.0846	108.5989	108.5989	(0.445)	0.0000	0.0000	6,055
2018/04/09	2033	03/05/2018	107.70	Call	Bond Future	1,384.5800	1.3846	898.9400	0.8989	(35.075)	0	0	0
2018/04/09	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2033	03/05/2018	107.71	Call	Bond Future	1,374.5800	1.3746	888.9400	0.8889	(35.330)	0	0	0
2018/04/09	2033	03/05/2018	107.69	Call	Bond Future	1,394.5800	1.3946	908.9400	0.9089	(34.823)	0	0	0
2018/04/09	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2033	02/08/2018	109.94	Call	Bond Future	1,166.0400	1.1660	670.9900	0.6710	(42.456)	0	0	0
2018/04/09	2033	02/08/2018			Bond Future	111.1060	111.1060	110.6110	110.6110	(0.446)	0.0000	0.0000	1,515
2018/04/09	2033	02/08/2018	109.92	Call	Bond Future	1,186.0400	1.1860	690.9900	0.6910	(41.740)	0	0	0
2018/04/09	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2033	02/08/2018	109.93	Call	Bond Future	1,176.0400	1.1760	680.9900	0.6810	(42.095)	0	0	0
2018/04/09	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2037	03/05/2018	9.99	Call	Bond Future	9,104.8700	9.1049	8,708.9900	8.7090	(4.348)	0	0	0
2018/04/09	2037	03/05/2018	9.97	Put	Bond Future	4.8400	0.0048	3.9900	0.0040	(17.562)	0	0	0
2018/04/09	2037	03/05/2018			Bond Future	8.8773	98.8394	8.9223	98.4443	0.506	0.0000	0.0000	46,822
2018/04/09	2037	03/05/2018	9.99	Put	Bond Future	4.3000	0.0043	3.5100	0.0035	(18.372)	0	0	0
2018/04/09	2037	03/05/2018	9.97	Call	Bond Future	8,953.6800	8.9537	8,557.7400	8.5577	(4.422)	0	0	0
2018/04/09	2037	03/05/2018	9.98	Put	Bond Future	4.5600	0.0046	3.7400	0.0037	(17.982)	0	0	0
2018/04/09	2037	03/05/2018	9.98	Call	Bond Future	9,029.3200	9.0293	8,633.4100	8.6334	(4.385)	0	0	0
2018/04/09	2037	02/08/2018	9.96	Put	Bond Future	421.9000	0.4219	449.6800	0.4497	6.584	0	0	0
2018/04/09	2037	02/08/2018	9.95	Call	Bond Future	8,831.8800	8.8319	8,457.8200	8.4578	(4.235)	0	0	0
2018/04/09	2037	02/08/2018			Bond Future	8.9176	96.4092	8.9639	96.0068	0.519	0.0000	0.0000	731
2018/04/09	2037	02/08/2018	9.96	Call	Bond Future	8,899.8400	8.8998	8,525.2100	8.5252	(4.209)	0	0	0
2018/04/09	2037	02/08/2018	9.95	Put	Bond Future	429.7400	0.4297	458.0900	0.4581	6.597	0	0	0
2018/04/09	2037	02/08/2018	9.97	Call	Bond Future	8,967.9500	8.9679	8,592.7600	8.5928	(4.184)	0	0	0
2018/04/09	2037	02/08/2018	9.97	Put	Bond Future	414.3100	0.4143	441.5300	0.4415	6.570	0	0	0
2018/04/09	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2038	03/05/2018	132.27	Call	Bond Future	1,781.6500	1.7816	1,784.1800	1.7842	0.142	0	0	0
2018/04/09	2038	03/05/2018			Bond Future	134.0517	134.0517	134.0542	134.0542	0.002	0.0000	0.0000	8,991
2018/04/09	2038	03/05/2018	132.28	Call	Bond Future	1,771.6500	1.7716	1,774.1800	1.7742	0.143	0	0	0
2018/04/09	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2038	03/05/2018	132.29	Call	Bond Future	1,761.6500	1.7616	1,764.1800	1.7642	0.144	0	0	0

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2018/04/09	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2038	02/08/2018	134.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2038	02/08/2018			Bond Future	134.9829	134.9829	134.9850	134.9850	0.002	0.0000	0.0000	0
2018/04/09	2038	02/08/2018	134.54	Call	Bond Future	442.9000	0.4429	445.0100	0.4450	0.476	0	0	0
2018/04/09	2038	02/08/2018	134.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2038	02/08/2018	134.55	Call	Bond Future	432.9000	0.4329	435.0100	0.4350	0.487	0	0	0
2018/04/09	2038	02/08/2018	134.53	Call	Bond Future	452.9000	0.4529	455.0100	0.4550	0.466	0	0	0
2018/04/09	2038	02/08/2018	134.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2040	03/05/2018	10.08	Put	Bond Future	4.2900	0.0043	3.4600	0.0035	(19.347)	0	0	0
2018/04/09	2040	03/05/2018			Bond Future	8.9373	102.9837	8.9822	102.5554	0.503	0.0000	0.0000	45,891
2018/04/09	2040	03/05/2018	10.07	Call	Bond Future	9,973.4500	9.9735	9,544.3400	9.5443	(4.303)	0	0	0
2018/04/09	2040	03/05/2018	10.07	Put	Bond Future	4.5500	0.0046	3.6800	0.0037	(19.121)	0	0	0
2018/04/09	2040	03/05/2018	8.50	Put	Bond Future	4,435.2800	4.4353	4,812.8400	4.8128	8.513	0	0	0
2018/04/09	2040	03/05/2018	8.50	Call	Bond Future	111.8900	0.1119	61.2100	0.0612	(45.294)	0	0	1,011
2018/04/09	2040	03/05/2018	10.08	Call	Bond Future	10,054.0200	10.0540	9,624.9500	9.6250	(4.268)	0	0	0
2018/04/09	2040	03/05/2018	10.06	Call	Bond Future	9,892.7800	9.8928	9,463.6500	9.4637	(4.338)	0	0	0
2018/04/09	2040	03/05/2018	10.06	Put	Bond Future	4.8200	0.0048	3.9300	0.0039	(18.465)	0	0	0
2018/04/09	2040	03/05/2018	10.00	Put	Bond Future	6.8300	0.0068	5.7300	0.0057	(16.105)	0	0	0
2018/04/09	2040	03/05/2018	10.00	Call	Bond Future	9,406.6400	9.4066	8,977.3000	8.9773	(4.564)	0	0	1,500
2018/04/09	2040	03/05/2018	9.00	Put	Bond Future	1,023.5600	1.0236	1,140.8900	1.1409	11.463	0	0	0
2018/04/09	2040	03/05/2018	9.00	Call	Bond Future	1,620.2700	1.6203	1,309.3600	1.3094	(19.189)	0	0	1,239
2018/04/09	2040	02/08/2018	10.04	Call	Bond Future	9,763.0500	9.7630	9,356.2400	9.3562	(4.167)	0	0	0
2018/04/09	2040	02/08/2018	10.03	Put	Bond Future	463.3200	0.4633	493.3100	0.4933	6.473	0	0	0
