



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 04/04/2018 TO 04/04/2018

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	2025	03/05/2018	133.21	Call	Bond Future	2,347.8200	2.3478	2,524.9800	2.5250	7.546	0	0	0
2018/04/04	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2025	03/05/2018			Bond Future	135.5578	135.5578	135.7350	135.7350	0.131	0.0000	0.0000	1,033
2018/04/04	2025	03/05/2018	133.22	Call	Bond Future	2,337.8200	2.3378	2,514.9800	2.5150	7.578	0	0	0
2018/04/04	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2025	03/05/2018	133.20	Call	Bond Future	2,357.8200	2.3578	2,534.9800	2.5350	7.514	0	0	0
2018/04/04	2025	02/08/2018	136.65	Call	Bond Future	40.1600	0.0402	219.9800	0.2200	447.759	0	0	0
2018/04/04	2025	02/08/2018			Bond Future	136.6902	136.6902	136.8700	136.8700	0.132	0.0000	0.0000	0
2018/04/04	2025	02/08/2018	136.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2025	02/08/2018	136.66	Call	Bond Future	30.1600	0.0302	209.9800	0.2100	596.220	0	0	0
2018/04/04	2025	02/08/2018	136.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2025	02/08/2018	136.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2025	02/08/2018	136.67	Call	Bond Future	20.1600	0.0202	199.9800	0.2000	891.964	0	0	0
2018/04/04	2029	03/05/2018			Bond Future	104.5258	104.5258	104.5317	104.5317	0.006	0.0000	0.0000	1,370
2018/04/04	2029	02/08/2018			Bond Future	106.4632	106.4632	106.4688	106.4688	0.005	0.0000	0.0000	0
2018/04/04	2030	03/05/2018	9.51	Call	Bond Future	7,507.4700	7.5075	7,116.5200	7.1165	(5.207)	0	0	0
2018/04/04	2030	03/05/2018			Bond Future	8.4124	99.0851	8.4669	98.6931	0.647	0.0000	0.0000	95,577
2018/04/04	2030	03/05/2018	9.49	Call	Bond Future	7,378.4000	7.3784	6,987.6100	6.9876	(5.296)	0	0	0
2018/04/04	2030	03/05/2018	9.49	Put	Bond Future	3.8500	0.0039	5.0600	0.0051	31.429	0	0	0
2018/04/04	2030	03/05/2018	9.51	Put	Bond Future	3.3500	0.0034	4.4000	0.0044	31.343	0	0	0
2018/04/04	2030	03/05/2018	9.50	Call	Bond Future	7,442.9900	7.4430	7,052.1200	7.0521	(5.252)	0	0	0
2018/04/04	2030	03/05/2018	9.50	Put	Bond Future	3.6200	0.0036	4.7500	0.0048	31.215	0	0	0
2018/04/04	2030	02/08/2018	9.46	Put	Bond Future	307.5600	0.3076	347.8800	0.3479	13.110	0	0	0
2018/04/04	2030	02/08/2018	8.51	Call	Bond Future	2,270.7200	2.2707	2,050.8200	2.0508	(9.684)	0	0	7,850
2018/04/04	2030	02/08/2018	8.91	Call	Bond Future	4,112.9100	4.1129	3,816.4500	3.8164	(7.208)	0	0	7,850
2018/04/04	2030	02/08/2018			Bond Future	8.4461	96.9103	8.5025	96.5114	0.667	0.0000	0.0000	127
2018/04/04	2030	02/08/2018	9.46	Call	Bond Future	7,161.8100	7.1618	6,803.2700	6.8033	(5.006)	0	0	0
2018/04/04	2030	02/08/2018	8.51	Put	Bond Future	1,818.6200	1.8186	1,997.5800	1.9976	9.840	0	0	0
2018/04/04	2030	02/08/2018	9.47	Call	Bond Future	7,219.9900	7.2200	6,860.7300	6.8607	(4.976)	0	0	0
2018/04/04	2030	02/08/2018	9.45	Put	Bond Future	313.7900	0.3138	354.8500	0.3548	13.085	0	0	0
2018/04/04	2030	02/08/2018	8.91	Put	Bond Future	892.5600	0.8926	994.9600	0.9950	11.473	0	0	0
2018/04/04	2030	02/08/2018	9.50	Call	Bond Future	7,394.8500	7.3949	7,033.4600	7.0335	(4.887)	0	0	0
2018/04/04	2030	02/08/2018	9.47	Put	Bond Future	301.4500	0.3014	341.0500	0.3410	13.137	0	0	0
2018/04/04	2030	02/08/2018	9.45	Call	Bond Future	7,103.7000	7.1037	6,745.9000	6.7459	(5.037)	0	0	0
2018/04/04	2030	02/08/2018	9.50	Put	Bond Future	283.8200	0.2838	321.2900	0.3213	13.202	0	0	7,850
2018/04/04	2032	03/05/2018	9.71	Put	Bond Future	3.6700	0.0037	4.6100	0.0046	25.613	0	0	0
2018/04/04	2032	03/05/2018	9.70	Call	Bond Future	8,160.9300	8.1609	7,774.7000	7.7747	(4.733)	0	0	0
2018/04/04	2032	03/05/2018			Bond Future	8.5972	98.0574	8.6466	97.6701	0.574	0.0000	0.0000	60,218

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2018/04/04	2032	03/05/2018	9.71	Call	Bond Future	8,230.1600	8.2302	7,843.8700	7.8439	(4.694)	0	0	0
2018/04/04	2032	03/05/2018	9.70	Put	Bond Future	3.9000	0.0039	4.9000	0.0049	25.641	0	0	0
2018/04/04	2032	03/05/2018	9.72	Call	Bond Future	8,299.3400	8.2993	7,912.9900	7.9130	(4.655)	0	0	0
2018/04/04	2032	03/05/2018	9.72	Put	Bond Future	3.4600	0.0035	4.3400	0.0043	25.434	0	0	0
2018/04/04	2032	02/08/2018	9.67	Call	Bond Future	7,965.3600	7.9654	7,610.4300	7.6104	(4.456)	0	0	0
2018/04/04	2032	02/08/2018	9.66	Put	Bond Future	352.8100	0.3528	392.5600	0.3926	11.267	0	0	0
2018/04/04	2032	02/08/2018			Bond Future	8.6309	99.8692	8.6818	99.4753	0.590	0.0000	0.0000	2
2018/04/04	2032	02/08/2018	9.68	Call	Bond Future	8,027.9000	8.0279	7,672.2800	7.6723	(4.430)	0	0	0
2018/04/04	2032	02/08/2018	9.68	Put	Bond Future	339.4400	0.3394	377.8000	0.3778	11.301	0	0	0
2018/04/04	2032	02/08/2018	9.67	Put	Bond Future	346.0600	0.3461	385.1100	0.3851	11.284	0	0	0
2018/04/04	2032	02/08/2018	9.66	Call	Bond Future	7,902.8700	7.9029	7,548.6400	7.5486	(4.482)	0	0	0
2018/04/04	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2033	03/05/2018			Bond Future	108.8639	108.8639	109.1501	109.1501	0.263	0.0000	0.0000	6,055
2018/04/04	2033	03/05/2018	107.70	Call	Bond Future	1,163.9000	1.1639	1,450.1500	1.4501	24.594	0	0	0
2018/04/04	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2033	03/05/2018	107.71	Call	Bond Future	1,153.9000	1.1539	1,440.1500	1.4401	24.807	0	0	0
2018/04/04	2033	03/05/2018	107.69	Call	Bond Future	1,173.9000	1.1739	1,460.1500	1.4601	24.385	0	0	0
2018/04/04	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2033	02/08/2018	109.94	Call	Bond Future	941.7900	0.9418	1,232.7700	1.2328	30.896	0	0	0
2018/04/04	2033	02/08/2018			Bond Future	110.8818	110.8818	111.1728	111.1728	0.262	0.0000	0.0000	1,515
