



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 19/04/2018 TO 19/04/2018

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
2018/04/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	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
2018/04/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	2025	03/05/2018	133.21	Call	Bond Future	1,680.8100	1.6808	1,421.4600	1.4215	(15.430)	0	0	0
2018/04/19	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2025	03/05/2018			Bond Future	134.8908	134.8908	134.6315	134.6315	(0.192)	0.0000	0.0000	1,012
2018/04/19	2025	03/05/2018	133.22	Call	Bond Future	1,670.8100	1.6708	1,411.4600	1.4115	(15.522)	0	0	0
2018/04/19	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2025	03/05/2018	133.20	Call	Bond Future	1,690.8100	1.6908	1,431.4600	1.4315	(15.339)	0	0	0
2018/04/19	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2025	02/08/2018			Bond Future	135.9769	135.9769	135.7127	135.7127	(0.194)	0.0000	0.0000	614
2018/04/19	2025	02/08/2018	136.65	Put	Bond Future	673.1300	0.6731	937.2800	0.9373	39.242	0	0	0
2018/04/19	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2025	02/08/2018	136.67	Put	Bond Future	693.1300	0.6931	957.2800	0.9573	38.110	0	0	0
2018/04/19	2025	02/08/2018	136.66	Put	Bond Future	683.1300	0.6831	947.2800	0.9473	38.668	0	0	0
2018/04/19	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2025	01/11/2018			Bond Future	138.4738	138.4738	138.2055	138.2055	(0.194)	0.0000	0.0000	0
2018/04/19	2025	07/02/2019			Bond Future	139.8562	139.8562	139.5797	139.5797	(0.198)	0.0000	0.0000	0
2018/04/19	2029	03/05/2018			Bond Future	102.5888	102.5888	101.5884	101.5884	(0.975)	0.0000	0.0000	0
2018/04/19	2029	02/08/2018			Bond Future	104.4640	104.4640	103.4451	103.4451	(0.975)	0.0000	0.0000	1,370
2018/04/19	2029	01/11/2018			Bond Future	105.3326	105.3326	104.2955	104.2955	(0.985)	0.0000	0.0000	0
2018/04/19	2029	07/02/2019			Bond Future	107.4595	107.4595	106.3994	106.3994	(0.987)	0.0000	0.0000	0
2018/04/19	2030	03/05/2018	9.51	Call	Bond Future	7,507.1100	7.5071	7,691.8800	7.6919	2.461	0	0	0
2018/04/19	2030	03/05/2018			Bond Future	8.4120	99.0880	8.3864	99.2728	(0.304)	0.0000	0.0000	93,910
2018/04/19	2030	03/05/2018	9.49	Call	Bond Future	7,377.5400	7.3775	7,562.3100	7.5623	2.504	0	0	0
2018/04/19	2030	03/05/2018	9.49	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/04/19	2030	03/05/2018	9.51	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/04/19	2030	03/05/2018	9.50	Call	Bond Future	7,442.3600	7.4424	7,627.1300	7.6271	2.483	0	0	0
2018/04/19	2030	03/05/2018	9.50	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/04/19	2030	02/08/2018	9.46	Put	Bond Future	264.3300	0.2643	233.5500	0.2336	(11.645)	0	0	0
2018/04/19	2030	02/08/2018	8.51	Call	Bond Future	2,154.7500	2.1547	2,230.4800	2.2305	3.515	0	0	7,850
2018/04/19	2030	02/08/2018	8.91	Call	Bond Future	4,000.7400	4.0007	4,118.6400	4.1186	2.947	0	0	7,850
2018/04/19	2030	02/08/2018			Bond Future	8.4528	96.8628	8.4264	97.0505	(0.312)	0.0000	0.0000	127
2018/04/19	2030	02/08/2018	9.46	Call	Bond Future	7,071.1600	7.0712	7,228.0600	7.2281	2.219	0	0	0
2018/04/19	2030	02/08/2018	8.51	Put	Bond Future	1,750.0700	1.7501	1,638.1200	1.6381	(6.397)	0	0	0
2018/04/19	2030	02/08/2018	9.47	Call	Bond Future	7,129.8000	7.1298	7,287.2200	7.2872	2.208	0	0	0
2018/04/19	2030	02/08/2018	9.45	Put	Bond Future	270.1800	0.2702	238.7900	0.2388	(11.618)	0	0	0
2018/04/19	2030	02/08/2018	8.91	Put	Bond Future	827.8100	0.8278	758.0300	0.7580	(8.429)	0	0	0
2018/04/19	2030	02/08/2018	9.50	Call	Bond Future	7,305.8600	7.3059	7,464.8800	7.4649	2.177	0	0	0
2018/04/19	2030	02/08/2018	9.47	Put	Bond Future	258.6800	0.2587	228.4200	0.2284	(11.698)	0	0	0
2018/04/19	2030	02/08/2018	9.45	Call	Bond Future	7,012.6700	7.0127	7,168.9600	7.1690	2.229	0	0	0
2018/04/19	2030	02/08/2018	9.50	Put	Bond Future	242.2500	0.2423	213.5900	0.2136	(11.831)	0	0	7,850

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
2018/04/19	2030	01/11/2018	8.60	Call	Bond Future	3,145.0700	3.1451	3,257.8300	3.2578	3.585	0	0	0
2018/04/19	2030	01/11/2018	8.58	Put	Bond Future	2,425.3100	2.4253	2,343.0700	2.3431	(3.391)	0	0	0
2018/04/19	2030	01/11/2018			Bond Future	8.4877	98.6220	8.4603	98.8138	(0.323)	0.0000	0.0000	0
2018/04/19	2030	01/11/2018	8.60	Put	Bond Future	2,365.0800	2.3651	2,286.0400	2.2860	(3.342)	0	0	0
2018/04/19	2030	01/11/2018	8.58	Call	Bond Future	3,066.9500	3.0669	3,176.5100	3.1765	3.572	0	0	0
2018/04/19	2030	01/11/2018	8.59	Put	Bond Future	2,395.0400	2.3950	2,314.4000	2.3144	(3.367)	0	0	0
2018/04/19	2030	01/11/2018	8.59	Call	Bond Future	3,105.8900	3.1059	3,217.0500	3.2170	3.579	0	0	0
2018/04/19	2030	07/02/2019	8.62	Call	Bond Future	3,841.0200	3.8410	3,978.1200	3.9781	3.569	0	0	0
2018/04/19	2030	07/02/2019			Bond Future	8.5249	96.5679	8.4965	96.7624	(0.332)	0.0000	0.0000	0
2018/04/19	2030	07/02/2019	8.62	Put	Bond Future	3,191.0900	3.1911	3,133.6800	3.1337	(1.799)	0	0	0
2018/04/19	2030	07/02/2019	8.63	Call	Bond Future	3,879.3000	3.8793	4,016.2800	4.0163	3.531	0	0	0
2018/04/19	2030	07/02/2019	8.63	Put	Bond Future	3,161.4100	3.1614	3,103.8800	3.1039	(1.820)	0	0	0
2018/04/19	2030	07/02/2019	8.64	Call	Bond Future	3,918.1100	3.9181	4,054.9500	4.0550	3.493	0	0	0
2018/04/19	2030	07/02/2019	8.64	Put	Bond Future	3,132.3100	3.1323	3,074.6400	3.0746	(1.841)	0	0	0
2018/04/19	2032	03/05/2018	9.71	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/04/19	2032	03/05/2018	9.70	Call	Bond Future	8,199.8700	8.1999	8,440.8500	8.4409	2.939	0	0	0