2018/04/09	2040	02/08/2018			Bond Future	8.9776	100.3797	9.0238	99.9434	0.515	0.0000	0.0000	420
2018/04/09	2040	02/08/2018	10.05	Call	Bond Future	9,835.8500	9.8359	9,428.4500	9.4285	(4.142)	0	0	0
2018/04/09	2040	02/08/2018	10.05	Put	Bond Future	446.9100	0.4469	475.7200	0.4757	6.446	0	0	0
2018/04/09	2040	02/08/2018	10.04	Put	Bond Future	455.0400	0.4550	484.4400	0.4844	6.461	0	0	0
2018/04/09	2040	02/08/2018	10.03	Call	Bond Future	9,690.2900	9.6903	9,284.0700	9.2841	(4.192)	0	0	0
2018/04/09	2044	03/05/2018	10.10	Call	Bond Future	9,952.5400	9.9525	9,513.9900	9.5140	(4.406)	0	0	0
2018/04/09	2044	03/05/2018	10.09	Put	Bond Future	5.6100	0.0056	4.6300	0.0046	(17.469)	0	0	0
2018/04/09	2044	03/05/2018			Bond Future	8.9871	99.9577	9.0320	99.5201	0.500	0.0000	0.0000	27,581
2018/04/09	2044	03/05/2018	10.11	Call	Bond Future	10,033.7800	10.0338	9,595.2700	9.5953	(4.370)	0	0	0
2018/04/09	2044	03/05/2018	10.11	Put	Bond Future	5.0000	0.0050	4.0900	0.0041	(18.200)	0	0	0
2018/04/09	2044	03/05/2018	10.10	Put	Bond Future	5.3000	0.0053	4.3500	0.0044	(17.925)	0	0	0
2018/04/09	2044	03/05/2018	10.09	Call	Bond Future	9,871.1900	9.8712	9,432.6100	9.4326	(4.443)	0	0	0
2018/04/09	2044	02/08/2018	10.07	Call	Bond Future	9,802.9600	9.8030	9,389.2500	9.3892	(4.220)	0	0	0
2018/04/09	2044	02/08/2018	9.0265		Bond Future	9.0265	97.4229	9.0727	96.9772	0.512	0.0000	0.0000	0
2018/04/09	2044	02/08/2018	10.05	Call	Bond Future	9,657.0000	9.6570	9,244.5500	9.2446	(4.271)	0	0	0
2018/04/09	2044	02/08/2018	10.05	Put	Bond Future	524.6300	0.5246	557.8800	0.5579	6.338	0	0	0
2018/04/09	2044	02/08/2018	10.07	Put	Bond Future	506.6700	0.5067	538.6600	0.5387	6.314	0	0	0
2018/04/09	2044	02/08/2018	10.06	Call	Bond Future	9,730.0200	9.7300	9,316.9300	9.3169	(4.246)	0	0	0
2018/04/09	2044	02/08/2018	10.06	Put	Bond Future	515.6300	0.5156	548.2400	0.5482	6.324	0	0	0
2018/04/09	2046	03/05/2018	127.95	Call	Bond Future	926.0700	0.9261	0.0000	0.0000	(100.000)	0	0	0
2018/04/09	2046	03/05/2018			Bond Future	128.8761	128.8761	125.8242	125.8242	(2.368)	0.0000	0.0000	10,874
2018/04/09	2046	03/05/2018	127.93	Call	Bond Future	946.0700	0.9461	0.0000	0.0000	(100.000)	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
2018/04/09	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	2,105.8000	2.1058	100.000	0	0	0
2018/04/09	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	2,125.8000	2.1258	100.000	0	0	0
2018/04/09	2046	03/05/2018	127.94	Call	Bond Future	936.0700	0.9361	0.0000	0.0000	(100.000)	0	0	0
2018/04/09	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	2,115.8000	2.1158	100.000	0	0	0
2018/04/09	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	624.5400	0.6245	100.000	0	0	0
2018/04/09	2046	02/08/2018			Bond Future	131.2643	131.2643	128.1555	128.1555	(2.368)	0.0000	0.0000	0
2018/04/09	2046	02/08/2018	128.78	Call	Bond Future	2,484.3200	2.4843	0.0000	0.0000	(100.000)	0	0	0
2018/04/09	2046	02/08/2018	128.79	Call	Bond Future	2,474.3200	2.4743	0.0000	0.0000	(100.000)	0	0	0
2018/04/09	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	614.5400	0.6145	100.000	0	0	0
2018/04/09	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	634.5400	0.6345	100.000	0	0	0
2018/04/09	2046	02/08/2018	128.77	Call	Bond Future	2,494.3200	2.4943	0.0000	0.0000	(100.000)	0	0	0
2018/04/09	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	1,665.7100	1.6657	100.000	0	0	0
2018/04/09	2050	03/05/2018	135.61	Call	Bond Future	422.3000	0.4223	0.0000	0.0000	(100.000)	0	0	0
2018/04/09	2050	03/05/2018			Bond Future	136.0323	136.0323	133.9543	133.9543	(1.528)	0.0000	0.0000	9,788
2018/04/09	2050	03/05/2018	135.62	Call	Bond Future	412.3000	0.4123	0.0000	0.0000	(100.000)	0	0	0
2018/04/09	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	1,655.7100	1.6557	100.000	0	0	0
2018/04/09	2050	03/05/2018	135.63	Call	Bond Future	402.3000	0.4023	0.0000	0.0000	(100.000)	0	0	0
2018/04/09	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	1,675.7100	1.6757	100.000	0	0	0
2018/04/09	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2050	02/08/2018	137.54	Put	Bond Future	719.6400	0.7196	2,836.8400	2.8368	294.203	0	0	0
2018/04/09	2050	02/08/2018	137.52	Put	Bond Future	699.6400	0.6996	2,816.8400	2.8168	302.613	0	0	0
2018/04/09	2050	02/08/2018			Bond Future	136.8204	136.8204	134.7032	134.7032	(1.547)	0.0000	0.0000	0
2018/04/09	2050	02/08/2018	137.53	Put	Bond Future	709.6400	0.7096	2,826.8400	2.8268	298.348	0	0	0
2018/04/09	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	AL37	03/05/2018			Index Future	588.8050	588.8050	588.0130	588.0130	(0.135)	0.0000	0.0000	0
2018/04/09	AL37	02/08/2018			Index Future	599.6820	599.6820	598.8750	598.8750	(0.135)	0.0000	0.0000	0
2018/04/09	AL7T	03/05/2018			Index Future	695.2390	695.2390	693.8060	693.8060	(0.206)	0.0000	0.0000	0
2018/04/09	AL7T	02/08/2018			Index Future	708.0820	708.0820	706.6220	706.6220	(0.206)	0.0000	0.0000	0
2018/04/09	ALBI	03/05/2018			Index Future	636.5670	636.5670	634.6800	634.6800	(0.296)	0.0000	0.0000	805