2018/04/04	2033	02/08/2018	109.92	Call	Bond Future	961.7900	0.9618	1,252.7700	1.2528	30.254	0	0	0
2018/04/04	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2033	02/08/2018	109.93	Call	Bond Future	951.7900	0.9518	1,242.7700	1.2428	30.572	0	0	0
2018/04/04	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2037	03/05/2018	9.99	Call	Bond Future	9,398.7900	9.3988	8,922.0300	8.9220	(5.073)	0	0	0
2018/04/04	2037	03/05/2018	9.97	Put	Bond Future	6.1200	0.0061	7.8100	0.0078	27.614	0	0	0
2018/04/04	2037	03/05/2018			Bond Future	8.8442	99.1322	8.8984	98.6539	0.613	0.0000	0.0000	46,828
2018/04/04	2037	03/05/2018	9.99	Put	Bond Future	5.4800	0.0055	7.0000	0.0070	27.737	0	0	0
2018/04/04	2037	03/05/2018	9.97	Call	Bond Future	9,247.7000	9.2477	8,771.1100	8.7711	(5.154)	0	0	0
2018/04/04	2037	03/05/2018	9.98	Put	Bond Future	5.7900	0.0058	7.3900	0.0074	27.634	0	0	0
2018/04/04	2037	03/05/2018	9.98	Call	Bond Future	9,323.2900	9.3233	8,846.6100	8.8466	(5.113)	0	0	0
2018/04/04	2037	02/08/2018	9.96	Put	Bond Future	407.0700	0.4071	455.8800	0.4559	11.991	0	0	0
2018/04/04	2037	02/08/2018	9.95	Call	Bond Future	9,115.3800	9.1154	8,678.2900	8.6783	(4.795)	0	0	0
2018/04/04	2037	02/08/2018			Bond Future	8.8835	96.7078	8.9392	96.2211	0.628	0.0000	0.0000	731
2018/04/04	2037	02/08/2018	9.96	Call	Bond Future	9,183.6800	9.1837	8,745.7700	8.7458	(4.768)	0	0	0
2018/04/04	2037	02/08/2018	9.95	Put	Bond Future	414.5700	0.4146	464.2000	0.4642	11.971	0	0	0
2018/04/04	2037	02/08/2018	9.97	Call	Bond Future	9,252.1300	9.2521	8,813.4100	8.8134	(4.742)	0	0	0
2018/04/04	2037	02/08/2018	9.97	Put	Bond Future	399.8200	0.3998	447.8200	0.4478	12.005	0	0	0
2018/04/04	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2038	03/05/2018	132.27	Call	Bond Future	2,191.7000	2.1917	2,200.3700	2.2004	0.396	0	0	0
2018/04/04	2038	03/05/2018			Bond Future	134.4617	134.4617	134.4704	134.4704	0.006	0.0000	0.0000	8,991
2018/04/04	2038	03/05/2018	132.28	Call	Bond Future	2,181.7000	2.1817	2,190.3700	2.1904	0.397	0	0	0
2018/04/04	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2038	03/05/2018	132.29	Call	Bond Future	2,171.7000	2.1717	2,180.3700	2.1804	0.399	0	0	0

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2018/04/04	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2038	02/08/2018	134.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2038	02/08/2018			Bond Future	135.4011	135.4011	135.4092	135.4092	0.006	0.0000	0.0000	0
2018/04/04	2038	02/08/2018	134.54	Call	Bond Future	861.1500	0.8611	869.2000	0.8692	0.935	0	0	0
2018/04/04	2038	02/08/2018	134.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2038	02/08/2018	134.55	Call	Bond Future	851.1500	0.8511	859.2000	0.8592	0.946	0	0	0
2018/04/04	2038	02/08/2018	134.53	Call	Bond Future	871.1500	0.8711	879.2000	0.8792	0.924	0	0	0
2018/04/04	2038	02/08/2018	134.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2040	03/05/2018	10.08	Put	Bond Future	5.9400	0.0059	7.5400	0.0075	26.936	0	0	0
2018/04/04	2040	03/05/2018			Bond Future	8.9143	103.2042	8.9685	102.6865	0.608	0.0000	0.0000	45,123
2018/04/04	2040	03/05/2018	10.07	Call	Bond Future	10,195.6900	10.1957	9,679.6500	9.6797	(5.061)	0	0	0
2018/04/04	2040	03/05/2018	10.07	Put	Bond Future	6.2700	0.0063	7.9600	0.0080	26.954	0	0	0
2018/04/04	2040	03/05/2018	8.50	Put	Bond Future	4,262.9000	4.2629	4,725.1500	4.7251	10.844	0	0	0
2018/04/04	2040	03/05/2018	8.50	Call	Bond Future	160.0300	0.1600	104.5500	0.1046	(34.668)	0	0	1,011
2018/04/04	2040	03/05/2018	10.08	Call	Bond Future	10,276.1900	10.2762	9,760.0600	9.7601	(5.023)	0	0	0
2018/04/04	2040	03/05/2018	10.06	Call	Bond Future	10,115.0900	10.1151	9,599.1500	9.5991	(5.101)	0	0	0
2018/04/04	2040	03/05/2018	10.06	Put	Bond Future	6.6100	0.0066	8.4000	0.0084	27.080	0	0	0
2018/04/04	2040	03/05/2018	10.00	Put	Bond Future	9.1200	0.0091	11.6100	0.0116	27.303	0	0	0
2018/04/04	2040	03/05/2018	10.00	Call	Bond Future	9,629.4500	9.6295	9,114.2100	9.1142	(5.351)	0	0	1,500
2018/04/04	2040	03/05/2018	9.00	Put	Bond Future	1,001.9200	1.0019	1,201.0800	1.2011	19.878	0	0	0
2018/04/04	2040	03/05/2018	9.00	Call	Bond Future	1,819.1500	1.8191	1,500.5800	1.5006	(17.512)	0	0	1,239
2018/04/04	2040	02/08/2018	10.04	Call	Bond Future	9,983.1300	9.9831	9,509.3000	9.5093	(4.746)	0	0	0
2018/04/04	2040	02/08/2018	10.03	Put	Bond Future	458.0700	0.4581	512.0600	0.5121	11.786	0	0	0
2018/04/04	2040	02/08/2018			Bond Future	8.9538	100.6048	9.0095	100.0778	0.622	0.0000	0.0000	420
2018/04/04	2040	02/08/2018	10.05	Call	Bond Future	10,056.1200	10.0561	9,581.4200	9.5814	(4.721)	0	0	0
2018/04/04	2040	02/08/2018	10.05	Put	Bond Future	442.0500	0.4420	494.3000	0.4943	11.820	0	0	0
2018/04/04	2040	02/08/2018	10.04	Put	Bond Future	449.9900	0.4500	503.1100	0.5031	11.805	0	0	0
2018/04/04	2040	02/08/2018	10.03	Call	Bond Future	9,910.1700	9.9102	9,437.2100	9.4372	(4.772)	0	0	0
2018/04/04	2044	03/05/2018	10.10	Call	Bond Future	10,130.9400	10.1309	9,604.2300	9.6042	(5.199)	0	0	0
2018/04/04	2044	03/05/2018	10.09	Put	Bond Future	7.8900	0.0079	10.0400	0.0100	27.250	0	0	0
2018/04/04	2044	03/05/2018			Bond Future	8.9690	100.1339	9.0232	99.6051	0.604	0.0000	0.0000	27,123
2018/04/04	2044	03/05/2018	10.11	Call	Bond Future	10,212.1000	10.2121	9,685.2800	9.6853	(5.159)	0	0	0
2018/04/04	2044	03/05/2018	10.11	Put	Bond Future	7.1000	0.0071	9.0300	0.0090	27.183	0	0	0
2018/04/04	2044	03/05/2018	10.10	Put	Bond Future	7.4800	0.0075	9.5200	0.0095	27.273	0	0	0
2018/04/04	2044	03/05/2018	10.09	Call	Bond Future	10,049.6900	10.0497	9,523.0900	9.5231	(5.240)	0	0	0
2018/04/04	2044	02/08/2018	10.07	Call	Bond Future	9,983.1500	9.9832	9,503.0700	9.5031	(4.809)	0	0	0