2018/04/19	2032	03/05/2018			Bond Future	8.5918	98.1001	8.5612	98.3412	(0.356)	0.0000	0.0000	60,170
2018/04/19	2032	03/05/2018	9.71	Call	Bond Future	8,269.3200	8.2693	8,510.3100	8.5103	2.914	0	0	0
2018/04/19	2032	03/05/2018	9.70	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2018/04/19	2032	03/05/2018	9.72	Call	Bond Future	8,338.7100	8.3387	8,579.7000	8.5797	2.890	0	0	0
2018/04/19	2032	03/05/2018	9.72	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/04/19	2032	02/08/2018	9.67	Call	Bond Future	7,906.1400	7.9061	8,120.1200	8.1201	2.707	0	0	0
2018/04/19	2032	02/08/2018	9.66	Put	Bond Future	299.4500	0.2995	269.4200	0.2694	(10.028)	0	0	0
2018/04/19	2032	02/08/2018			Bond Future	8.6317	99.8628	8.6003	100.1076	(0.365)	0.0000	0.0000	2
2018/04/19	2032	02/08/2018	9.68	Call	Bond Future	7,969.2500	7.9692	8,182.4800	8.1825	2.676	0	0	0
2018/04/19	2032	02/08/2018	9.68	Put	Bond Future	287.2300	0.2872	255.6600	0.2557	(10.991)	0	0	0
2018/04/19	2032	02/08/2018	9.67	Put	Bond Future	293.2800	0.2933	262.4600	0.2625	(10.509)	0	0	0
2018/04/19	2032	02/08/2018	9.66	Call	Bond Future	7,843.0700	7.8431	8,057.8400	8.0578	2.738	0	0	0
2018/04/19	2032	01/11/2018	8.77	Put	Bond Future	2,686.3700	2.6864	2,583.5700	2.5836	(3.827)	0	0	0
2018/04/19	2032	01/11/2018			Bond Future	8.6717	97.5210	8.6391	97.7711	(0.376)	0.0000	0.0000	0
2018/04/19	2032	01/11/2018	8.76	Call	Bond Future	3,392.8900	3.3929	3,537.7900	3.5378	4.271	0	0	0
2018/04/19	2032	01/11/2018	8.76	Put	Bond Future	2,720.0800	2.7201	2,614.9100	2.6149	(3.866)	0	0	0
2018/04/19	2032	01/11/2018	8.77	Call	Bond Future	3,434.9500	3.4350	3,582.2200	3.5822	4.287	0	0	0
2018/04/19	2032	01/11/2018	8.75	Call	Bond Future	3,350.8000	3.3508	3,493.8900	3.4939	4.270	0	0	0
2018/04/19	2032	01/11/2018	8.75	Put	Bond Future	2,753.8400	2.7538	2,646.8600	2.6469	(3.885)	0	0	0
2018/04/19	2032	07/02/2019	8.81	Call	Bond Future	4,253.8700	4.2539	4,464.2800	4.4643	4.946	0	0	0
2018/04/19	2032	07/02/2019	8.80	Put	Bond Future	3,567.2400	3.5672	3,523.0200	3.5230	(1.240)	0	0	0
2018/04/19	2032	07/02/2019			Bond Future	8.7141	99.4547	8.6805	99.7087	(0.386)	0.0000	0.0000	0
2018/04/19	2032	07/02/2019	8.82	Call	Bond Future	4,296.2600	4.2963	4,506.9900	4.5070	4.905	0	0	0
2018/04/19	2032	07/02/2019	8.82	Put	Bond Future	3,502.5900	3.5026	3,459.3800	3.4594	(1.234)	0	0	0
2018/04/19	2032	07/02/2019	8.81	Put	Bond Future	3,534.7800	3.5348	3,491.2500	3.4913	(1.231)	0	0	0
2018/04/19	2032	07/02/2019	8.80	Call	Bond Future	4,211.6700	4.2117	4,421.3900	4.4214	4.979	0	0	0
2018/04/19	2033	03/05/2018	107.71	Put	Bond Future	340.0000	0.3400	753.6000	0.7536	121.647	0	0	0
2018/04/19	2033	03/05/2018			Bond Future	107.3700	107.3700	106.9564	106.9564	(0.385)	0.0000	0.0000	6,055
2018/04/19	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2033	03/05/2018	107.70	Put	Bond Future	330.0000	0.3300	743.6000	0.7436	125.333	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
2018/04/19	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2033	03/05/2018	107.69	Put	Bond Future	320.0000	0.3200	733.6000	0.7336	129.250	0	0	0
2018/04/19	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2033	02/08/2018			Bond Future	109.3326	109.3326	108.9113	108.9113	(0.385)	0.0000	0.0000	1,515
2018/04/19	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2033	02/08/2018	109.92	Put	Bond Future	587.4300	0.5874	1,008.7300	1.0087	71.719	0	0	0
2018/04/19	2033	02/08/2018	109.94	Put	Bond Future	607.4300	0.6074	1,028.7300	1.0287	69.358	0	0	0
2018/04/19	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2033	02/08/2018	109.93	Put	Bond Future	597.4300	0.5974	1,018.7300	1.0187	70.519	0	0	0
2018/04/19	2033	01/11/2018			Bond Future	110.2191	110.2191	109.7906	109.7906	(0.389)	0.0000	0.0000	0
2018/04/19	2033	07/02/2019			Bond Future	112.4445	112.4445	112.0052	112.0052	(0.391)	0.0000	0.0000	0
2018/04/19	2037	03/05/2018	9.99	Call	Bond Future	9,407.3600	9.4074	9,723.9200	9.7239	3.365	0	0	0
2018/04/19	2037	03/05/2018	9.97	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2018/04/19	2037	03/05/2018			Bond Future	8.8426	99.1462	8.8070	99.4627	(0.403)	0.0000	0.0000	48,650
2018/04/19	2037	03/05/2018	9.99	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2018/04/19	2037	03/05/2018	9.97	Call	Bond Future	9,255.6500	9.2557	9,572.1900	9.5722	3.420	0	0	0
2018/04/19	2037	03/05/2018	9.98	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2018/04/19	2037	03/05/2018	9.98	Call	Bond Future	9,331.5600	9.3316	9,648.1100	9.6481	3.392	0	0	0
2018/04/19	2037	02/08/2018	9.96	Put	Bond Future	347.0900	0.3471	310.5200	0.3105	(10.536)	0	0	0
2018/04/19	2037	02/08/2018	9.95	Call	Bond Future	9,018.6000	9.0186	9,304.7800	9.3048	3.173	0	0	0
2018/04/19	2037	02/08/2018			Bond Future	8.8876	96.6717	8.8509	96.9935	(0.412)	0.0000	0.0000	731
2018/04/19	2037	02/08/2018	9.96	Call	Bond Future	9,087.5100	9.0875	9,372.7600	9.3728	3.139	0	0	0
2018/04/19	2037	02/08/2018	9.95	Put	Bond Future	353.9800	0.3540	318.3400	0.3183	(10.068)	0	0	0
2018/04/19	2037	02/08/2018	9.97	Call	Bond Future	9,156.4500	9.1564	9,440.8100	9.4408	3.106	0	0	0
2018/04/19	2037	02/08/2018	9.97	Put	Bond Future	340.3300	0.3403	302.8700	0.3029	(11.007)	0	0	0
2018/04/19	2037	01/11/2018	9.03	Call	Bond Future	4,055.3700	4.0554	4,254.6700	4.2547	4.914	0	0	0
2018/04/19	2037	01/11/2018			Bond Future	8.9273	98.4273	8.8896	98.7558	(0.423)	0.0000	0.0000	0
2018/04/19	2037	01/11/2018	9.01	Call	Bond Future	3,958.0000	3.9580	4,154.6300	4.1546	4.968	0	0	0
2018/04/19	2037	01/11/2018	9.01	Put	Bond Future	3,245.4800	3.2455	3,113.6900	3.1137	(4.061)	0	0	0