2018/04/09	ALBI	02/08/2018			Index Future	648.3260	648.3260	646.4040	646.4040	(0.296)	0.0000	0.0000	0
2018/04/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/04/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/09	EL28	03/05/2018	133.20	Put	Bond Future	435.6400	0.4356	430.7800	0.4308	(1.116)	0	0	0
2018/04/09	EL28	03/05/2018			Bond Future	132.7644	132.7644	132.7692	132.7692	0.004	0.0000	0.0000	0
2018/04/09	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	EL28	03/05/2018	133.19	Put	Bond Future	425.6400	0.4256	420.7800	0.4208	(1.142)	0	0	0
2018/04/09	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	EL28	03/05/2018	133.18	Put	Bond Future	415.6400	0.4156	410.7800	0.4108	(1.169)	0	0	0
2018/04/09	EL28	02/08/2018	134.95	Call	Bond Future	274.7500	0.2748	279.1000	0.2791	1.583	0	0	0
2018/04/09	EL28	02/08/2018			Bond Future	135.2248	135.2248	135.2291	135.2291	0.003	0.0000	0.0000	0
2018/04/09	EL28	02/08/2018	134.93	Call	Bond Future	294.7500	0.2948	299.1000	0.2991	1.476	0	0	0
2018/04/09	EL28	02/08/2018	134.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	EL28	02/08/2018	134.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	EL28	02/08/2018	134.94	Call	Bond Future	284.7500	0.2848	289.1000	0.2891	1.528	0	0	0
2018/04/09	EL28	02/08/2018	134.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	ES33	03/05/2018	11.22	Call	Bond Future	6,467.5800	6.4676	6,276.1500	6.2762	(2.960)	0	0	0
2018/04/09	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	ES33	03/05/2018			Bond Future	10.1634	80.5956	10.1928	80.4042	0.290	0.0000	0.0000	9,466
2018/04/09	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	ES33	03/05/2018	11.20	Call	Bond Future	6,352.5100	6.3525	6,161.0800	6.1611	(3.013)	0	0	0
2018/04/09	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	ES33	03/05/2018	11.21	Call	Bond Future	6,410.0800	6.4101	6,218.6500	6.2187	(2.986)	0	0	0
2018/04/09	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	ES33	02/08/2018	11.14	Call	Bond Future	5,467.8500	5.4678	5,272.8900	5.2729	(3.566)	0	0	0
2018/04/09	ES33	02/08/2018			Bond Future	10.2426	82.0844	10.2731	81.8894	0.297	0.0000	0.0000	0
2018/04/09	ES33	02/08/2018	11.15	Call	Bond Future	5,525.6000	5.5256	5,330.6400	5.3306	(3.528)	0	0	0
2018/04/09	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	ES33	02/08/2018	11.16	Call	Bond Future	5,583.2900	5.5833	5,388.3300	5.3883	(3.492)	0	0	0

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2018/04/09	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	ES42	03/05/2018			Bond Future	10.3385	84.1000	10.3730	83.8387	0.333	0.0000	0.0000	7,957
2018/04/09	ES42	02/08/2018			Bond Future	10.4154	85.6536	10.4510	85.3874	0.341	0.0000	0.0000	0
2018/04/09	GOVI	03/05/2018	590.29	Call	GOVI	428,860.0000	42.8860	411,190.0000	41.1190	(4.120)	0	0	0
2018/04/09	GOVI	03/05/2018	590.27	Call	GOVI	429,060.0000	42.9060	411,390.0000	41.1390	(4.118)	0	0	0
2018/04/09	GOVI	03/05/2018			GOVI	633.1760	633.1760	631.4090	631.4090	(0.279)	0.0000	0.0000	474
2018/04/09	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	GOVI	03/05/2018	590.28	Call	GOVI	428,960.0000	42.8960	411,290.0000	41.1290	(4.119)	0	0	0
2018/04/09	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	GOVI	02/08/2018			GOVI	644.8730	644.8730	643.0720	643.0720	(0.279)	0.0000	0.0000	0
2018/04/09	GOVI	02/08/2018	605.71	Call	GOVI	391,630.0000	39.1630	373,620.0000	37.3620	(4.599)	0	0	0
2018/04/09	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	GOVI	02/08/2018	605.72	Call	GOVI	391,530.0000	39.1530	373,520.0000	37.3520	(4.600)	0	0	0
2018/04/09	GOVI	02/08/2018	605.70	Call	GOVI	391,730.0000	39.1730	373,720.0000	37.3720	(4.598)	0	0	0
2018/04/09	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/09	IGOV	03/05/2018			Index Future	263.3550	263.3550	262.0290	262.0290	(0.504)	0.0000	0.0000	1,119
2018/04/09	IGOV	02/08/2018			Index Future	268.2360	268.2360	266.8840	266.8840	(0.504)	0.0000	0.0000	0
2018/04/09	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/09	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/04/09	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4500	100.4500	0.010	0.0000	0.0000	0
2018/04/09	IS01	22/03/2019			Interest Rate Swap	99.4100	99.4100	99.4100	99.4100	0.000	0.0000	0.0000	0
2018/04/09	IS01	20/06/2019			Interest Rate Swap	100.0300	100.0300	100.0400	100.0400	0.010	0.0000	0.0000	0
2018/04/09	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/09	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.5000	98.5000	0.010	0.0000	0.0000	0
2018/04/09	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8300	98.8300	0.010	0.0000	0.0000	0
2018/04/09	IS02	15/03/2019			Interest Rate Swap	99.1600	99.1600	99.1600	99.1600	0.000	0.0000	0.0000	0
2018/04/09	IS02	21/06/2019			Interest Rate Swap	99.4800	99.4800	99.4900	99.4900	0.010	0.0000	0.0000	0
2018/04/09	IS02	20/09/2019			Interest Rate Swap	99.8000	99.8000	99.8200	99.8200	0.020	0.0000	0.0000	0