2018/04/04	2044	02/08/2018			Bond Future	9.0079	97.6029	9.0636	97.0647	0.618	0.0000	0.0000	0
2018/04/04	2044	02/08/2018	10.05	Call	Bond Future	9,836.9300	9.8369	9,358.7200	9.3587	(4.861)	0	0	0
2018/04/04	2044	02/08/2018	10.05	Put	Bond Future	524.5200	0.5245	584.5100	0.5845	11.437	0	0	0
2018/04/04	2044	02/08/2018	10.07	Put	Bond Future	506.8200	0.5068	564.9400	0.5649	11.468	0	0	0
2018/04/04	2044	02/08/2018	10.06	Call	Bond Future	9,910.0800	9.9101	9,430.9300	9.4309	(4.835)	0	0	0
2018/04/04	2044	02/08/2018	10.06	Put	Bond Future	515.6500	0.5156	574.7000	0.5747	11.452	0	0	0
2018/04/04	2046	03/05/2018	127.95	Call	Bond Future	1,429.0900	1.4291	1,438.1400	1.4381	0.633	0	0	0
2018/04/04	2046	03/05/2018			Bond Future	129.3791	129.3791	129.3881	129.3881	0.007	0.0000	0.0000	10,874
2018/04/04	2046	03/05/2018	127.93	Call	Bond Future	1,449.0900	1.4491	1,458.1400	1.4581	0.625	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
2018/04/04	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2046	03/05/2018	127.94	Call	Bond Future	1,439.0900	1.4391	1,448.1400	1.4481	0.629	0	0	0
2018/04/04	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2046	02/08/2018			Bond Future	131.7773	131.7773	131.7858	131.7858	0.007	0.0000	0.0000	0
2018/04/04	2046	02/08/2018	128.78	Call	Bond Future	2,997.2500	2.9973	3,005.8200	3.0058	0.286	0	0	0
2018/04/04	2046	02/08/2018	128.79	Call	Bond Future	2,987.2500	2.9873	2,995.8200	2.9958	0.287	0	0	0
2018/04/04	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2046	02/08/2018	128.77	Call	Bond Future	3,007.2500	3.0073	3,015.8200	3.0158	0.285	0	0	0
2018/04/04	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2050	03/05/2018	135.61	Call	Bond Future	2,529.0100	2.5290	1,928.0700	1.9281	(23.762)	0	0	0
2018/04/04	2050	03/05/2018			Bond Future	138.1390	138.1390	137.5381	137.5381	(0.435)	0.0000	0.0000	9,788
2018/04/04	2050	03/05/2018	135.62	Call	Bond Future	2,519.0100	2.5190	1,918.0700	1.9181	(23.856)	0	0	0
2018/04/04	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2050	03/05/2018	135.63	Call	Bond Future	2,509.0100	2.5090	1,908.0700	1.9081	(23.951)	0	0	0
2018/04/04	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2050	02/08/2018	137.53	Call	Bond Future	1,436.6200	1.4366	823.9600	0.8240	(42.646)	0	0	0
2018/04/04	2050	02/08/2018	137.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2050	02/08/2018	137.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2050	02/08/2018			Bond Future	138.9666	138.9666	138.3540	138.3540	(0.441)	0.0000	0.0000	0
2018/04/04	2050	02/08/2018	137.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	2050	02/08/2018	137.54	Call	Bond Future	1,426.6200	1.4266	813.9600	0.8140	(42.945)	0	0	0
2018/04/04	2050	02/08/2018	137.52	Call	Bond Future	1,446.6200	1.4466	833.9600	0.8340	(42.351)	0	0	0
2018/04/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	AL37	03/05/2018			Index Future	590.4160	590.4160	589.1420	589.1420	(0.216)	0.0000	0.0000	0
2018/04/04	AL37	02/08/2018			Index Future	601.3260	601.3260	600.0310	600.0310	(0.215)	0.0000	0.0000	0
2018/04/04	AL7T	03/05/2018			Index Future	696.4900	696.4900	694.2730	694.2730	(0.318)	0.0000	0.0000	0
2018/04/04	AL7T	02/08/2018			Index Future	709.3600	709.3600	707.1040	707.1040	(0.318)	0.0000	0.0000	0
2018/04/04	ALBI	03/05/2018			Index Future	637.9740	637.9740	635.3860	635.3860	(0.406)	0.0000	0.0000	805
2018/04/04	ALBI	02/08/2018			Index Future	649.7630	649.7630	647.1290	647.1290	(0.405)	0.0000	0.0000	0
2018/04/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	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
2018/04/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	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
2018/04/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/04	EL28	03/05/2018	133.20	Put	Bond Future	461.5500	0.4616	445.9300	0.4459	(3.384)	0	0	0
2018/04/04	EL28	03/05/2018			Bond Future	132.7384	132.7384	132.7541	132.7541	0.012	0.0000	0.0000	0
2018/04/04	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	EL28	03/05/2018	133.19	Put	Bond Future	451.5500	0.4516	435.9300	0.4359	(3.459)	0	0	0
2018/04/04	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	EL28	03/05/2018	133.18	Put	Bond Future	441.5500	0.4416	425.9300	0.4259	(3.538)	0	0	0
2018/04/04	EL28	02/08/2018	134.95	Call	Bond Future	248.8800	0.2489	264.2100	0.2642	6.160	0	0	0
2018/04/04	EL28	02/08/2018			Bond Future	135.1989	135.1989	135.2142	135.2142	0.011	0.0000	0.0000	0
2018/04/04	EL28	02/08/2018	134.93	Call	Bond Future	268.8800	0.2689	284.2100	0.2842	5.701	0	0	0
2018/04/04	EL28	02/08/2018	134.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	EL28	02/08/2018	134.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	EL28	02/08/2018	134.94	Call	Bond Future	258.8800	0.2589	274.2100	0.2742	5.922	0	0	0
2018/04/04	EL28	02/08/2018	134.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	ES33	03/05/2018	11.22	Call	Bond Future	6,703.7500	6.7038	6,357.9300	6.3579	(5.159)	0	0	0
2018/04/04	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	ES33	03/05/2018			Bond Future	10.1272	80.8318	10.1802	80.4860	0.524	0.0000	0.0000	9,466
2018/04/04	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	ES33	03/05/2018	11.20	Call	Bond Future	6,588.6800	6.5887	6,242.8600	6.2429	(5.249)	0	0	0
2018/04/04	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	ES33	03/05/2018	11.21	Call	Bond Future	6,646.2500	6.6463	6,300.4300	6.3004	(5.203)	0	0	0
2018/04/04	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	ES33	02/08/2018	11.14	Call	Bond Future	5,708.8200	5.7088	5,356.9500	5.3570	(6.164)	0	0	0