2018/04/19	2037	01/11/2018	9.03	Put	Bond Future	3,171.6500	3.1717	3,042.5300	3.0425	(4.071)	0	0	0
2018/04/19	2037	01/11/2018	9.02	Call	Bond Future	4,006.4100	4.0064	4,204.5200	4.2045	4.945	0	0	0
2018/04/19	2037	01/11/2018	9.02	Put	Bond Future	3,208.2300	3.2082	3,077.9200	3.0779	(4.062)	0	0	0
2018/04/19	2037	07/02/2019	9.06	Put	Bond Future	4,179.2700	4.1793	4,002.6100	4.0026	(4.227)	0	0	0
2018/04/19	2037	07/02/2019	9.05	Call	Bond Future	4,898.8700	4.8989	5,053.9800	5.0540	3.166	0	0	0
2018/04/19	2037	07/02/2019			Bond Future	8.9701	96.1187	8.9312	96.4525	(0.433)	0.0000	0.0000	0
2018/04/19	2037	07/02/2019	9.06	Call	Bond Future	4,945.1100	4.9451	5,102.2500	5.1023	3.178	0	0	0
2018/04/19	2037	07/02/2019	9.05	Put	Bond Future	4,217.7400	4.2177	4,039.0500	4.0390	(4.237)	0	0	0
2018/04/19	2037	07/02/2019	9.07	Call	Bond Future	4,991.5400	4.9915	5,150.7100	5.1507	3.189	0	0	0
2018/04/19	2037	07/02/2019	9.07	Put	Bond Future	4,141.1100	4.1411	3,966.4800	3.9665	(4.217)	0	0	0
2018/04/19	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2038	03/05/2018	132.27	Call	Bond Future	1,416.3900	1.4164	1,411.3500	1.4113	(0.356)	0	0	0
2018/04/19	2038	03/05/2018			Bond Future	133.6864	133.6864	133.6814	133.6814	(0.004)	0.0000	0.0000	5,837
2018/04/19	2038	03/05/2018	132.28	Call	Bond Future	1,406.3900	1.4064	1,401.3500	1.4013	(0.358)	0	0	0
2018/04/19	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2038	03/05/2018	132.29	Call	Bond Future	1,396.3900	1.3964	1,391.3500	1.3913	(0.361)	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
2018/04/19	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2038	02/08/2018	134.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2038	02/08/2018			Bond Future	134.5780	134.5780	134.5727	134.5727	(0.004)	0.0000	0.0000	8,180
2018/04/19	2038	02/08/2018	134.54	Call	Bond Future	37.9700	0.0380	32.7100	0.0327	(13.853)	0	0	0
2018/04/19	2038	02/08/2018	134.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2038	02/08/2018	134.55	Call	Bond Future	27.9700	0.0280	22.7100	0.0227	(18.806)	0	0	0
2018/04/19	2038	02/08/2018	134.53	Call	Bond Future	47.9700	0.0480	42.7100	0.0427	(10.965)	0	0	0
2018/04/19	2038	02/08/2018	134.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2038	01/11/2018			Bond Future	137.0494	137.0494	137.0445	137.0445	(0.004)	0.0000	0.0000	0
2018/04/19	2038	07/02/2019			Bond Future	138.2261	138.2261	138.2185	138.2185	(0.006)	0.0000	0.0000	0
2018/04/19	2040	03/05/2018	10.08	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2018/04/19	2040	03/05/2018			Bond Future	8.9126	103.2201	8.8720	103.6116	(0.456)	0.0000	0.0000	45,891
2018/04/19	2040	03/05/2018	10.07	Call	Bond Future	10,205.4300	10.2054	10,596.8700	10.5969	3.836	0	0	0
2018/04/19	2040	03/05/2018	10.07	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2018/04/19	2040	03/05/2018	8.50	Put	Bond Future	4,119.6700	4.1197	3,740.6300	3.7406	(9.201)	0	0	0
2018/04/19	2040	03/05/2018	8.50	Call	Bond Future	32.7400	0.0327	45.1900	0.0452	38.027	0	0	1,011
2018/04/19	2040	03/05/2018	10.08	Call	Bond Future	10,286.2500	10.2863	10,677.7000	10.6777	3.806	0	0	0
2018/04/19	2040	03/05/2018	10.06	Call	Bond Future	10,124.5000	10.1245	10,515.9300	10.5159	3.866	0	0	0
2018/04/19	2040	03/05/2018	10.06	Put	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2018/04/19	2040	03/05/2018	10.00	Put	Bond Future	0.1700	0.0002	0.0500	0.0001	(70.588)	0	0	0
2018/04/19	2040	03/05/2018	10.00	Call	Bond Future	9,636.4400	9.6364	10,027.8100	10.0278	4.061	0	0	1,500
2018/04/19	2040	03/05/2018	9.00	Put	Bond Future	600.6300	0.6006	455.8600	0.4559	(24.103)	0	0	0
2018/04/19	2040	03/05/2018	9.00	Call	Bond Future	1,433.8000	1.4338	1,680.5200	1.6805	17.207	0	0	1,239
2018/04/19	2040	02/08/2018	10.04	Call	Bond Future	9,893.6000	9.8936	10,240.8400	10.2408	3.510	0	0	0
2018/04/19	2040	02/08/2018	10.03	Put	Bond Future	406.1800	0.4062	354.4500	0.3545	(12.736)	0	0	0
2018/04/19	2040	02/08/2018			Bond Future	8.9576	100.5685	8.9159	100.9665	(0.467)	0.0000	0.0000	4,686
2018/04/19	2040	02/08/2018	10.05	Call	Bond Future	9,965.2800	9.9653	10,313.4500	10.3135	3.494	0	0	0
2018/04/19	2040	02/08/2018	10.05	Put	Bond Future	387.4900	0.3875	337.6400	0.3376	(12.865)	0	0	0
2018/04/19	2040	02/08/2018	10.04	Put	Bond Future	396.7400	0.3967	345.9600	0.3460	(12.799)	0	0	0
2018/04/19	2040	02/08/2018	10.03	Call	Bond Future	9,822.0000	9.8220	10,168.2900	10.1683	3.526	0	0	0
2018/04/19	2040	01/11/2018	9.09	Put	Bond Future	3,517.0700	3.5171	3,359.7800	3.3598	(4.472)	0	0	0
2018/04/19	2040	01/11/2018			Bond Future	8.9976	102.3948	8.9545	102.8009	(0.478)	0.0000	0.0000	0
2018/04/19	2040	01/11/2018	9.08	Call	Bond Future	4,329.2600	4.3293	4,574.8400	4.5748	5.673	0	0	0
2018/04/19	2040	01/11/2018	9.08	Put	Bond Future	3,558.9300	3.5589	3,398.4000	3.3984	(4.511)	0	0	0
2018/04/19	2040	01/11/2018	9.09	Call	Bond Future	4,380.2200	4.3802	4,629.0400	4.6290	5.681	0	0	0
2018/04/19	2040	01/11/2018	9.07	Call	Bond Future	4,278.2700	4.2783	4,521.1900	4.5212	5.678	0	0	0
2018/04/19	2040	01/11/2018	9.07	Put	Bond Future	3,600.9100	3.6009	3,437.7200	3.4377	(4.532)	0	0	0
2018/04/19	2040	07/02/2019	9.13	Call	Bond Future	5,457.6600	5.4577	5,707.1700	5.7072	4.572	0	0	0
2018/04/19	2040	07/02/2019	9.11	Put	Bond Future	4,712.6800	4.7127	4,546.8300	4.5468	(3.519)	0	0	0
2018/04/19	2040	07/02/2019			Bond Future	9.0405	99.9143	8.9963	100.3274	(0.490)	0.0000	0.0000	0
2018/04/19	2040	07/02/2019	9.13	Put	Bond Future	4,630.6800	4.6307	4,467.1500	4.4671	(3.531)	0	0	0