2018/04/09	IS02	20/12/2019			Interest Rate Swap	100.6700	100.6700	100.6900	100.6900	0.020	0.0000	0.0000	0
2018/04/09	IS02	23/03/2020			Interest Rate Swap	98.3500	98.3500	98.3600	98.3600	0.010	0.0000	0.0000	0
2018/04/09	IS02	22/06/2020			Interest Rate Swap	100.1400	100.1400	100.1500	100.1500	0.010	0.0000	0.0000	0
2018/04/09	IS05	17/12/2020			Interest Rate Swap	95.5700	95.5700	95.6100	95.6100	0.042	0.0000	0.0000	0
2018/04/09	IS05	16/03/2021			Interest Rate Swap	94.7100	94.7100	94.7600	94.7600	0.053	0.0000	0.0000	0
2018/04/09	IS05	15/06/2021			Interest Rate Swap	93.8100	93.8100	93.8800	93.8800	0.075	0.0000	0.0000	0
2018/04/09	IS05	21/09/2021			Interest Rate Swap	93.8900	93.8900	93.9600	93.9600	0.075	0.0000	0.0000	0
2018/04/09	IS05	21/12/2021			Interest Rate Swap	96.0000	96.0000	96.0800	96.0800	0.083	0.0000	0.0000	51
2018/04/09	IS05	15/03/2022			Interest Rate Swap	96.0600	96.0600	96.1500	96.1500	0.094	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/09	IS05	21/06/2022			Interest Rate Swap	97.1800	97.1800	97.2700	97.2700	0.093	0.0000	0.0000	0
2018/04/09	IS05	20/09/2022			Interest Rate Swap	99.3200	99.3200	99.4200	99.4200	0.101	0.0000	0.0000	0
2018/04/09	IS05	20/12/2022			Interest Rate Swap	100.5100	100.5100	100.6100	100.6100	0.099	0.0000	0.0000	0
2018/04/09	IS05	22/03/2023			Interest Rate Swap	95.5200	95.5200	95.6400	95.6400	0.126	0.0000	0.0000	0
2018/04/09	IS05	20/06/2023			Interest Rate Swap	99.7900	99.7900	99.9200	99.9200	0.130	0.0000	0.0000	0
2018/04/09	IS10	17/12/2025			Interest Rate Swap	92.9600	92.9600	93.2200	93.2200	0.280	0.0000	0.0000	0
2018/04/09	IS10	16/03/2026			Interest Rate Swap	89.8600	89.8600	90.1300	90.1300	0.300	0.0000	0.0000	0
2018/04/09	IS10	15/06/2026			Interest Rate Swap	88.5300	88.5300	88.8000	88.8000	0.305	0.0000	0.0000	0
2018/04/09	IS10	21/09/2026			Interest Rate Swap	90.6500	90.6500	90.9000	90.9000	0.276	0.0000	0.0000	0
2018/04/09	IS10	21/12/2026			Interest Rate Swap	94.4200	94.4200	94.6500	94.6500	0.244	0.0000	0.0000	0
2018/04/09	IS10	15/03/2027			Interest Rate Swap	92.9200	92.9200	93.1500	93.1500	0.248	0.0000	0.0000	0
2018/04/09	IS10	21/06/2027			Interest Rate Swap	94.9400	94.9400	95.1700	95.1700	0.242	0.0000	0.0000	0
2018/04/09	IS10	20/09/2027			Interest Rate Swap	98.6300	98.6300	98.8700	98.8700	0.243	0.0000	0.0000	0
2018/04/09	IS10	20/12/2027			Interest Rate Swap	98.9100	98.9100	99.1700	99.1700	0.263	0.0000	0.0000	0
2018/04/09	IS10	22/03/2028			Interest Rate Swap	94.0300	94.0300	94.3100	94.3100	0.298	0.0000	0.0000	0
2018/04/09	IS10	20/06/2028			Interest Rate Swap	99.4900	99.4900	99.7700	99.7700	0.281	0.0000	0.0000	0
2018/04/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/09	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/04/09	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/09	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/09	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/09	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/09	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/09	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/09	R023	03/05/2018	8.27	Call	Bond Future	3,189.0400	3.1890	3,045.7100	3.0457	(4.494)	0	0	0
2018/04/09	R023	03/05/2018			Bond Future	7.4601	102.5908	7.4958	102.4479	0.478	0.0000	0.0000	72,246
2018/04/09	R023	03/05/2018	8.27	Put	Bond Future	2.4400	0.0024	2.0600	0.0021	(15.574)	0	0	0
2018/04/09	R023	03/05/2018	8.28	Call	Bond Future	3,227.4200	3.2274	3,084.1100	3.0841	(4.440)	0	0	0
2018/04/09	R023	03/05/2018	8.29	Put	Bond Future	2.0700	0.0021	1.7200	0.0017	(16.908)	0	0	0
2018/04/09	R023	03/05/2018	8.28	Put	Bond Future	2.2500	0.0023	1.8900	0.0019	(16.000)	0	0	0
2018/04/09	R023	03/05/2018	8.29	Call	Bond Future	3,265.7900	3.2658	3,122.4900	3.1225	(4.388)	0	0	0
2018/04/09	R023	03/05/2018	9.19	Call	Bond Future	6,658.8200	6.6588	6,515.8700	6.5159	(2.147)	0	0	0
2018/04/09	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/09	R035	03/05/2018	9.91	Put	Bond Future	7.9600	0.0080	6.3200	0.0063	(20.603)	0	0	0
2018/04/09	R035	03/05/2018	8.75	Put	Bond Future	1,673.1200	1.6731	1,774.8100	1.7748	6.078	0	0	0
2018/04/09	R035	03/05/2018			Bond Future	8.7809	102.4611	8.8208	102.1120	0.455	0.0000	0.0000	78,610
2018/04/09	R035	03/05/2018	9.90	Call	Bond Future	9,144.4500	9.1445	8,793.6500	8.7937	(3.836)	0	0	0

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2018/04/09	R035	03/05/2018	9.90	Put	Bond Future	8.4800	0.0085	6.7600	0.0068	(20.283)	0	0	0
2018/04/09	R035	03/05/2018	8.75	Call	Bond Future	1,402.3100	1.4023	1,154.9200	1.1549	(17.642)	0	0	1,000
2018/04/09	R035	03/05/2018	9.25	Call	Bond Future	4,260.4400	4.2604	3,912.1100	3.9121	(8.176)	0	0	0
2018/04/09	R035	03/05/2018	9.25	Put	Bond Future	272.3500	0.2723	273.1000	0.2731	0.275	0	0	1,000
2018/04/09	R035	03/05/2018	9.91	Call	Bond Future	9,219.8900	9.2199	8,869.1700	8.8692	(3.804)	0	0	0
2018/04/09	R035	03/05/2018	9.89	Call	Bond Future	9,068.9500	9.0689	8,718.0800	8.7181	(3.869)	0	0	0
2018/04/09	R035	03/05/2018	9.89	Put	Bond Future	9.0300	0.0090	7.2400	0.0072	(19.823)	0	0	0