2018/04/04	ES33	02/08/2018			Bond Future	10.2052	82.3253	10.2599	81.9735	0.536	0.0000	0.0000	0
2018/04/04	ES33	02/08/2018	11.15	Call	Bond Future	5,766.5700	5.7666	5,414.7000	5.4147	(6.102)	0	0	0
2018/04/04	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	ES33	02/08/2018	11.16	Call	Bond Future	5,824.2600	5.8243	5,472.3900	5.4724	(6.041)	0	0	0

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2018/04/04	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	ES42	03/05/2018			Bond Future	10.3177	84.2587	10.3756	83.8185	0.562	0.0000	0.0000	7,957
2018/04/04	ES42	02/08/2018			Bond Future	10.3939	85.8156	10.4537	85.3675	0.575	0.0000	0.0000	0
2018/04/04	GOVI	03/05/2018	590.29	Call	GOVI	441,730.0000	44.1730	417,470.0000	41.7470	(5.492)	0	0	0
2018/04/04	GOVI	03/05/2018	590.27	Call	GOVI	441,930.0000	44.1930	417,670.0000	41.7670	(5.490)	0	0	0
2018/04/04	GOVI	03/05/2018			GOVI	634.4630	634.4630	632.0370	632.0370	(0.382)	0.0000	0.0000	474
2018/04/04	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	GOVI	03/05/2018	590.28	Call	GOVI	441,830.0000	44.1830	417,570.0000	41.7570	(5.491)	0	0	0
2018/04/04	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	GOVI	02/08/2018			GOVI	646.1870	646.1870	643.7180	643.7180	(0.382)	0.0000	0.0000	0
2018/04/04	GOVI	02/08/2018	605.71	Call	GOVI	404,770.0000	40.4770	380,080.0000	38.0080	(6.100)	0	0	0
2018/04/04	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	GOVI	02/08/2018	605.72	Call	GOVI	404,670.0000	40.4670	379,980.0000	37.9980	(6.101)	0	0	0
2018/04/04	GOVI	02/08/2018	605.70	Call	GOVI	404,870.0000	40.4870	380,180.0000	38.0180	(6.098)	0	0	0
2018/04/04	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/04	IGOV	03/05/2018			Index Future	263.8660	263.8660	263.7750	263.7750	(0.034)	0.0000	0.0000	1,119
2018/04/04	IGOV	02/08/2018			Index Future	268.7570	268.7570	268.6630	268.6630	(0.035)	0.0000	0.0000	0
2018/04/04	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/04	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/04/04	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4400	100.4400	0.010	0.0000	0.0000	0
2018/04/04	IS01	22/03/2019			Interest Rate Swap	99.3900	99.3900	99.4100	99.4100	0.020	0.0000	0.0000	0
2018/04/04	IS01	20/06/2019			Interest Rate Swap	100.0100	100.0100	100.0300	100.0300	0.020	0.0000	0.0000	0
2018/04/04	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/04	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/04/04	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8300	98.8300	0.020	0.0000	0.0000	0
2018/04/04	IS02	15/03/2019			Interest Rate Swap	99.1400	99.1400	99.1600	99.1600	0.020	0.0000	0.0000	0
2018/04/04	IS02	21/06/2019			Interest Rate Swap	99.4600	99.4600	99.4800	99.4800	0.020	0.0000	0.0000	0
2018/04/04	IS02	20/09/2019			Interest Rate Swap	99.7800	99.7800	99.8100	99.8100	0.030	0.0000	0.0000	0
2018/04/04	IS02	20/12/2019			Interest Rate Swap	100.6500	100.6500	100.6900	100.6900	0.040	0.0000	0.0000	0
2018/04/04	IS02	23/03/2020			Interest Rate Swap	98.3200	98.3200	98.3600	98.3600	0.041	0.0000	0.0000	0
2018/04/04	IS02	22/06/2020			Interest Rate Swap	100.1200	100.1200	100.1600	100.1600	0.040	0.0000	0.0000	0
2018/04/04	IS05	17/12/2020			Interest Rate Swap	95.5500	95.5500	95.6000	95.6000	0.052	0.0000	0.0000	0
2018/04/04	IS05	16/03/2021			Interest Rate Swap	94.6800	94.6800	94.7500	94.7500	0.074	0.0000	0.0000	0
2018/04/04	IS05	15/06/2021			Interest Rate Swap	93.7900	93.7900	93.8600	93.8600	0.075	0.0000	0.0000	0
2018/04/04	IS05	21/09/2021			Interest Rate Swap	93.8700	93.8700	93.9400	93.9400	0.075	0.0000	0.0000	0
2018/04/04	IS05	21/12/2021			Interest Rate Swap	95.9800	95.9800	96.0600	96.0600	0.083	0.0000	0.0000	51
2018/04/04	IS05	15/03/2022			Interest Rate Swap	96.0400	96.0400	96.1300	96.1300	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
2018/04/04	IS05	21/06/2022			Interest Rate Swap	97.1500	97.1500	97.2400	97.2400	0.093	0.0000	0.0000	0
2018/04/04	IS05	20/09/2022			Interest Rate Swap	99.2700	99.2700	99.3800	99.3800	0.111	0.0000	0.0000	0
2018/04/04	IS05	20/12/2022			Interest Rate Swap	100.4500	100.4500	100.5700	100.5700	0.119	0.0000	0.0000	0
2018/04/04	IS05	22/03/2023			Interest Rate Swap	95.4500	95.4500	95.5900	95.5900	0.147	0.0000	0.0000	0
2018/04/04	IS05	20/06/2023			Interest Rate Swap	99.7200	99.7200	99.8700	99.8700	0.150	0.0000	0.0000	0
2018/04/04	IS10	17/12/2025			Interest Rate Swap	92.8700	92.8700	93.1100	93.1100	0.258	0.0000	0.0000	0
2018/04/04	IS10	16/03/2026			Interest Rate Swap	89.7800	89.7800	90.0200	90.0200	0.267	0.0000	0.0000	0
2018/04/04	IS10	15/06/2026			Interest Rate Swap	88.4400	88.4400	88.7000	88.7000	0.294	0.0000	0.0000	0
2018/04/04	IS10	21/09/2026			Interest Rate Swap	90.5500	90.5500	90.8300	90.8300	0.309	0.0000	0.0000	0
2018/04/04	IS10	21/12/2026			Interest Rate Swap	94.3200	94.3200	94.6100	94.6100	0.307	0.0000	0.0000	0
2018/04/04	IS10	15/03/2027			Interest Rate Swap	92.8100	92.8100	93.1100	93.1100	0.323	0.0000	0.0000	0
2018/04/04	IS10	21/06/2027			Interest Rate Swap	94.8400	94.8400	95.1300	95.1300	0.306	0.0000	0.0000	0
2018/04/04	IS10	20/09/2027			Interest Rate Swap	98.5500	98.5500	98.8200	98.8200	0.274	0.0000	0.0000	0
2018/04/04	IS10	20/12/2027			Interest Rate Swap	98.8400	98.8400	99.1000	99.1000	0.263	0.0000	0.0000	0
2018/04/04	IS10	22/03/2028			Interest Rate Swap	93.9700	93.9700	94.2200	94.2200	0.266	0.0000	0.0000	0
2018/04/04	IS10	20/06/2028			Interest Rate Swap	99.4400	99.4400	99.6800	99.6800	0.241	0.0000	0.0000	0