2018/04/19	2040	07/02/2019	9.11	Call	Bond Future	5,355.7800	5.3558	5,602.9700	5.6030	4.615	0	0	0
2018/04/19	2040	07/02/2019	9.12	Put	Bond Future	4,671.6900	4.6717	4,506.6500	4.5067	(3.533)	0	0	0
2018/04/19	2040	07/02/2019	9.12	Call	Bond Future	5,406.8000	5.4068	5,654.8000	5.6548	4.587	0	0	0
2018/04/19	2044	03/05/2018	10.10	Call	Bond Future	10,188.3200	10.1883	10,638.2300	10.6382	4.416	0	0	0
2018/04/19	2044	03/05/2018	10.09	Put	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	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
2018/04/19	2044	03/05/2018			Bond Future	8.9625	100.1986	8.9168	100.6486	(0.510)	0.0000	0.0000	28,181
2018/04/19	2044	03/05/2018	10.11	Call	Bond Future	10,269.8500	10.2698	10,719.7700	10.7198	4.381	0	0	0
2018/04/19	2044	03/05/2018	10.11	Put	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2018/04/19	2044	03/05/2018	10.10	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2018/04/19	2044	03/05/2018	10.09	Call	Bond Future	10,106.6700	10.1067	10,556.5700	10.5566	4.452	0	0	0
2018/04/19	2044	02/08/2018	10.07	Call	Bond Future	9,924.1300	9.9241	10,329.9700	10.3300	4.089	0	0	0
2018/04/19	2044	02/08/2018			Bond Future	9.0064	97.6179	8.9595	98.0755	(0.521)	0.0000	0.0000	300
2018/04/19	2044	02/08/2018	10.05	Call	Bond Future	9,776.5100	9.7765	10,184.4300	10.1844	4.172	0	0	0
2018/04/19	2044	02/08/2018	10.05	Put	Bond Future	449.1300	0.4491	399.5000	0.3995	(11.050)	0	0	0
2018/04/19	2044	02/08/2018	10.07	Put	Bond Future	432.8300	0.4328	381.1200	0.3811	(11.947)	0	0	0
2018/04/19	2044	02/08/2018	10.06	Call	Bond Future	9,850.2500	9.8502	10,257.1700	10.2572	4.131	0	0	0
2018/04/19	2044	02/08/2018	10.06	Put	Bond Future	440.8500	0.4409	390.2200	0.3902	(11.485)	0	0	0
2018/04/19	2044	01/11/2018	9.12	Call	Bond Future	4,439.3800	4.4394	4,728.0000	4.7280	6.501	0	0	0
2018/04/19	2044	01/11/2018			Bond Future	9.0454	99.3907	8.9972	99.8573	(0.533)	0.0000	0.0000	0
2018/04/19	2044	01/11/2018	9.12	Put	Bond Future	3,724.9400	3.7249	3,546.9600	3.5470	(4.778)	0	0	0
2018/04/19	2044	01/11/2018	9.13	Call	Bond Future	4,493.0000	4.4930	4,783.2800	4.7833	6.461	0	0	0
2018/04/19	2044	01/11/2018	9.14	Put	Bond Future	3,642.4100	3.6424	3,467.4300	3.4674	(4.804)	0	0	0
2018/04/19	2044	01/11/2018	9.13	Put	Bond Future	3,683.4600	3.6835	3,507.1400	3.5071	(4.787)	0	0	0
2018/04/19	2044	01/11/2018	9.14	Call	Bond Future	4,546.8900	4.5469	4,838.5100	4.8385	6.414	0	0	0
2018/04/19	2044	07/02/2019	9.18	Put	Bond Future	4,740.0400	4.7400	4,557.1500	4.5571	(3.858)	0	0	0
2018/04/19	2044	07/02/2019			Bond Future	9.0873	96.9759	9.0377	97.4508	(0.545)	0.0000	0.0000	0
2018/04/19	2044	07/02/2019	9.17	Call	Bond Future	5,566.7900	5.5668	5,856.0300	5.8560	5.196	0	0	0
2018/04/19	2044	07/02/2019	9.17	Put	Bond Future	4,783.0500	4.7831	4,597.4500	4.5975	(3.880)	0	0	0
2018/04/19	2044	07/02/2019	9.18	Call	Bond Future	5,617.8400	5.6178	5,909.7900	5.9098	5.197	0	0	0
2018/04/19	2044	07/02/2019	9.16	Call	Bond Future	5,515.5800	5.5156	5,802.8100	5.8028	5.208	0	0	0
2018/04/19	2044	07/02/2019	9.16	Put	Bond Future	4,826.0500	4.8261	4,638.4400	4.6384	(3.887)	0	0	0
2018/04/19	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2046	03/05/2018			Bond Future	124.9370	124.9370	122.9670	122.9670	(1.577)	0.0000	0.0000	8,169
2018/04/19	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2046	03/05/2018	127.93	Put	Bond Future	2,992.9500	2.9930	4,963.0200	4.9630	65.824	0	0	0
2018/04/19	2046	03/05/2018	127.95	Put	Bond Future	3,012.9500	3.0130	4,983.0200	4.9830	65.387	0	0	0
2018/04/19	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2046	03/05/2018	127.94	Put	Bond Future	3,002.9500	3.0030	4,973.0200	4.9730	65.604	0	0	0
2018/04/19	2046	02/08/2018	128.78	Put	Bond Future	1,559.2100	1.5592	3,565.3500	3.5654	128.664	0	0	0
2018/04/19	2046	02/08/2018			Bond Future	127.2208	127.2208	125.2147	125.2147	(1.577)	0.0000	0.0000	3,006
2018/04/19	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2046	02/08/2018	128.77	Put	Bond Future	1,549.2100	1.5492	3,555.3500	3.5554	129.494	0	0	0
2018/04/19	2046	02/08/2018	128.79	Put	Bond Future	1,569.2100	1.5692	3,575.3500	3.5754	127.844	0	0	0
2018/04/19	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2046	01/11/2018			Bond Future	127.9075	127.9075	125.8650	125.8650	(1.597)	0.0000	0.0000	0
2018/04/19	2046	07/02/2019			Bond Future	130.4901	130.4901	128.4039	128.4039	(1.599)	0.0000	0.0000	0
2018/04/19	2050	03/05/2018	135.62	Put	Bond Future	2,690.4200	2.6904	4,997.2600	4.9973	85.743	0	0	0
2018/04/19	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2050	03/05/2018			Bond Future	132.9296	132.9296	130.6227	130.6227	(1.735)	0.0000	0.0000	7,163
2018/04/19	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2018/04/19	2050	03/05/2018	135.61	Put	Bond Future	2,680.4200	2.6804	4,987.2600	4.9873	86.063	0	0	0
2018/04/19	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2050	03/05/2018	135.63	Put	Bond Future	2,700.4200	2.7004	5,007.2600	5.0073	85.425	0	0	0
2018/04/19	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2050	02/08/2018	137.54	Put	Bond Future	3,908.9200	3.9089	6,258.0500	6.2580	60.097	0	0	0
2018/04/19	2050	02/08/2018	137.52	Put	Bond Future	3,888.9200	3.8889	6,238.0500	6.2380	60.406	0	0	0
2018/04/19	2050	02/08/2018			Bond Future	133.6311	133.6311	131.2819	131.2819	(1.758)	0.0000	0.0000	7,240
2018/04/19	2050	02/08/2018	137.53	Put	Bond Future	3,898.9200	3.8989	6,248.0500	6.2480	60.251	0	0	0
2018/04/19	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	2050	01/11/2018			Bond Future	136.0852	136.0852	133.6934	133.6934	(1.758)	0.0000	0.0000	0