2018/04/09	R035	02/08/2018	9.42	Call	Bond Future	6,446.1700	6.4462	6,149.2400	6.1492	(4.606)	0	0	0
2018/04/09	R035	02/08/2018			Bond Future	8.8163	104.3538	8.8575	103.9982	0.467	0.0000	0.0000	3
2018/04/09	R035	02/08/2018	9.42	Put	Bond Future	1,413.1700	1.4132	1,471.8100	1.4718	4.150	0	0	0
2018/04/09	R035	02/08/2018	9.44	Put	Bond Future	1,370.0000	1.3700	1,426.8200	1.4268	4.147	0	0	0
2018/04/09	R035	02/08/2018	9.43	Call	Bond Future	6,504.5500	6.5046	6,206.7000	6.2067	(4.579)	0	0	0
2018/04/09	R035	02/08/2018	9.44	Call	Bond Future	6,563.3000	6.5633	6,264.5500	6.2646	(4.552)	0	0	0
2018/04/09	R035	02/08/2018	9.43	Put	Bond Future	1,391.3500	1.3913	1,449.0700	1.4491	4.148	0	0	0
2018/04/09	R186	03/05/2018	8.92	Call	Bond Future	5,674.1600	5.6742	5,437.2200	5.4372	(4.176)	0	0	0
2018/04/09	R186	03/05/2018	8.91	Put	Bond Future	5.7700	0.0058	4.7900	0.0048	(16.984)	0	0	0
2018/04/09	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R186	03/05/2018	8.69	Call	Bond Future	4,235.0500	4.2350	3,997.2900	3.9973	(5.614)	0	0	0
2018/04/09	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/09	R186	03/05/2018	8.40	Put	Bond Future	149.7100	0.1497	155.4200	0.1554	3.814	0	0	3,500
2018/04/09	R186	03/05/2018	8.00	Put	Bond Future	972.8000	0.9728	1,066.9700	1.0670	9.680	0	0	0
2018/04/09	R186	03/05/2018	8.45	Put	Bond Future	113.0000	0.1130	115.6100	0.1156	2.310	0	0	0
2018/04/09	R186	03/05/2018	8.50	Call	Bond Future	3,068.4800	3.0685	2,833.0300	2.8330	(7.673)	0	0	0
2018/04/09	R186	03/05/2018	8.25	Call	Bond Future	1,672.4400	1.6724	1,460.4900	1.4605	(12.673)	0	0	0
2018/04/09	R186	03/05/2018	7.85	Call	Bond Future	286.9400	0.2869	200.9400	0.2009	(29.971)	0	0	500
2018/04/09	R186	03/05/2018	8.35	Put	Bond Future	196.4200	0.1964	206.5500	0.2066	5.157	0	0	500
2018/04/09	R186	03/05/2018			Bond Future	8.0485	118.9939	8.0836	118.7579	0.437	0.0000	0.0000	191,135
2018/04/09	R186	03/05/2018	8.93	Call	Bond Future	5,736.6800	5.7367	5,499.7800	5.4998	(4.130)	0	0	0
2018/04/09	R186	03/05/2018	8.93	Put	Bond Future	5.0100	0.0050	4.1100	0.0041	(17.964)	0	0	0
2018/04/09	R186	03/05/2018	9.30	Put	Bond Future	0.1600	0.0002	0.1000	0.0001	(37.500)	0	0	0
2018/04/09	R186	03/05/2018	9.30	Call	Bond Future	8,025.3300	8.0253	7,789.2700	7.7893	(2.941)	0	0	1,093
2018/04/09	R186	03/05/2018	10.14	Call	Bond Future	13,000.0700	13.0001	12,764.0700	12.7641	(1.815)	0	0	0
2018/04/09	R186	03/05/2018	7.85	Put	Bond Future	1,631.4300	1.6314	1,781.4300	1.7814	9.194	0	0	0
2018/04/09	R186	03/05/2018	8.92	Put	Bond Future	5.3800	0.0054	4.4400	0.0044	(17.472)	0	0	0
2018/04/09	R186	03/05/2018	8.91	Call	Bond Future	5,611.6200	5.6116	5,374.6400	5.3746	(4.223)	0	0	0
2018/04/09	R186	03/05/2018	8.69	Put	Bond Future	25.8800	0.0259	24.1200	0.0241	(6.801)	0	0	0
2018/04/09	R186	03/05/2018	9.72	Call	Bond Future	10,551.9800	10.5520	10,315.9800	10.3160	(2.237)	0	0	0
2018/04/09	R186	03/05/2018	9.19	Put	Bond Future	0.5000	0.0005	0.3400	0.0003	(32.000)	0	0	0
2018/04/09	R186	03/05/2018	8.40	Call	Bond Future	2,481.6900	2.4817	2,251.4000	2.2514	(9.280)	0	0	0
2018/04/09	R186	03/05/2018	8.00	Call	Bond Future	646.3800	0.6464	504.5500	0.5045	(21.942)	0	0	0
2018/04/09	R186	03/05/2018	8.45	Call	Bond Future	2,771.6000	2.7716	2,538.2100	2.5382	(8.421)	0	0	0
2018/04/09	R186	03/05/2018	8.70	Put	Bond Future	24.2600	0.0243	22.5000	0.0225	(7.255)	0	0	0
2018/04/09	R186	03/05/2018	8.50	Put	Bond Future	84.5000	0.0845	85.0500	0.0851	0.651	0	0	3,500
2018/04/09	R186	03/05/2018	8.25	Put	Bond Future	327.8400	0.3278	351.8900	0.3519	7.336	0	0	3,500
2018/04/09	R186	03/05/2018	8.35	Call	Bond Future	2,200.5300	2.2005	1,974.6600	1.9747	(10.264)	0	0	0
2018/04/09	R186	03/05/2018	9.75	Call	Bond Future	10,729.4200	10.7294	10,493.4200	10.4934	(2.200)	0	0	0
2018/04/09	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200

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2018/04/09	R186	03/05/2018	9.19	Call	Bond Future	7,350.5300	7.3505	7,114.3700	7.1144	(3.213)	0	0	0
2018/04/09	R186	03/05/2018	8.85	Call	Bond Future	5,236.0500	5.2361	4,998.8100	4.9988	(4.531)	0	0	0
2018/04/09	R186	03/05/2018	8.85	Put	Bond Future	8.8000	0.0088	7.5600	0.0076	(14.091)	0	0	4,745
2018/04/09	R186	03/05/2018	8.70	Call	Bond Future	4,297.4200	4.2974	4,059.6600	4.0597	(5.533)	0	0	0
2018/04/09	R186	02/08/2018	8.48	Put	Bond Future	878.5800	0.8786	927.5000	0.9275	5.568	0	0	0
2018/04/09	R186	02/08/2018	8.25	Call	Bond Future	2,494.8700	2.4949	2,328.3700	2.3284	(6.674)	0	0	1,470
2018/04/09	R186	02/08/2018			Bond Future	8.0732	115.8920	8.1099	115.6515	0.455	0.0000	0.0000	291
2018/04/09	R186	02/08/2018	8.47	Call	Bond Future	3,460.5300	3.4605	3,269.9600	3.2700	(5.507)	0	0	0
2018/04/09	R186	02/08/2018	8.47	Put	Bond Future	895.5100	0.8955	945.3800	0.9454	5.569	0	0	0
2018/04/09	R186	02/08/2018	8.48	Call	Bond Future	3,507.2600	3.5073	3,315.7400	3.3157	(5.461)	0	0	0
2018/04/09	R186	02/08/2018	8.25	Put	Bond Future	1,342.5600	1.3426	1,416.5000	1.4165	5.507	0	0	0
2018/04/09	R186	02/08/2018	7.50	Put	Bond Future	4,279.2000	4.2792	4,461.7400	4.4617	4.266	0	0	0