2018/04/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/04	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/04/04	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/04	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/04	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/04	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/04	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/04	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/04	R023	03/05/2018	8.27	Call	Bond Future	3,476.3100	3.4763	3,251.0900	3.2511	(6.479)	0	0	0
2018/04/04	R023	03/05/2018			Bond Future	7.3885	102.8785	7.4448	102.6524	0.761	0.0000	0.0000	72,806
2018/04/04	R023	03/05/2018	8.27	Put	Bond Future	1.9800	0.0020	2.8800	0.0029	45.455	0	0	0
2018/04/04	R023	03/05/2018	8.28	Call	Bond Future	3,514.7400	3.5147	3,289.4400	3.2894	(6.410)	0	0	0
2018/04/04	R023	03/05/2018	8.29	Put	Bond Future	1.6900	0.0017	2.4600	0.0025	45.562	0	0	0
2018/04/04	R023	03/05/2018	8.28	Put	Bond Future	1.8400	0.0018	2.6600	0.0027	44.565	0	0	0
2018/04/04	R023	03/05/2018	8.29	Call	Bond Future	3,553.1400	3.5531	3,327.7900	3.3278	(6.342)	0	0	0
2018/04/04	R023	03/05/2018	9.19	Call	Bond Future	6,946.5500	6.9465	6,720.4300	6.7204	(3.255)	0	0	0
2018/04/04	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/04	R035	03/05/2018	9.91	Put	Bond Future	9.6500	0.0097	11.9200	0.0119	23.523	0	0	0
2018/04/04	R035	03/05/2018	8.75	Put	Bond Future	1,586.3800	1.5864	1,802.0400	1.8020	13.594	0	0	0
2018/04/04	R035	03/05/2018			Bond Future	8.7424	102.7986	8.7968	102.3219	0.622	0.0000	0.0000	78,610
2018/04/04	R035	03/05/2018	9.90	Call	Bond Future	9,483.7900	9.4838	9,009.4100	9.0094	(5.002)	0	0	0

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2018/04/04	R035	03/05/2018	9.90	Put	Bond Future	10.2400	0.0102	12.6400	0.0126	23.438	0	0	0
2018/04/04	R035	03/05/2018	8.75	Call	Bond Future	1,653.1500	1.6531	1,392.0300	1.3920	(15.795)	0	0	1,000
2018/04/04	R035	03/05/2018	9.25	Call	Bond Future	4,597.2100	4.5972	4,173.4600	4.1735	(9.218)	0	0	0
2018/04/04	R035	03/05/2018	9.25	Put	Bond Future	271.5400	0.2715	324.5700	0.3246	19.529	0	0	1,000
2018/04/04	R035	03/05/2018	9.91	Call	Bond Future	9,559.1600	9.5592	9,084.6500	9.0847	(4.964)	0	0	0
2018/04/04	R035	03/05/2018	9.89	Call	Bond Future	9,408.3600	9.4084	8,934.1200	8.9341	(5.041)	0	0	0
2018/04/04	R035	03/05/2018	9.89	Put	Bond Future	10.8600	0.0109	13.4000	0.0134	23.389	0	0	0
2018/04/04	R035	02/08/2018	9.42	Call	Bond Future	6,737.5500	6.7375	6,366.2200	6.3662	(5.511)	0	0	0
2018/04/04	R035	02/08/2018			Bond Future	8.7767	104.6982	8.8326	104.2130	0.637	0.0000	0.0000	3
2018/04/04	R035	02/08/2018	9.42	Put	Bond Future	1,360.1700	1.3602	1,474.0500	1.4741	8.372	0	0	0
2018/04/04	R035	02/08/2018	9.44	Put	Bond Future	1,318.6700	1.3187	1,429.7500	1.4297	8.424	0	0	0
2018/04/04	R035	02/08/2018	9.43	Call	Bond Future	6,796.7700	6.7968	6,424.0300	6.4240	(5.484)	0	0	0
2018/04/04	R035	02/08/2018	9.44	Call	Bond Future	6,856.3500	6.8563	6,482.2200	6.4822	(5.457)	0	0	0
2018/04/04	R035	02/08/2018	9.43	Put	Bond Future	1,339.1900	1.3392	1,451.6600	1.4517	8.398	0	0	0
2018/04/04	R186	03/05/2018	8.92	Call	Bond Future	5,871.5000	5.8715	5,537.2700	5.5373	(5.692)	0	0	0
2018/04/04	R186	03/05/2018	8.91	Put	Bond Future	8.3500	0.0084	9.1400	0.0091	9.461	0	0	0
2018/04/04	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R186	03/05/2018	8.69	Call	Bond Future	4,436.8500	4.4369	4,105.9400	4.1059	(7.458)	0	0	0
2018/04/04	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/04	R186	03/05/2018	8.40	Put	Bond Future	161.6800	0.1617	188.4400	0.1884	16.551	0	0	3,500
2018/04/04	R186	03/05/2018	8.00	Put	Bond Future	934.7600	0.9348	1,081.6600	1.0817	15.715	0	0	0
2018/04/04	R186	03/05/2018	8.45	Put	Bond Future	124.8800	0.1249	145.0400	0.1450	16.143	0	0	0
2018/04/04	R186	03/05/2018	8.50	Call	Bond Future	3,274.6800	3.2747	2,954.5800	2.9546	(9.775)	0	0	0
2018/04/04	R186	03/05/2018	8.25	Call	Bond Future	1,873.6300	1.8736	1,595.6900	1.5957	(14.834)	0	0	0
2018/04/04	R186	03/05/2018	7.85	Call	Bond Future	394.2000	0.3942	275.1900	0.2752	(30.190)	0	0	500
2018/04/04	R186	03/05/2018	8.35	Put	Bond Future	207.6700	0.2077	242.6600	0.2427	16.849	0	0	500
2018/04/04	R186	03/05/2018			Bond Future	8.0195	119.1889	8.0693	118.8538	0.621	0.0000	0.0000	191,617
2018/04/04	R186	03/05/2018	8.93	Call	Bond Future	5,933.8100	5.9338	5,599.6100	5.5996	(5.632)	0	0	0
2018/04/04	R186	03/05/2018	8.93	Put	Bond Future	7.1500	0.0072	8.0100	0.0080	12.028	0	0	0
2018/04/04	R186	03/05/2018	9.30	Put	Bond Future	0.2700	0.0003	0.3300	0.0003	22.222	0	0	0
2018/04/04	R186	03/05/2018	9.30	Call	Bond Future	8,220.4300	8.2204	7,885.4300	7.8854	(4.075)	0	0	1,093
2018/04/04	R186	03/05/2018	10.14	Call	Bond Future	13,195.0600	13.1951	12,860.0000	12.8600	(2.539)	0	0	0
2018/04/04	R186	03/05/2018	7.85	Put	Bond Future	1,543.7000	1.5437	1,759.7500	1.7597	13.996	0	0	0
2018/04/04	R186	03/05/2018	8.92	Put	Bond Future	7.7300	0.0077	8.5600	0.0086	10.737	0	0	0
2018/04/04	R186	03/05/2018	8.91	Call	Bond Future	5,809.1900	5.8092	5,474.9200	5.4749	(5.754)	0	0	0
2018/04/04	R186	03/05/2018	8.69	Put	Bond Future	32.6900	0.0327	36.8400	0.0368	12.695	0	0	0
2018/04/04	R186	03/05/2018	9.72	Call	Bond Future	10,746.9700	10.7470	10,411.9100	10.4119	(3.118)	0	0	0
2018/04/04	R186	03/05/2018	9.19	Put	Bond Future	0.7800	0.0008	0.9500	0.0010	21.795	0	0	0
2018/04/04	R186	03/05/2018	8.40	Call	Bond Future	2,688.6500	2.6887	2,380.3500	2.3803	(11.467)	0	0	0
2018/04/04	R186	03/05/2018	8.00	Call	Bond Future	803.3300	0.8033	615.1700	0.6152	(23.423)	0	0	0
2018/04/04	R186	03/05/2018	8.45	Call	Bond Future	2,978.4700	2.9785	2,663.5700	2.6636	(10.573)	0	0	0