2018/04/19	2050	07/02/2019			Bond Future	137.0606	137.0606	134.6183	134.6183	(1.782)	0.0000	0.0000	0
2018/04/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	AL37	03/05/2018			Index Future	588.2510	588.2510	588.6030	588.6030	0.060	0.0000	0.0000	0
2018/04/19	AL37	02/08/2018			Index Future	598.8200	598.8200	599.1760	599.1760	0.059	0.0000	0.0000	0
2018/04/19	AL37	01/11/2018			Index Future	609.6970	609.6970	610.0630	610.0630	0.060	0.0000	0.0000	0
2018/04/19	AL37	07/02/2019			Index Future	621.7890	621.7890	622.1560	622.1560	0.059	0.0000	0.0000	0
2018/04/19	AL7T	03/05/2018			Index Future	696.4720	696.4720	697.5650	697.5650	0.157	0.0000	0.0000	0
2018/04/19	AL7T	02/08/2018			Index Future	708.9860	708.9860	710.0950	710.0950	0.156	0.0000	0.0000	0
2018/04/19	AL7T	01/11/2018			Index Future	721.8630	721.8630	722.9980	722.9980	0.157	0.0000	0.0000	0
2018/04/19	AL7T	07/02/2019			Index Future	736.1800	736.1800	737.3300	737.3300	0.156	0.0000	0.0000	0
2018/04/19	ALBI	03/05/2018			Index Future	637.7100	637.7100	639.3740	639.3740	0.261	0.0000	0.0000	805
2018/04/19	ALBI	02/08/2018			Index Future	649.1680	649.1680	650.8590	650.8590	0.260	0.0000	0.0000	265
2018/04/19	ALBI	01/11/2018			Index Future	660.9590	660.9590	662.6860	662.6860	0.261	0.0000	0.0000	0
2018/04/19	ALBI	07/02/2019			Index Future	674.0680	674.0680	675.8210	675.8210	0.260	0.0000	0.0000	0
2018/04/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C038	31/01/2038			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
2018/04/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/04/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	C442	25/04/2042			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
2018/04/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/04/19	EL28	03/05/2018	133.20	Put	Bond Future	2,518.1000	2.5181	2,520.2600	2.5203	0.086	0	0	0
2018/04/19	EL28	03/05/2018			Bond Future	130.6819	130.6819	130.6797	130.6797	(0.002)	0.0000	0.0000	0
2018/04/19	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	EL28	03/05/2018	133.19	Put	Bond Future	2,508.1000	2.5081	2,510.2600	2.5103	0.086	0	0	0
2018/04/19	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	EL28	03/05/2018	133.18	Put	Bond Future	2,498.1000	2.4981	2,500.2600	2.5003	0.086	0	0	0
2018/04/19	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	EL28	02/08/2018			Bond Future	133.0705	133.0705	133.0682	133.0682	(0.002)	0.0000	0.0000	0
2018/04/19	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	EL28	02/08/2018	134.93	Put	Bond Future	1,859.4900	1.8595	1,861.8500	1.8619	0.127	0	0	0
2018/04/19	EL28	02/08/2018	134.95	Put	Bond Future	1,879.4900	1.8795	1,881.8500	1.8819	0.126	0	0	0
2018/04/19	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	EL28	02/08/2018	134.94	Put	Bond Future	1,869.4900	1.8695	1,871.8500	1.8719	0.126	0	0	0
2018/04/19	ES33	03/05/2018	11.22	Call	Bond Future	6,890.3100	6.8903	7,061.3200	7.0613	2.482	0	0	0
2018/04/19	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	ES33	03/05/2018			Bond Future	10.0987	81.0183	10.0727	81.1893	(0.258)	0.0000	0.0000	7,466
2018/04/19	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	ES33	03/05/2018	11.20	Call	Bond Future	6,775.2400	6.7752	6,946.2500	6.9463	2.524	0	0	0
2018/04/19	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	ES33	03/05/2018	11.21	Call	Bond Future	6,832.8100	6.8328	7,003.8200	7.0038	2.503	0	0	0
2018/04/19	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	ES33	02/08/2018	11.14	Call	Bond Future	5,857.4800	5.8575	6,031.1800	6.0312	2.965	0	0	0
2018/04/19	ES33	02/08/2018			Bond Future	10.1822	82.4740	10.1553	82.6477	(0.263)	0.0000	0.0000	2,000
2018/04/19	ES33	02/08/2018	11.15	Call	Bond Future	5,915.2300	5.9152	6,088.9300	6.0889	2.936	0	0	0
2018/04/19	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	ES33	02/08/2018	11.16	Call	Bond Future	5,972.9200	5.9729	6,146.6200	6.1466	2.908	0	0	0
2018/04/19	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	ES33	01/11/2018			Bond Future	10.2692	80.1830	10.2414	80.3605	(0.271)	0.0000	0.0000	0
2018/04/19	ES33	07/02/2019			Bond Future	10.3667	81.7729	10.3380	81.9530	(0.277)	0.0000	0.0000	0
2018/04/19	ES42	03/05/2018			Bond Future	10.3034	84.3677	10.2573	84.7214	(0.447)	0.0000	0.0000	3,000
2018/04/19	ES42	02/08/2018			Bond Future	10.3849	85.8835	10.3373	86.2432	(0.458)	0.0000	0.0000	7,957
2018/04/19	ES42	01/11/2018			Bond Future	10.4687	83.1833	10.4195	83.5501	(0.470)	0.0000	0.0000	0
2018/04/19	ES42	07/02/2019			Bond Future	10.5593	84.8325	10.5085	85.2056	(0.481)	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
2018/04/19	GOVI	03/05/2018	590.29	Call	GOVI	438,310.0000	43.8310	453,540.0000	45.3540	3.475	0	0	0
2018/04/19	GOVI	03/05/2018	590.27	Call	GOVI	438,510.0000	43.8510	453,740.0000	45.3740	3.473	0	0	0
2018/04/19	GOVI	03/05/2018			GOVI	634.1210	634.1210	635.6440	635.6440	0.240	0.0000	0.0000	474
2018/04/19	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	GOVI	03/05/2018	590.28	Call	GOVI	438,410.0000	43.8410	453,640.0000	45.3640	3.474	0	0	0
2018/04/19	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	GOVI	02/08/2018			GOVI	645.5150	645.5150	647.0620	647.0620	0.240	0.0000	0.0000	0
2018/04/19	GOVI	02/08/2018	605.71	Call	GOVI	398,050.0000	39.8050	413,520.0000	41.3520	3.886	0	0	0
2018/04/19	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	GOVI	02/08/2018	605.72	Call	GOVI	397,950.0000	39.7950	413,420.0000	41.3420	3.887	0	0	0
2018/04/19	GOVI	02/08/2018	605.70	Call	GOVI	398,150.0000	39.8150	413,620.0000	41.3620	3.885	0	0	0