2018/04/09	R186	02/08/2018	8.46	Call	Bond Future	3,413.8000	3.4138	3,224.1800	3.2242	(5.555)	0	0	0
2018/04/09	R186	02/08/2018	8.46	Put	Bond Future	912.4900	0.9125	963.3100	0.9633	5.569	0	0	0
2018/04/09	R186	02/08/2018	7.50	Call	Bond Future	436.9600	0.4370	379.0600	0.3791	(13.251)	0	0	1,470
2018/04/09	R186	01/11/2018	7.96	Put	Bond Future	2,894.5200	2.8945	3,013.2600	3.0133	4.102	0	0	0
2018/04/09	R186	01/11/2018	8.54	Put	Bond Future	1,403.7800	1.4038	1,467.3100	1.4673	4.526	0	0	0
2018/04/09	R186	01/11/2018	9.14	Call	Bond Future	7,056.0400	7.0560	6,839.0000	6.8390	(3.076)	0	0	0
2018/04/09	R186	01/11/2018			Bond Future	8.0946	118.0581	8.1330	117.8127	0.475	0.0000	0.0000	0
2018/04/09	R186	01/11/2018	8.46	Put	Bond Future	1,557.5400	1.5575	1,627.4800	1.6275	4.490	0	0	0
2018/04/09	R186	01/11/2018	8.46	Call	Bond Future	3,864.7300	3.8647	3,689.2500	3.6893	(4.541)	0	0	5,000
2018/04/09	R186	01/11/2018	8.53	Call	Bond Future	4,164.3500	4.1644	3,983.2400	3.9832	(4.349)	0	0	0
2018/04/09	R186	01/11/2018	8.53	Put	Bond Future	1,422.1500	1.4222	1,486.4600	1.4865	4.522	0	0	0
2018/04/09	R186	01/11/2018	7.96	Call	Bond Future	2,029.2000	2.0292	1,902.5200	1.9025	(6.243)	0	0	5,000
2018/04/09	R186	01/11/2018	8.54	Call	Bond Future	4,207.9400	4.2079	4,026.0500	4.0261	(4.323)	0	0	0
2018/04/09	R186	01/11/2018	9.14	Put	Bond Future	615.1700	0.6152	643.5500	0.6436	4.613	0	0	5,000
2018/04/09	R186	01/11/2018	8.52	Call	Bond Future	4,121.2600	4.1213	3,940.9300	3.9409	(4.376)	0	0	0
2018/04/09	R186	01/11/2018	8.52	Put	Bond Future	1,441.0700	1.4411	1,506.1600	1.5062	4.517	0	0	0
2018/04/09	R197	03/05/2018	304.46	Call	Bond Future	5,510.1200	5.5101	4,907.2100	4.9072	(10.942)	0	0	0
2018/04/09	R197	03/05/2018			Bond Future	309.9701	309.9701	309.3672	309.3672	(0.195)	0.0000	0.0000	2,388
2018/04/09	R197	03/05/2018	304.44	Call	Bond Future	5,530.1200	5.5301	4,927.2100	4.9272	(10.902)	0	0	0
2018/04/09	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R197	03/05/2018	304.45	Call	Bond Future	5,520.1200	5.5201	4,917.2100	4.9172	(10.922)	0	0	0
2018/04/09	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R202	03/05/2018	247.48	Put	Bond Future	303.0400	0.3030	256.8100	0.2568	(15.255)	0	0	0
2018/04/09	R202	03/05/2018	247.47	Call	Bond Future	3,167.2500	3.1673	3,125.7300	3.1257	(1.311)	0	0	0
2018/04/09	R202	03/05/2018			Bond Future	250.3360	250.3360	250.3406	250.3406	0.002	0.0000	0.0000	23,110
2018/04/09	R202	03/05/2018	247.48	Call	Bond Future	3,159.0600	3.1591	3,117.3900	3.1174	(1.319)	0	0	0
2018/04/09	R202	03/05/2018	247.47	Put	Bond Future	301.2300	0.3012	255.1500	0.2552	(15.297)	0	0	0
2018/04/09	R202	03/05/2018	247.49	Call	Bond Future	3,150.8800	3.1509	3,109.0600	3.1091	(1.327)	0	0	0
2018/04/09	R202	03/05/2018	247.49	Put	Bond Future	304.8600	0.3049	258.4800	0.2585	(15.214)	0	0	0
2018/04/09	R204	03/05/2018	7.10	Put	Bond Future	1,092.7400	1.0927	1,033.8000	1.0338	(5.394)	0	0	0
2018/04/09	R204	03/05/2018			Bond Future	6.6849	103.8079	6.7215	103.7857	0.549	0.0000	0.0000	21,647
2018/04/09	R204	03/05/2018	7.09	Call	Bond Future	1,339.9600	1.3400	1,258.8600	1.2589	(6.052)	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
2018/04/09	R204	03/05/2018	7.09	Put	Bond Future	1,095.5900	1.0956	1,036.6600	1.0367	(5.379)	0	0	0
2018/04/09	R204	03/05/2018	7.10	Call	Bond Future	1,343.1300	1.3431	1,262.0200	1.2620	(6.039)	0	0	0
2018/04/09	R204	03/05/2018	7.08	Call	Bond Future	1,336.8000	1.3368	1,255.7000	1.2557	(6.067)	0	0	0
2018/04/09	R204	03/05/2018	7.08	Put	Bond Future	1,098.4500	1.0984	1,039.5200	1.0395	(5.365)	0	0	0
2018/04/09	R207	03/05/2018	7.57	Call	Bond Future	1,113.2700	1.1133	1,054.1500	1.0542	(5.310)	0	0	0
2018/04/09	R207	03/05/2018	7.56	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2018/04/09	R207	03/05/2018			Bond Future	6.8589	102.8623	6.8964	102.8032	0.547	0.0000	0.0000	23,553
2018/04/09	R207	03/05/2018	7.58	Call	Bond Future	1,128.8000	1.1288	1,069.6800	1.0697	(5.237)	0	0	0
2018/04/09	R207	03/05/2018	7.58	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2018/04/09	R207	03/05/2018	7.57	Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2018/04/09	R207	03/05/2018	7.56	Call	Bond Future	1,097.7400	1.0977	1,038.6100	1.0386	(5.387)	0	0	0
2018/04/09	R208	03/05/2018	7.77	Call	Bond Future	1,696.7000	1.6967	1,603.5600	1.6036	(5.489)	0	0	0
2018/04/09	R208	03/05/2018			Bond Future	7.1016	99.7851	7.1379	99.6920	0.511	0.0000	0.0000	35,684
2018/04/09	R208	03/05/2018	7.77	Put	Bond Future	1.3600	0.0014	1.2600	0.0013	(7.353)	0	0	0
2018/04/09	R208	03/05/2018	7.78	Call	Bond Future	1,721.6700	1.7217	1,628.5200	1.6285	(5.410)	0	0	0
2018/04/09	R208	03/05/2018	7.79	Put	Bond Future	1.1300	0.0011	1.0200	0.0010	(9.735)	0	0	0
2018/04/09	R208	03/05/2018	7.78	Put	Bond Future	1.2400	0.0012	1.1300	0.0011	(8.871)	0	0	0
2018/04/09	R208	03/05/2018	7.79	Call	Bond Future	1,746.6400	1.7466	1,653.4900	1.6535	(5.333)	0	0	0
2018/04/09	R209	03/05/2018	9.85	Put	Bond Future	4.0100	0.0040	3.2200	0.0032	(19.701)	0	0	0