2018/04/04	R186	03/05/2018	8.70	Put	Bond Future	30.8000	0.0308	34.6800	0.0347	12.597	0	0	0
2018/04/04	R186	03/05/2018	8.50	Put	Bond Future	95.7100	0.0957	110.6700	0.1107	15.631	0	0	3,500
2018/04/04	R186	03/05/2018	8.25	Put	Bond Future	334.0400	0.3340	391.1600	0.3912	17.100	0	0	3,500
2018/04/04	R186	03/05/2018	8.35	Call	Bond Future	2,406.7700	2.4068	2,106.7000	2.1067	(12.468)	0	0	0
2018/04/04	R186	03/05/2018	9.75	Call	Bond Future	10,924.4100	10.9244	10,589.3500	10.5893	(3.067)	0	0	0
2018/04/04	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
2018/04/04	R186	03/05/2018	9.19	Call	Bond Future	7,545.8000	7.5458	7,210.9100	7.2109	(4.438)	0	0	0
2018/04/04	R186	03/05/2018	8.85	Call	Bond Future	5,434.5900	5.4346	5,100.7000	5.1007	(6.144)	0	0	0
2018/04/04	R186	03/05/2018	8.85	Put	Bond Future	12.3500	0.0124	13.5200	0.0135	9.474	0	0	4,745
2018/04/04	R186	03/05/2018	8.70	Call	Bond Future	4,498.9500	4.4989	4,167.7700	4.1678	(7.361)	0	0	0
2018/04/04	R186	02/08/2018	8.48	Put	Bond Future	826.1200	0.8261	933.7100	0.9337	13.024	0	0	0
2018/04/04	R186	02/08/2018	8.25	Call	Bond Future	2,621.8000	2.6218	2,425.2900	2.4253	(7.495)	0	0	1,470
2018/04/04	R186	02/08/2018			Bond Future	8.0429	116.0911	8.0948	115.7503	0.646	0.0000	0.0000	291
2018/04/04	R186	02/08/2018	8.47	Call	Bond Future	3,606.3400	3.6063	3,374.6900	3.3747	(6.423)	0	0	0
2018/04/04	R186	02/08/2018	8.47	Put	Bond Future	842.1900	0.8422	951.3300	0.9513	12.959	0	0	0
2018/04/04	R186	02/08/2018	8.48	Call	Bond Future	3,653.9300	3.6539	3,420.7300	3.4207	(6.382)	0	0	0
2018/04/04	R186	02/08/2018	8.25	Put	Bond Future	1,270.3600	1.2704	1,414.6400	1.4146	11.357	0	0	0
2018/04/04	R186	02/08/2018	7.50	Put	Bond Future	4,120.8700	4.1209	4,403.9300	4.4039	6.869	0	0	0
2018/04/04	R186	02/08/2018	8.46	Call	Bond Future	3,558.9700	3.5590	3,328.6600	3.3287	(6.471)	0	0	0
2018/04/04	R186	02/08/2018	8.46	Put	Bond Future	858.5300	0.8585	969.0100	0.9690	12.869	0	0	0
2018/04/04	R186	02/08/2018	7.50	Call	Bond Future	477.7600	0.4778	420.0300	0.4200	(12.083)	0	0	1,470
2018/04/04	R186	01/11/2018	7.96	Put	Bond Future	2,751.3000	2.7513	2,985.1100	2.9851	8.498	0	0	0
2018/04/04	R186	01/11/2018	8.54	Put	Bond Future	1,319.7600	1.3198	1,461.7700	1.4618	10.760	0	0	0
2018/04/04	R186	01/11/2018	9.14	Call	Bond Future	7,175.0100	7.1750	6,944.5100	6.9445	(3.213)	0	0	0
2018/04/04	R186	01/11/2018			Bond Future	8.0628	118.2614	8.1171	117.9145	0.672	0.0000	0.0000	0
2018/04/04	R186	01/11/2018	8.46	Put	Bond Future	1,467.1700	1.4672	1,619.7000	1.6197	10.396	0	0	0
2018/04/04	R186	01/11/2018	8.46	Call	Bond Future	3,977.6700	3.9777	3,783.2400	3.7832	(4.888)	0	0	5,000
2018/04/04	R186	01/11/2018	8.53	Call	Bond Future	4,283.1800	4.2832	4,079.2100	4.0792	(4.762)	0	0	0
2018/04/04	R186	01/11/2018	8.53	Put	Bond Future	1,337.6700	1.3377	1,480.6600	1.4807	10.689	0	0	0
2018/04/04	R186	01/11/2018	7.96	Call	Bond Future	2,089.2900	2.0893	1,976.1400	1.9761	(5.416)	0	0	5,000
2018/04/04	R186	01/11/2018	8.54	Call	Bond Future	4,327.2300	4.3272	4,122.2800	4.1223	(4.736)	0	0	0
2018/04/04	R186	01/11/2018	9.14	Put	Bond Future	530.8300	0.5308	647.2900	0.6473	21.939	0	0	5,000
2018/04/04	R186	01/11/2018	8.52	Call	Bond Future	4,238.9800	4.2390	4,036.6300	4.0366	(4.774)	0	0	0
2018/04/04	R186	01/11/2018	8.52	Put	Bond Future	1,355.4800	1.3555	1,500.0900	1.5001	10.669	0	0	0
2018/04/04	R197	03/05/2018	304.46	Call	Bond Future	5,799.8600	5.7999	5,808.0700	5.8081	0.142	0	0	0
2018/04/04	R197	03/05/2018			Bond Future	310.2599	310.2599	310.2681	310.2681	0.003	0.0000	0.0000	2,388
2018/04/04	R197	03/05/2018	304.44	Call	Bond Future	5,819.8600	5.8199	5,828.0700	5.8281	0.141	0	0	0
2018/04/04	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R197	03/05/2018	304.45	Call	Bond Future	5,809.8600	5.8099	5,818.0700	5.8181	0.141	0	0	0
2018/04/04	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R202	03/05/2018	247.48	Put	Bond Future	620.4300	0.6204	586.8200	0.5868	(5.417)	0	0	0
2018/04/04	R202	03/05/2018	247.47	Call	Bond Future	2,388.4700	2.3885	2,371.5500	2.3716	(0.708)	0	0	0
2018/04/04	R202	03/05/2018			Bond Future	249.2410	249.2410	249.2576	249.2576	0.007	0.0000	0.0000	23,110
2018/04/04	R202	03/05/2018	247.48	Call	Bond Future	2,381.4600	2.3815	2,364.4700	2.3645	(0.713)	0	0	0
2018/04/04	R202	03/05/2018	247.47	Put	Bond Future	617.4400	0.6174	583.9000	0.5839	(5.432)	0	0	0
2018/04/04	R202	03/05/2018	247.49	Call	Bond Future	2,374.4600	2.3745	2,357.4000	2.3574	(0.718)	0	0	0
2018/04/04	R202	03/05/2018	247.49	Put	Bond Future	623.4300	0.6234	589.7500	0.5898	(5.402)	0	0	0
2018/04/04	R204	03/05/2018	7.10	Put	Bond Future	1,160.9700	1.1610	1,131.9000	1.1319	(2.504)	0	0	0
2018/04/04	R204	03/05/2018			Bond Future	6.6014	103.8584	6.6675	103.8184	1.001	0.0000	0.0000	21,667
2018/04/04	R204	03/05/2018	7.09	Call	Bond Future	1,458.6400	1.4586	1,389.6100	1.3896	(4.732)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/04/04	R204	03/05/2018	7.09	Put	Bond Future	1,163.8000	1.1638	1,134.7500	1.1347	(2.496)	0	0	0
2018/04/04	R204	03/05/2018	7.10	Call	Bond Future	1,461.8300	1.4618	1,392.7800	1.3928	(4.724)	0	0	0
2018/04/04	R204	03/05/2018	7.08	Call	Bond Future	1,455.4500	1.4554	1,386.4500	1.3865	(4.741)	0	0	0
2018/04/04	R204	03/05/2018	7.08	Put	Bond Future	1,166.6300	1.1666	1,137.6100	1.1376	(2.488)	0	0	0
2018/04/04	R207	03/05/2018	7.57	Call	Bond Future	1,244.9100	1.2449	1,149.1700	1.1492	(7.691)	0	0	0
2018/04/04	R207	03/05/2018	7.56	Put	Bond Future	0.1000	0.0001	0.0800	0.0001	(20.000)	0	0	0
2018/04/04	R207	03/05/2018			Bond Future	6.7755	102.9939	6.8361	102.8982	0.895	0.0000	0.0000	23,553