2018/04/19	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	GOVI	01/11/2018	653.50	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	GOVI	01/11/2018	653.49	Call	GOVI	37,500.0000	3.7500	53,290.0000	5.3290	42.107	0	0	0
2018/04/19	GOVI	01/11/2018			GOVI	657.2400	657.2400	658.8190	658.8190	0.240	0.0000	0.0000	0
2018/04/19	GOVI	01/11/2018	653.50	Call	GOVI	37,400.0000	3.7400	53,190.0000	5.3190	42.219	0	0	0
2018/04/19	GOVI	01/11/2018	653.49	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	GOVI	01/11/2018	653.51	Call	GOVI	37,300.0000	3.7300	53,090.0000	5.3090	42.332	0	0	0
2018/04/19	GOVI	01/11/2018	653.51	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	GOVI	07/02/2019	666.53	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	GOVI	07/02/2019			GOVI	670.2750	670.2750	671.8780	671.8780	0.239	0.0000	0.0000	0
2018/04/19	GOVI	07/02/2019	666.52	Call	GOVI	37,550.0000	3.7550	53,580.0000	5.3580	42.690	0	0	0
2018/04/19	GOVI	07/02/2019	666.52	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	GOVI	07/02/2019	666.53	Call	GOVI	37,450.0000	3.7450	53,480.0000	5.3480	42.804	0	0	0
2018/04/19	GOVI	07/02/2019	666.51	Call	GOVI	37,650.0000	3.7650	53,680.0000	5.3680	42.576	0	0	0
2018/04/19	GOVI	07/02/2019	666.51	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/04/19	IGOV	03/05/2018			Index Future	259.9060	259.9060	258.4520	258.4520	(0.559)	0.0000	0.0000	875
2018/04/19	IGOV	02/08/2018			Index Future	264.6560	264.6560	263.1760	263.1760	(0.559)	0.0000	0.0000	0
2018/04/19	IGOV	01/11/2018			Index Future	269.5160	269.5160	268.0100	268.0100	(0.559)	0.0000	0.0000	241
2018/04/19	IGOV	07/02/2019			Index Future	274.9580	274.9580	273.4170	273.4170	(0.560)	0.0000	0.0000	0
2018/04/19	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/04/19	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0100	100.0100	0.000	0.0000	0.0000	0
2018/04/19	IS01	20/12/2018			Interest Rate Swap	100.4200	100.4200	100.4200	100.4200	0.000	0.0000	0.0000	0
2018/04/19	IS01	22/03/2019			Interest Rate Swap	99.3700	99.3700	99.3600	99.3600	(0.010)	0.0000	0.0000	0
2018/04/19	IS01	20/06/2019			Interest Rate Swap	99.9900	99.9900	99.9700	99.9700	(0.020)	0.0000	0.0000	0
2018/04/19	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/04/19	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4800	98.4800	0.000	0.0000	0.0000	0
2018/04/19	IS02	21/12/2018			Interest Rate Swap	98.8000	98.8000	98.8000	98.8000	0.000	0.0000	0.0000	0
2018/04/19	IS02	15/03/2019			Interest Rate Swap	99.1200	99.1200	99.1100	99.1100	(0.010)	0.0000	0.0000	0
2018/04/19	IS02	21/06/2019			Interest Rate Swap	99.4300	99.4300	99.4200	99.4200	(0.010)	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
2018/04/19	IS02	20/09/2019			Interest Rate Swap	99.7500	99.7500	99.7300	99.7300	(0.020)	0.0000	0.0000	0
2018/04/19	IS02	20/12/2019			Interest Rate Swap	100.6000	100.6000	100.5800	100.5800	(0.020)	0.0000	0.0000	0
2018/04/19	IS02	23/03/2020			Interest Rate Swap	98.2500	98.2500	98.2300	98.2300	(0.020)	0.0000	0.0000	0
2018/04/19	IS02	22/06/2020			Interest Rate Swap	100.0300	100.0300	100.0100	100.0100	(0.020)	0.0000	0.0000	0
2018/04/19	IS05	17/12/2020			Interest Rate Swap	95.4400	95.4400	95.4000	95.4000	(0.042)	0.0000	0.0000	0
2018/04/19	IS05	16/03/2021			Interest Rate Swap	94.5700	94.5700	94.5300	94.5300	(0.042)	0.0000	0.0000	0
2018/04/19	IS05	15/06/2021			Interest Rate Swap	93.6700	93.6700	93.6200	93.6200	(0.053)	0.0000	0.0000	0
2018/04/19	IS05	21/09/2021			Interest Rate Swap	93.7400	93.7400	93.6800	93.6800	(0.064)	0.0000	0.0000	0
2018/04/19	IS05	21/12/2021			Interest Rate Swap	95.8500	95.8500	95.7900	95.7900	(0.063)	0.0000	0.0000	51
2018/04/19	IS05	15/03/2022			Interest Rate Swap	95.9000	95.9000	95.8300	95.8300	(0.073)	0.0000	0.0000	0
2018/04/19	IS05	21/06/2022			Interest Rate Swap	97.0000	97.0000	96.9200	96.9200	(0.082)	0.0000	0.0000	0
2018/04/19	IS05	20/09/2022			Interest Rate Swap	99.1200	99.1200	99.0400	99.0400	(0.081)	0.0000	0.0000	0
2018/04/19	IS05	20/12/2022			Interest Rate Swap	100.3000	100.3000	100.2000	100.2000	(0.100)	0.0000	0.0000	0
2018/04/19	IS05	22/03/2023			Interest Rate Swap	95.2900	95.2900	95.1800	95.1800	(0.115)	0.0000	0.0000	0
2018/04/19	IS05	20/06/2023			Interest Rate Swap	99.5500	99.5500	99.4400	99.4400	(0.110)	0.0000	0.0000	0
2018/04/19	IS10	17/12/2025			Interest Rate Swap	92.6900	92.6900	92.5000	92.5000	(0.205)	0.0000	0.0000	0
2018/04/19	IS10	16/03/2026			Interest Rate Swap	89.5900	89.5900	89.3900	89.3900	(0.223)	0.0000	0.0000	0
2018/04/19	IS10	15/06/2026			Interest Rate Swap	88.2400	88.2400	88.0300	88.0300	(0.238)	0.0000	0.0000	0
2018/04/19	IS10	21/09/2026			Interest Rate Swap	90.3400	90.3400	90.1200	90.1200	(0.244)	0.0000	0.0000	0
2018/04/19	IS10	21/12/2026			Interest Rate Swap	94.1000	94.1000	93.8800	93.8800	(0.234)	0.0000	0.0000	0
2018/04/19	IS10	15/03/2027			Interest Rate Swap	92.5900	92.5900	92.3600	92.3600	(0.248)	0.0000	0.0000	0
2018/04/19	IS10	21/06/2027			Interest Rate Swap	94.6200	94.6200	94.3800	94.3800	(0.254)	0.0000	0.0000	0
2018/04/19	IS10	20/09/2027			Interest Rate Swap	98.3300	98.3300	98.1000	98.1000	(0.234)	0.0000	0.0000	0
2018/04/19	IS10	20/12/2027			Interest Rate Swap	98.6300	98.6300	98.4000	98.4000	(0.233)	0.0000	0.0000	0
2018/04/19	IS10	22/03/2028			Interest Rate Swap	93.7500	93.7500	93.5100	93.5100	(0.256)	0.0000	0.0000	0
2018/04/19	IS10	20/06/2028			Interest Rate Swap	99.2300	99.2300	99.0000	99.0000	(0.232)	0.0000	0.0000	0