2018/04/09	R209	03/05/2018	10.00	Call	Bond Future	8,112.8900	8.1129	7,817.9800	7.8180	(3.635)	0	0	0
2018/04/09	R209	03/05/2018	10.73	Call	Bond Future	12,473.6400	12.4736	12,179.0400	12.1790	(2.362)	0	0	0
2018/04/09	R209	03/05/2018	9.75	Call	Bond Future	6,523.6600	6.5237	6,227.8400	6.2278	(4.535)	0	0	435
2018/04/09	R209	03/05/2018	9.77	Call	Bond Future	6,652.4400	6.6524	6,356.7000	6.3567	(4.446)	0	0	0
2018/04/09	R209	03/05/2018	9.30	Call	Bond Future	3,605.9500	3.6060	3,313.1600	3.3132	(8.120)	0	0	0
2018/04/09	R209	03/05/2018			Bond Future	8.8103	77.7887	8.8503	77.4941	0.453	0.0000	0.0000	87,020
2018/04/09	R209	03/05/2018	9.85	Call	Bond Future	7,164.6400	7.1646	6,869.2500	6.8692	(4.123)	0	0	0
2018/04/09	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/09	R209	03/05/2018	10.22	Call	Bond Future	9,472.1000	9.4721	9,177.4400	9.1774	(3.111)	0	0	0
2018/04/09	R209	03/05/2018	10.22	Put	Bond Future	0.1600	0.0002	0.1000	0.0001	(37.500)	0	0	435
2018/04/09	R209	03/05/2018	9.75	Put	Bond Future	8.0100	0.0080	6.7900	0.0068	(15.231)	0	0	0
2018/04/09	R209	03/05/2018	9.86	Call	Bond Future	7,228.3500	7.2284	6,933.0000	6.9330	(4.086)	0	0	0
2018/04/09	R209	03/05/2018	10.00	Put	Bond Future	1.1700	0.0012	0.8600	0.0009	(26.496)	0	0	11,067
2018/04/09	R209	03/05/2018	9.47	Put	Bond Future	41.5600	0.0416	39.8800	0.0399	(4.042)	0	0	250
2018/04/09	R209	03/05/2018	9.77	Put	Bond Future	7.0900	0.0071	5.9500	0.0060	(16.079)	0	0	250
2018/04/09	R209	03/05/2018	9.30	Put	Bond Future	104.9900	0.1050	106.8000	0.1068	1.724	0	0	0
2018/04/09	R209	03/05/2018	8.95	Put	Bond Future	553.3400	0.5533	604.4600	0.6045	9.238	0	0	0
2018/04/09	R209	03/05/2018	9.86	Put	Bond Future	3.7100	0.0037	2.9600	0.0030	(20.216)	0	0	0
2018/04/09	R209	03/05/2018	9.84	Call	Bond Future	7,100.8700	7.1009	6,805.4300	6.8054	(4.161)	0	0	0
2018/04/09	R209	03/05/2018	9.84	Put	Bond Future	4.3400	0.0043	3.5000	0.0035	(19.355)	0	0	0
2018/04/09	R209	03/05/2018	9.19	Put	Bond Future	183.9600	0.1840	192.8000	0.1928	4.805	0	0	0
2018/04/09	R209	03/05/2018	9.19	Call	Bond Future	2,919.0500	2.9190	2,633.2900	2.6333	(9.789)	0	0	250
2018/04/09	R209	03/05/2018	9.47	Call	Bond Future	4,703.4300	4.7034	4,407.1500	4.4071	(6.299)	0	0	0
2018/04/09	R209	03/05/2018	8.95	Call	Bond Future	1,576.2800	1.5763	1,332.8000	1.3328	(15.446)	0	0	0
2018/04/09	R209	02/08/2018	9.66	Call	Bond Future	6,212.6900	6.2127	5,942.8900	5.9429	(4.343)	0	0	435
2018/04/09	R209	02/08/2018	8.49	Call	Bond Future	1,070.6700	1.0707	953.5900	0.9536	(10.935)	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
2018/04/09	R209	02/08/2018	8.46	Put	Bond Future	3,889.4300	3.8894	4,077.8200	4.0778	4.844	0	0	0
2018/04/09	R209	02/08/2018	8.96	Put	Bond Future	1,840.2900	1.8403	1,942.9500	1.9429	5.578	0	0	0
2018/04/09	R209	02/08/2018	10.38	Call	Bond Future	10,260.3800	10.2604	9,965.4000	9.9654	(2.875)	0	0	0
2018/04/09	R209	02/08/2018	9.21	Call	Bond Future	3,834.1500	3.8342	3,603.2900	3.6033	(6.021)	0	0	0
2018/04/09	R209	02/08/2018	10.39	Put	Bond Future	100.7600	0.1008	105.7400	0.1057	4.942	0	0	0
2018/04/09	R209	02/08/2018			Bond Future	8.8442	79.2257	8.8852	78.9256	0.464	0.0000	0.0000	816
2018/04/09	R209	02/08/2018	9.43	Call	Bond Future	4,960.7200	4.9607	4,707.6400	4.7076	(5.102)	0	0	0
2018/04/09	R209	02/08/2018	9.43	Put	Bond Future	833.5000	0.8335	880.5300	0.8805	5.642	0	0	5,000
2018/04/09	R209	02/08/2018	10.84	Call	Bond Future	12,838.6900	12.8387	12,539.7300	12.5397	(2.329)	0	0	0
2018/04/09	R209	02/08/2018	10.84	Put	Bond Future	27.6700	0.0277	28.8200	0.0288	4.156	0	0	435
2018/04/09	R209	02/08/2018	10.21	Call	Bond Future	9,295.4500	9.2954	9,003.6300	9.0036	(3.139)	0	0	0
2018/04/09	R209	02/08/2018	10.21	Put	Bond Future	161.5200	0.1615	169.8100	0.1698	5.132	0	0	435
2018/04/09	R209	02/08/2018	8.49	Put	Bond Future	3,732.7300	3.7327	3,915.7600	3.9158	4.903	0	0	0
2018/04/09	R209	02/08/2018	8.96	Call	Bond Future	2,683.0100	2.6830	2,485.5600	2.4856	(7.359)	0	0	5,000
2018/04/09	R209	02/08/2018	9.21	Put	Bond Future	1,217.9700	1.2180	1,287.2200	1.2872	5.686	0	0	500
2018/04/09	R209	02/08/2018	8.83	Call	Bond Future	2,155.3600	2.1554	1,978.5300	1.9785	(8.204)	0	0	0
2018/04/09	R209	02/08/2018	8.83	Put	Bond Future	2,259.3000	2.2593	2,382.5800	2.3826	5.457	0	0	500
2018/04/09	R209	02/08/2018	9.66	Put	Bond Future	553.6200	0.5536	583.9300	0.5839	5.475	0	0	0
2018/04/09	R209	02/08/2018	8.46	Call	Bond Future	995.7900	0.9958	884.0700	0.8841	(11.219)	0	0	5,000
2018/04/09	R209	02/08/2018	10.38	Put	Bond Future	103.5100	0.1035	108.6400	0.1086	4.956	0	0	0
2018/04/09	R209	02/08/2018	10.39	Call	Bond Future	10,317.0800	10.3171	10,021.9500	10.0220	(2.861)	0	0	0
2018/04/09	R209	02/08/2018	10.40	Call	Bond Future	10,373.7700	10.3738	10,078.5000	10.0785	(2.846)	0	0	0
2018/04/09	R209	02/08/2018	10.40	Put	Bond Future	98.0800	0.0981	102.9200	0.1029	4.935	0	0	0
2018/04/09	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R209	01/11/2018	9.34	Put	Bond Future	1,807.2200	1.8072	1,886.6100	1.8866	4.393	0	0	0