2018/04/04	R207	03/05/2018	7.58	Call	Bond Future	1,260.4400	1.2604	1,164.7000	1.1647	(7.596)	0	0	0
2018/04/04	R207	03/05/2018	7.58	Put	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2018/04/04	R207	03/05/2018	7.57	Put	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2018/04/04	R207	03/05/2018	7.56	Call	Bond Future	1,229.3800	1.2294	1,133.6400	1.1336	(7.788)	0	0	0
2018/04/04	R208	03/05/2018	7.77	Call	Bond Future	1,900.0700	1.9001	1,738.3800	1.7384	(8.510)	0	0	0
2018/04/04	R208	03/05/2018			Bond Future	7.0224	99.9884	7.0855	99.8266	0.897	0.0000	0.0000	35,684
2018/04/04	R208	03/05/2018	7.77	Put	Bond Future	1.4300	0.0014	1.5500	0.0016	8.392	0	0	0
2018/04/04	R208	03/05/2018	7.78	Call	Bond Future	1,925.0500	1.9250	1,763.3300	1.7633	(8.401)	0	0	0
2018/04/04	R208	03/05/2018	7.79	Put	Bond Future	1.2100	0.0012	1.2900	0.0013	6.612	0	0	0
2018/04/04	R208	03/05/2018	7.78	Put	Bond Future	1.3200	0.0013	1.4100	0.0014	6.818	0	0	0
2018/04/04	R208	03/05/2018	7.79	Call	Bond Future	1,950.0200	1.9500	1,788.2900	1.7883	(8.294)	0	0	0
2018/04/04	R209	03/05/2018	9.85	Put	Bond Future	5.2700	0.0053	6.2500	0.0063	18.596	0	0	0
2018/04/04	R209	03/05/2018	10.00	Call	Bond Future	8,399.0400	8.3990	7,996.5300	7.9965	(4.792)	0	0	0
2018/04/04	R209	03/05/2018	10.73	Call	Bond Future	12,759.2600	12.7593	12,356.4600	12.3565	(3.157)	0	0	0
2018/04/04	R209	03/05/2018	9.75	Call	Bond Future	6,811.9000	6.8119	6,410.3800	6.4104	(5.894)	0	0	435
2018/04/04	R209	03/05/2018	9.77	Call	Bond Future	6,940.2400	6.9402	6,538.8000	6.5388	(5.784)	0	0	0
2018/04/04	R209	03/05/2018	9.30	Call	Bond Future	3,902.7700	3.9028	3,515.5800	3.5156	(9.921)	0	0	0
2018/04/04	R209	03/05/2018			Bond Future	8.7718	78.0743	8.8262	77.6715	0.620	0.0000	0.0000	87,148
2018/04/04	R209	03/05/2018	9.85	Call	Bond Future	7,451.5200	7.4515	7,049.7000	7.0497	(5.392)	0	0	0
2018/04/04	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/04	R209	03/05/2018	10.22	Call	Bond Future	9,757.8300	9.7578	9,355.0700	9.3551	(4.128)	0	0	0
2018/04/04	R209	03/05/2018	10.22	Put	Bond Future	0.2700	0.0003	0.3100	0.0003	14.815	0	0	435
2018/04/04	R209	03/05/2018	9.75	Put	Bond Future	10.6300	0.0106	11.9100	0.0119	12.041	0	0	0
2018/04/04	R209	03/05/2018	9.86	Call	Bond Future	7,515.1600	7.5152	7,113.2700	7.1133	(5.348)	0	0	0
2018/04/04	R209	03/05/2018	10.00	Put	Bond Future	1.7000	0.0017	1.9900	0.0020	17.059	0	0	11,067
2018/04/04	R209	03/05/2018	9.47	Put	Bond Future	50.0600	0.0501	55.4100	0.0554	10.687	0	0	250
2018/04/04	R209	03/05/2018	9.77	Put	Bond Future	9.2700	0.0093	10.6300	0.0106	14.671	0	0	250
2018/04/04	R209	03/05/2018	9.30	Put	Bond Future	116.1900	0.1162	131.8000	0.1318	13.435	0	0	0
2018/04/04	R209	03/05/2018	8.95	Put	Bond Future	541.0900	0.5411	626.7700	0.6268	15.835	0	0	0
2018/04/04	R209	03/05/2018	9.86	Put	Bond Future	4.9000	0.0049	5.8100	0.0058	18.571	0	0	0
2018/04/04	R209	03/05/2018	9.84	Call	Bond Future	7,387.8100	7.3878	6,986.0700	6.9861	(5.438)	0	0	0
2018/04/04	R209	03/05/2018	9.84	Put	Bond Future	5.6600	0.0057	6.7200	0.0067	18.728	0	0	0
2018/04/04	R209	03/05/2018	9.19	Put	Bond Future	194.4000	0.1944	222.8500	0.2229	14.635	0	0	0
2018/04/04	R209	03/05/2018	9.19	Call	Bond Future	3,215.1100	3.2151	2,840.7600	2.8408	(11.643)	0	0	250
2018/04/04	R209	03/05/2018	9.47	Call	Bond Future	4,997.5500	4.9975	4,600.1000	4.6001	(7.953)	0	0	0
2018/04/04	R209	03/05/2018	8.95	Call	Bond Future	1,849.6500	1.8497	1,532.5300	1.5325	(17.145)	0	0	0
2018/04/04	R209	02/08/2018	9.66	Call	Bond Future	6,468.2900	6.4683	6,126.7100	6.1267	(5.281)	0	0	435
2018/04/04	R209	02/08/2018	8.49	Call	Bond Future	1,177.8800	1.1779	1,048.7300	1.0487	(10.965)	0	0	500

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
2018/04/04	R209	02/08/2018	8.46	Put	Bond Future	3,700.4200	3.7004	3,987.6900	3.9877	7.763	0	0	0
2018/04/04	R209	02/08/2018	8.96	Put	Bond Future	1,735.2500	1.7353	1,910.0900	1.9101	10.076	0	0	0
2018/04/04	R209	02/08/2018	10.38	Call	Bond Future	10,537.7000	10.5377	10,151.1700	10.1512	(3.668)	0	0	0
2018/04/04	R209	02/08/2018	9.21	Call	Bond Future	4,050.6700	4.0507	3,770.4000	3.7704	(6.919)	0	0	0
2018/04/04	R209	02/08/2018	10.39	Put	Bond Future	87.1300	0.0871	110.0900	0.1101	26.351	0	0	0
2018/04/04	R209	02/08/2018			Bond Future	8.8046	79.5170	8.8604	79.1070	0.634	0.0000	0.0000	816
2018/04/04	R209	02/08/2018	9.43	Call	Bond Future	5,199.3600	5.1994	4,885.2000	4.8852	(6.042)	0	0	0
2018/04/04	R209	02/08/2018	9.43	Put	Bond Future	780.8700	0.7809	876.7200	0.8767	12.275	0	0	5,000
2018/04/04	R209	02/08/2018	10.84	Call	Bond Future	13,125.4900	13.1255	12,723.2500	12.7233	(3.065)	0	0	0
2018/04/04	R209	02/08/2018	10.84	Put	Bond Future	23.2000	0.0232	30.9700	0.0310	33.491	0	0	435
2018/04/04	R209	02/08/2018	10.21	Call	Bond Future	9,566.5000	9.5665	9,190.1200	9.1901	(3.934)	0	0	0
2018/04/04	R209	02/08/2018	10.21	Put	Bond Future	141.3000	0.1413	174.9300	0.1749	23.800	0	0	435
2018/04/04	R209	02/08/2018	8.49	Put	Bond Future	3,548.6700	3.5487	3,829.5300	3.8295	7.915	0	0	0
2018/04/04	R209	02/08/2018	8.96	Call	Bond Future	2,869.2400	2.8692	2,634.0700	2.6341	(8.196)	0	0	5,000
2018/04/04	R209	02/08/2018	9.21	Put	Bond Future	1,143.2200	1.1432	1,272.9600	1.2730	11.349	0	0	500
2018/04/04	R209	02/08/2018	8.83	Call	Bond Future	2,322.7100	2.3227	2,114.3200	2.1143	(8.972)	0	0	0
2018/04/04	R209	02/08/2018	8.83	Put	Bond Future	2,135.3800	2.1354	2,337.0000	2.3370	9.442	0	0	500
2018/04/04	R209	02/08/2018	9.66	Put	Bond Future	517.9500	0.5180	586.3800	0.5864	13.212	0	0	0
2018/04/04	R209	02/08/2018	8.46	Call	Bond Future	1,098.0500	1.0981	975.3100	0.9753	(11.178)	0	0	5,000