2018/04/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/04/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/04/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/04/19	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/04/19	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/04/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/04/19	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/04/19	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/04/19	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/04/19	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/04/19	R023	03/05/2018	8.27	Call	Bond Future	3,077.2000	3.0772	3,138.2800	3.1383	1.985	0	0	0
2018/04/19	R023	03/05/2018			Bond Future	7.4874	102.4813	7.4722	102.5425	(0.204)	0.0000	0.0000	71,633
2018/04/19	R023	03/05/2018	8.27	Put	Bond Future	0.1000	0.0001	0.0500	0.0001	(50.000)	0	0	0
2018/04/19	R023	03/05/2018	8.28	Call	Bond Future	3,115.7600	3.1158	3,176.8400	3.1768	1.960	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
2018/04/19	R023	03/05/2018	8.29	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2018/04/19	R023	03/05/2018	8.28	Put	Bond Future	0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	0
2018/04/19	R023	03/05/2018	8.29	Call	Bond Future	3,154.3000	3.1543	3,215.3800	3.2154	1.936	0	0	0
2018/04/19	R023	03/05/2018	9.19	Call	Bond Future	6,549.3200	6.5493	6,610.4500	6.6104	0.933	0	0	0
2018/04/19	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/04/19	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R023	02/08/2018			Bond Future	7.4975	104.3226	7.4814	104.3844	(0.215)	0.0000	0.0000	16,296
2018/04/19	R023	02/08/2018	10.40	Call	Bond Future	10,405.2500	10.4053	10,466.9700	10.4670	0.593	0	0	0
2018/04/19	R023	02/08/2018	10.41	Call	Bond Future	10,438.7600	10.4388	10,500.4800	10.5005	0.591	0	0	0
2018/04/19	R023	02/08/2018	10.39	Call	Bond Future	10,371.7200	10.3717	10,433.4400	10.4334	0.595	0	0	0
2018/04/19	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R023	01/11/2018	10.57	Put	Bond Future	0.4600	0.0005	0.4100	0.0004	(10.870)	0	0	0
2018/04/19	R023	01/11/2018	10.58	Call	Bond Future	10,484.6800	10.4847	10,548.2800	10.5483	0.607	0	0	0
2018/04/19	R023	01/11/2018			Bond Future	7.5095	102.2905	7.4920	102.3541	(0.232)	0.0000	0.0000	0
2018/04/19	R023	01/11/2018	10.59	Call	Bond Future	10,516.5600	10.5166	10,580.1600	10.5802	0.605	0	0	0
2018/04/19	R023	01/11/2018	10.59	Put	Bond Future	0.4200	0.0004	0.3800	0.0004	(9.524)	0	0	0
2018/04/19	R023	01/11/2018	10.57	Call	Bond Future	10,452.7900	10.4528	10,516.3800	10.5164	0.608	0	0	0
2018/04/19	R023	01/11/2018	10.58	Put	Bond Future	0.4400	0.0004	0.4000	0.0004	(9.091)	0	0	0
2018/04/19	R023	07/02/2019	10.59	Call	Bond Future	9,951.8500	9.9518	10,013.6200	10.0136	0.621	0	0	0
2018/04/19	R023	07/02/2019			Bond Future	7.5192	104.3189	7.5007	104.3826	(0.246)	0.0000	0.0000	0
2018/04/19	R023	07/02/2019	10.57	Call	Bond Future	9,891.4600	9.8915	9,953.1400	9.9531	0.624	0	0	0
2018/04/19	R023	07/02/2019	10.57	Put	Bond Future	7.6300	0.0076	5.5700	0.0056	(26.999)	0	0	0
2018/04/19	R023	07/02/2019	10.59	Put	Bond Future	7.2500	0.0073	5.2800	0.0053	(27.172)	0	0	0
2018/04/19	R023	07/02/2019	10.58	Call	Bond Future	9,921.6600	9.9217	9,983.3900	9.9834	0.622	0	0	0
2018/04/19	R023	07/02/2019	10.58	Put	Bond Future	7.4400	0.0074	5.4300	0.0054	(27.016)	0	0	0
2018/04/19	R035	03/05/2018	9.91	Put	Bond Future	0.2000	0.0002	0.0800	0.0001	(60.000)	0	0	0
2018/04/19	R035	03/05/2018	8.75	Put	Bond Future	1,109.6800	1.1097	925.8500	0.9258	(16.566)	0	0	0
2018/04/19	R035	03/05/2018			Bond Future	8.7418	102.8038	8.7062	103.1177	(0.407)	0.0000	0.0000	78,610
2018/04/19	R035	03/05/2018	9.90	Call	Bond Future	9,478.8800	9.4789	9,792.7300	9.7927	3.311	0	0	0
2018/04/19	R035	03/05/2018	9.90	Put	Bond Future	0.2300	0.0002	0.0900	0.0001	(60.870)	0	0	0
2018/04/19	R035	03/05/2018	8.75	Call	Bond Future	1,181.5500	1.1816	1,311.7100	1.3117	11.016	0	0	1,000
2018/04/19	R035	03/05/2018	9.25	Call	Bond Future	4,402.8400	4.4028	4,691.3900	4.6914	6.554	0	0	0
2018/04/19	R035	03/05/2018	9.25	Put	Bond Future	72.0700	0.0721	46.6300	0.0466	(35.299)	0	0	1,000
2018/04/19	R035	03/05/2018	9.91	Call	Bond Future	9,554.8100	9.5548	9,868.6800	9.8687	3.285	0	0	0
2018/04/19	R035	03/05/2018	9.89	Call	Bond Future	9,402.8500	9.4028	9,716.6900	9.7167	3.338	0	0	0
2018/04/19	R035	03/05/2018	9.89	Put	Bond Future	0.2500	0.0003	0.1000	0.0001	(60.000)	0	0	0
2018/04/19	R035	02/08/2018	9.42	Call	Bond Future	6,526.2200	6.5262	6,759.1800	6.7592	3.570	0	0	0
2018/04/19	R035	02/08/2018			Bond Future	8.7821	104.6509	8.7455	104.9700	(0.417)	0.0000	0.0000	5,691
2018/04/19	R035	02/08/2018	9.42	Put	Bond Future	1,196.0800	1.1961	1,109.9900	1.1100	(7.198)	0	0	0
2018/04/19	R035	02/08/2018	9.44	Put	Bond Future	1,156.5200	1.1565	1,072.5400	1.0725	(7.261)	0	0	0
2018/04/19	R035	02/08/2018	9.43	Call	Bond Future	6,586.4100	6.5864	6,820.4300	6.8204	3.553	0	0	0
2018/04/19	R035	02/08/2018	9.44	Call	Bond Future	6,646.9600	6.6470	6,882.0300	6.8820	3.537	0	0	0
2018/04/19	R035	02/08/2018	9.43	Put	Bond Future	1,176.0700	1.1761	1,091.0400	1.0910	(7.230)	0	0	0
2018/04/19	R035	01/11/2018	8.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R035	01/11/2018	8.93	Call	Bond Future	902.3600	0.9024	1,228.0900	1.2281	36.098	0	0	0
2018/04/19	R035	01/11/2018			Bond Future	8.8243	102.0546	8.7865	102.3803	(0.429)	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
2018/04/19	R035	01/11/2018	8.94	Call	Bond Future	987.1000	0.9871	1,312.8300	1.3128	32.999	0	0	0