2018/04/09	R209	01/11/2018	1,016.00	Call	Bond Future	76,670.0000	76.6700	76,363.9500	76.3640	(0.399)	0	0	0
2018/04/09	R209	01/11/2018	9.97	Call	Bond Future	8,192.5100	8.1925	7,923.4700	7.9235	(3.284)	0	0	0
2018/04/09	R209	01/11/2018			Bond Future	8.8774	77.5579	8.9196	77.2518	0.476	0.0000	0.0000	0
2018/04/09	R209	01/11/2018	1,016.01	Call	Bond Future	76,670.0000	76.6700	76,363.9500	76.3640	(0.399)	0	0	0
2018/04/09	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R209	01/11/2018	1,015.99	Call	Bond Future	76,669.9900	76.6700	76,363.9400	76.3639	(0.399)	0	0	0
2018/04/09	R209	01/11/2018	9.34	Call	Bond Future	5,066.0900	5.0661	4,839.4300	4.8394	(4.474)	0	0	0
2018/04/09	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R209	01/11/2018	9.97	Put	Bond Future	811.5200	0.8115	848.5300	0.8485	4.561	0	0	0
2018/04/09	R209	01/11/2018	10.57	Call	Bond Future	11,298.2500	11.2983	11,006.8800	11.0069	(2.579)	0	0	0
2018/04/09	R209	01/11/2018	10.57	Put	Bond Future	302.0300	0.3020	316.7100	0.3167	4.860	0	0	0
2018/04/09	R209	01/11/2018	9.94	Call	Bond Future	8,041.9700	8.0420	7,774.4900	7.7745	(3.326)	0	0	0
2018/04/09	R209	01/11/2018	9.94	Put	Bond Future	849.4500	0.8494	888.0200	0.8880	4.541	0	0	0
2018/04/09	R210	03/05/2018	191.45	Call	Bond Future	1,085.7000	1.0857	1,088.5400	1.0885	0.262	0	0	0
2018/04/09	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R210	03/05/2018			Bond Future	192.5357	192.5357	192.5385	192.5385	0.001	0.0000	0.0000	2,159
2018/04/09	R210	03/05/2018	191.46	Call	Bond Future	1,075.7000	1.0757	1,078.5400	1.0785	0.264	0	0	0
2018/04/09	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R210	03/05/2018	191.44	Call	Bond Future	1,095.7000	1.0957	1,098.5400	1.0985	0.259	0	0	0
2018/04/09	R212	03/05/2018	154.30	Call	Bond Future	1,900.8800	1.9009	1,342.1000	1.3421	(29.396)	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
2018/04/09	R212	03/05/2018			Bond Future	156.2009	156.2009	155.6421	155.6421	(0.358)	0.0000	0.0000	4,755
2018/04/09	R212	03/05/2018	154.28	Call	Bond Future	1,920.8800	1.9209	1,362.1000	1.3621	(29.090)	0	0	0
2018/04/09	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R212	03/05/2018	154.29	Call	Bond Future	1,910.8800	1.9109	1,352.1000	1.3521	(29.242)	0	0	0
2018/04/09	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/09	R213	03/05/2018	9.57	Put	Bond Future	2.1400	0.0021	1.6000	0.0016	(25.234)	0	0	0
2018/04/09	R213	03/05/2018	9.56	Call	Bond Future	7,049.6100	7.0496	6,801.2400	6.8012	(3.523)	0	0	0
2018/04/09	R213	03/05/2018			Bond Future	8.5093	89.6561	8.5443	89.4084	0.411	0.0000	0.0000	44,803
2018/04/09	R213	03/05/2018	9.57	Call	Bond Future	7,112.7500	7.1127	6,864.4200	6.8644	(3.491)	0	0	0
2018/04/09	R213	03/05/2018	9.56	Put	Bond Future	2.3300	0.0023	1.7500	0.0018	(24.893)	0	0	0
2018/04/09	R213	03/05/2018	9.58	Call	Bond Future	7,175.8200	7.1758	6,927.5200	6.9275	(3.460)	0	0	0
2018/04/09	R213	03/05/2018	9.58	Put	Bond Future	1.9600	0.0020	1.4500	0.0014	(26.020)	0	0	0
2018/04/09	R213	02/08/2018	9.06	Call	Bond Future	4,377.9900	4.3780	4,166.7800	4.1668	(4.824)	0	0	0
2018/04/09	R213	02/08/2018	9.05	Put	Bond Future	846.2800	0.8463	888.2800	0.8883	4.963	0	0	0
2018/04/09	R213	02/08/2018			Bond Future	8.5393	91.3123	8.5754	91.0599	0.423	0.0000	0.0000	1
2018/04/09	R213	02/08/2018	9.07	Call	Bond Future	4,429.1900	4.4292	4,217.1800	4.2172	(4.787)	0	0	0
2018/04/09	R213	02/08/2018	9.07	Put	Bond Future	815.9900	0.8160	856.3800	0.8564	4.950	0	0	0
2018/04/09	R213	02/08/2018	9.06	Put	Bond Future	831.0100	0.8310	872.2000	0.8722	4.957	0	0	0
2018/04/09	R213	02/08/2018	9.05	Call	Bond Future	4,326.9700	4.3270	4,116.5700	4.1166	(4.863)	0	0	0
2018/04/09	R214	03/05/2018	9.99	Put	Bond Future	4.2500	0.0043	3.5400	0.0035	(16.706)	0	0	0
2018/04/09	R214	03/05/2018			Bond Future	8.9201	77.7765	8.9651	77.4241	0.504	0.0000	0.0000	44,708
2018/04/09	R214	03/05/2018	9.98	Call	Bond Future	7,669.8800	7.6699	7,316.7600	7.3168	(4.604)	0	0	0
2018/04/09	R214	03/05/2018	9.98	Put	Bond Future	4.5800	0.0046	3.8400	0.0038	(16.157)	0	0	0
2018/04/09	R214	03/05/2018	9.99	Call	Bond Future	7,735.9100	7.7359	7,382.8200	7.3828	(4.564)	0	0	0
2018/04/09	R214	03/05/2018	9.97	Call	Bond Future	7,603.7700	7.6038	7,250.6100	7.2506	(4.645)	0	0	0
2018/04/09	R214	03/05/2018	9.97	Put	Bond Future	4.9400	0.0049	4.1600	0.0042	(15.789)	0	0	0
2018/04/09	R248	03/05/2018	10.06	Call	Bond Future	10,311.0000	10.3110	9,853.9400	9.8539	(4.433)	0	0	0
2018/04/09	R248	03/05/2018	10.05	Put	Bond Future	6.4100	0.0064	5.3000	0.0053	(17.317)	0	0	0
2018/04/09	R248	03/05/2018			Bond Future	8.9452	99.5966	8.9902	99.1406	0.503	0.0000	0.0000	90,928
2018/04/09	R248	03/05/2018	10.07	Call	Bond Future	10,394.4300	10.3944	9,937.4000	9.9374	(4.397)	0	0	0
2018/04/09	R248	03/05/2018	10.07	Put	Bond Future	5.7300	0.0057	4.6900	0.0047	(18.150)	0	0	0
2018/04/09	R248	03/05/2018	10.06	Put	Bond Future	6.0600	0.0061	4.9900	0.0050	(17.657)	0	0	0
2018/04/09	R248	03/05/2018	10.05	Call	Bond Future	10,227.4500	10.2275	9,770.3500	9.7703	(4.469)	0	0	0

**Total**

**1207559**