2018/04/04	R209	02/08/2018	10.38	Put	Bond Future	89.5600	0.0896	113.0400	0.1130	26.217	0	0	0
2018/04/04	R209	02/08/2018	10.39	Call	Bond Future	10,594.7200	10.5947	10,207.6700	10.2077	(3.653)	0	0	0
2018/04/04	R209	02/08/2018	10.40	Call	Bond Future	10,651.7100	10.6517	10,264.1700	10.2642	(3.638)	0	0	0
2018/04/04	R209	02/08/2018	10.40	Put	Bond Future	84.7500	0.0847	107.2200	0.1072	26.513	0	0	0
2018/04/04	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R209	01/11/2018	9.34	Put	Bond Future	1,664.9400	1.6649	1,860.3400	1.8603	11.736	0	0	0
2018/04/04	R209	01/11/2018	1,016.00	Call	Bond Future	76,967.0000	76.9670	76,549.5300	76.5495	(0.542)	0	0	0
2018/04/04	R209	01/11/2018	9.97	Call	Bond Future	8,385.6200	8.3856	8,103.0000	8.1030	(3.370)	0	0	0
2018/04/04	R209	01/11/2018			Bond Future	8.8367	77.8549	8.8940	77.4374	0.649	0.0000	0.0000	0
2018/04/04	R209	01/11/2018	1,016.01	Call	Bond Future	76,967.0000	76.9670	76,549.5300	76.5495	(0.542)	0	0	0
2018/04/04	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R209	01/11/2018	1,015.99	Call	Bond Future	76,966.9900	76.9670	76,549.5200	76.5495	(0.542)	0	0	0
2018/04/04	R209	01/11/2018	9.34	Call	Bond Future	5,220.8100	5.2208	4,998.7400	4.9987	(4.254)	0	0	0
2018/04/04	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R209	01/11/2018	9.97	Put	Bond Future	707.6300	0.7076	842.4800	0.8425	19.057	0	0	0
2018/04/04	R209	01/11/2018	10.57	Call	Bond Future	11,543.5600	11.5436	11,192.8900	11.1929	(3.038)	0	0	0
2018/04/04	R209	01/11/2018	10.57	Put	Bond Future	250.3400	0.2503	317.1400	0.3171	26.684	0	0	0
2018/04/04	R209	01/11/2018	9.94	Call	Bond Future	8,231.9200	8.2319	7,953.4500	7.9535	(3.383)	0	0	0
2018/04/04	R209	01/11/2018	9.94	Put	Bond Future	742.4000	0.7424	881.4000	0.8814	18.723	0	0	0
2018/04/04	R210	03/05/2018	191.45	Call	Bond Future	1,068.3000	1.0683	1,078.8400	1.0788	0.987	0	0	0
2018/04/04	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R210	03/05/2018			Bond Future	192.5183	192.5183	192.5288	192.5288	0.005	0.0000	0.0000	2,159
2018/04/04	R210	03/05/2018	191.46	Call	Bond Future	1,058.3000	1.0583	1,068.8400	1.0688	0.996	0	0	0
2018/04/04	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R210	03/05/2018	191.44	Call	Bond Future	1,078.3000	1.0783	1,088.8400	1.0888	0.977	0	0	0
2018/04/04	R212	03/05/2018	154.30	Call	Bond Future	2,007.2300	2.0072	2,010.9100	2.0109	0.183	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
2018/04/04	R212	03/05/2018			Bond Future	156.3072	156.3072	156.3109	156.3109	0.002	0.0000	0.0000	4,755
2018/04/04	R212	03/05/2018	154.28	Call	Bond Future	2,027.2300	2.0272	2,030.9100	2.0309	0.182	0	0	0
2018/04/04	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R212	03/05/2018	154.29	Call	Bond Future	2,017.2300	2.0172	2,020.9100	2.0209	0.182	0	0	0
2018/04/04	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/04	R213	03/05/2018	9.57	Put	Bond Future	3.3800	0.0034	3.9400	0.0039	16.568	0	0	0
2018/04/04	R213	03/05/2018	9.56	Call	Bond Future	7,182.6800	7.1827	6,832.3100	6.8323	(4.878)	0	0	0
2018/04/04	R213	03/05/2018			Bond Future	8.4908	89.7879	8.5403	89.4369	0.583	0.0000	0.0000	44,803
2018/04/04	R213	03/05/2018	9.57	Call	Bond Future	7,245.7400	7.2457	6,895.3200	6.8953	(4.836)	0	0	0
2018/04/04	R213	03/05/2018	9.56	Put	Bond Future	3.6500	0.0037	4.2600	0.0043	16.712	0	0	0
2018/04/04	R213	03/05/2018	9.58	Call	Bond Future	7,308.7300	7.3087	6,958.2700	6.9583	(4.795)	0	0	0
2018/04/04	R213	03/05/2018	9.58	Put	Bond Future	3.1200	0.0031	3.6400	0.0036	16.667	0	0	0
2018/04/04	R213	02/08/2018	9.06	Call	Bond Future	4,487.0600	4.4871	4,226.7800	4.2268	(5.801)	0	0	0
2018/04/04	R213	02/08/2018	9.05	Put	Bond Future	820.4500	0.8205	918.4700	0.9185	11.947	0	0	0
2018/04/04	R213	02/08/2018			Bond Future	8.5201	91.4469	8.5712	91.0899	0.599	0.0000	0.0000	1
2018/04/04	R213	02/08/2018	9.07	Call	Bond Future	4,538.7200	4.5387	4,277.0700	4.2771	(5.765)	0	0	0
2018/04/04	R213	02/08/2018	9.07	Put	Bond Future	790.9200	0.7909	886.3400	0.8863	12.064	0	0	0
2018/04/04	R213	02/08/2018	9.06	Put	Bond Future	805.4800	0.8055	902.2700	0.9023	12.016	0	0	0
2018/04/04	R213	02/08/2018	9.05	Call	Bond Future	4,435.7400	4.4357	4,176.6900	4.1767	(5.840)	0	0	0
2018/04/04	R214	03/05/2018	9.99	Put	Bond Future	6.3800	0.0064	7.6700	0.0077	20.219	0	0	0
2018/04/04	R214	03/05/2018			Bond Future	8.8968	77.9608	8.9562	77.4941	0.668	0.0000	0.0000	45,641
2018/04/04	R214	03/05/2018	9.98	Call	Bond Future	7,856.4300	7.8564	7,391.1600	7.3912	(5.922)	0	0	0
2018/04/04	R214	03/05/2018	9.98	Put	Bond Future	6.8400	0.0068	8.2300	0.0082	20.322	0	0	0
2018/04/04	R214	03/05/2018	9.99	Call	Bond Future	7,922.3300	7.9223	7,456.9600	7.4570	(5.874)	0	0	0
2018/04/04	R214	03/05/2018	9.97	Call	Bond Future	7,790.4400	7.7904	7,325.2700	7.3253	(5.971)	0	0	0
2018/04/04	R214	03/05/2018	9.97	Put	Bond Future	7.3200	0.0073	8.8100	0.0088	20.355	0	0	0
2018/04/04	R248	03/05/2018	10.06	Call	Bond Future	10,500.3100	10.5003	9,950.2600	9.9503	(5.238)	0	0	0
2018/04/04	R248	03/05/2018	10.05	Put	Bond Future	8.9400	0.0089	11.3500	0.0114	26.957	0	0	0
2018/04/04	R248	03/05/2018			Bond Future	8.9269	99.7835	8.9812	99.2311	0.609	0.0000	0.0000	90,932
2018/04/04	R248	03/05/2018	10.07	Call	Bond Future	10,583.6400	10.5836	10,033.4800	10.0335	(5.198)	0	0	0
2018/04/04	R248	03/05/2018	10.07	Put	Bond Future	8.0600	0.0081	10.2300	0.0102	26.923	0	0	0
2018/04/04	R248	03/05/2018	10.06	Put	Bond Future	8.4900	0.0085	10.7700	0.0108	26.855	0	0	0
2018/04/04	R248	03/05/2018	10.05	Call	Bond Future	10,416.8600	10.4169	9,866.9400	9.8669	(5.279)	0	0	0

Total

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