2018/04/19	R035	01/11/2018	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R035	01/11/2018	8.92	Call	Bond Future	817.5200	0.8175	1,143.2500	1.1433	39.844	0	0	0
2018/04/19	R035	01/11/2018	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R035	07/02/2019	8.98	Call	Bond Future	924.5500	0.9245	1,255.5800	1.2556	35.804	0	0	0
2018/04/19	R035	07/02/2019			Bond Future	8.8702	104.0783	8.8312	104.4093	(0.439)	0.0000	0.0000	0
2018/04/19	R035	07/02/2019	8.96	Call	Bond Future	757.1000	0.7571	1,088.1300	1.0881	43.723	0	0	0
2018/04/19	R035	07/02/2019	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R035	07/02/2019	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R035	07/02/2019	8.97	Call	Bond Future	840.8800	0.8409	1,171.9100	1.1719	39.367	0	0	0
2018/04/19	R035	07/02/2019	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R186	03/05/2018	8.92	Call	Bond Future	5,853.8700	5.8539	6,025.9700	6.0260	2.940	0	0	0
2018/04/19	R186	03/05/2018	8.91	Put	Bond Future	0.1600	0.0002	0.0700	0.0001	(56.250)	0	0	0
2018/04/19	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R186	03/05/2018	8.69	Call	Bond Future	4,396.1400	4.3961	4,567.4000	4.5674	3.896	0	0	0
2018/04/19	R186	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10,640
2018/04/19	R186	03/05/2018	8.40	Put	Bond Future	37.3900	0.0374	25.3900	0.0254	(32.094)	0	0	3,500
2018/04/19	R186	03/05/2018	8.00	Put	Bond Future	664.6100	0.6646	560.9900	0.5610	(15.591)	0	0	0
2018/04/19	R186	03/05/2018	8.45	Put	Bond Future	23.6200	0.0236	15.5100	0.0155	(34.335)	0	0	0
2018/04/19	R186	03/05/2018	8.50	Call	Bond Future	3,183.5600	3.1836	3,350.3800	3.3504	5.240	0	0	0
2018/04/19	R186	03/05/2018	8.25	Call	Bond Future	1,659.9000	1.6599	1,799.1300	1.7991	8.388	0	0	0
2018/04/19	R186	03/05/2018	7.85	Call	Bond Future	174.9100	0.1749	202.5900	0.2026	15.825	0	0	500
2018/04/19	R186	03/05/2018	8.35	Put	Bond Future	57.9800	0.0580	40.6700	0.0407	(29.855)	0	0	500
2018/04/19	R186	03/05/2018			Bond Future	8.0210	119.1789	7.9954	119.3510	(0.318)	0.0000	0.0000	180,727
2018/04/19	R186	03/05/2018	8.93	Call	Bond Future	5,916.7400	5.9167	6,088.8500	6.0888	2.909	0	0	0
2018/04/19	R186	03/05/2018	8.93	Put	Bond Future	0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	0
2018/04/19	R186	03/05/2018	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R186	03/05/2018	9.30	Call	Bond Future	8,210.1200	8.2101	8,382.3000	8.3823	2.097	0	0	0
2018/04/19	R186	03/05/2018	10.14	Call	Bond Future	13,185.0200	13.1850	13,357.2000	13.3572	1.306	0	0	0
2018/04/19	R186	03/05/2018	7.85	Put	Bond Future	1,334.4500	1.3344	1,189.9500	1.1900	(10.828)	0	0	0
2018/04/19	R186	03/05/2018	8.92	Put	Bond Future	0.1400	0.0001	0.0600	0.0001	(57.143)	0	0	0
2018/04/19	R186	03/05/2018	8.91	Call	Bond Future	5,790.9600	5.7910	5,963.0500	5.9630	2.972	0	0	0
2018/04/19	R186	03/05/2018	8.69	Put	Bond Future	2.0200	0.0020	1.1000	0.0011	(45.545)	0	0	0
2018/04/19	R186	03/05/2018	9.72	Call	Bond Future	10,736.9300	10.7369	10,909.1100	10.9091	1.604	0	0	0
2018/04/19	R186	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R186	03/05/2018	8.40	Call	Bond Future	2,554.3200	2.5543	2,714.5000	2.7145	6.271	0	0	0
2018/04/19	R186	03/05/2018	8.00	Call	Bond Future	523.1400	0.5231	591.7000	0.5917	13.105	0	0	0
2018/04/19	R186	03/05/2018	8.45	Call	Bond Future	2,867.1700	2.8672	3,031.2400	3.0312	5.722	0	0	0
2018/04/19	R186	03/05/2018	8.70	Put	Bond Future	1.8100	0.0018	0.9800	0.0010	(45.856)	0	0	0
2018/04/19	R186	03/05/2018	8.50	Put	Bond Future	14.6300	0.0146	9.2700	0.0093	(36.637)	0	0	3,500
2018/04/19	R186	03/05/2018	8.25	Put	Bond Future	130.3500	0.1304	97.4000	0.0974	(25.278)	0	0	3,500
2018/04/19	R186	03/05/2018	8.35	Call	Bond Future	2,247.0400	2.2470	2,401.9100	2.4019	6.892	0	0	0
2018/04/19	R186	03/05/2018	9.75	Call	Bond Future	10,914.3700	10.9144	11,086.5500	11.0865	1.578	0	0	0
2018/04/19	R186	03/05/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,200
2018/04/19	R186	03/05/2018	9.19	Call	Bond Future	7,534.9800	7.5350	7,707.1600	7.7072	2.285	0	0	0
2018/04/19	R186	03/05/2018	8.85	Call	Bond Future	5,412.5200	5.4125	5,584.5300	5.5845	3.178	0	0	0
2018/04/19	R186	03/05/2018	8.85	Put	Bond Future	0.3200	0.0003	0.1500	0.0002	(53.125)	0	0	4,745

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
2018/04/19	R186	03/05/2018	8.70	Call	Bond Future	4,459.9200	4.4599	4,631.2700	4.6313	3.842	0	0	0
2018/04/19	R186	02/08/2018	8.48	Put	Bond Future	753.4800	0.7535	686.5100	0.6865	(8.888)	0	0	0
2018/04/19	R186	02/08/2018	8.25	Call	Bond Future	2,474.7700	2.4748	2,560.3600	2.5604	3.459	0	0	3,020
2018/04/19	R186	02/08/2018			Bond Future	8.0535	116.0215	8.0269	116.1961	(0.330)	0.0000	0.0000	7,210
2018/04/19	R186	02/08/2018	8.47	Call	Bond Future	3,463.8100	3.4638	3,570.5100	3.5705	3.080	0	0	0
2018/04/19	R186	02/08/2018	8.47	Put	Bond Future	769.2600	0.7693	701.3500	0.7014	(8.828)	0	0	0
2018/04/19	R186	02/08/2018	8.48	Call	Bond Future	3,511.6900	3.5117	3,619.3300	3.6193	3.065	0	0	0
2018/04/19	R186	02/08/2018	8.25	Put	Bond Future	1,192.9300	1.1929	1,103.9100	1.1039	(7.462)	0	0	0
2018/04/19	R186	02/08/2018	7.50	Put	Bond Future	4,111.4100	4.1114	3,955.3000	3.9553	(3.797)	0	0	0
2018/04/19	R186	02/08/2018	8.46	Call	Bond Future	3,415.9600	3.4160	3,521.9100	3.5219	3.102	0	0	0
2018/04/19	R186	02/08/2018	8.46	Put	Bond Future	785.1200	0.7851	716.4600	0.7165	(8.745)	0	0	0
2018/04/19	R186	02/08/2018	7.50	Call	Bond Future	398.7000	0.3987	417.2000	0.4172	4.640	0	0	3,020
2018/04/19	R186	01/11/2018	7.96	Put	Bond Future	2,789.9300	2.7899	2,690.6400	2.6906	(3.559)	0	0	0
2018/04/19	R186	01/11/2018	8.54	Put	Bond Future	1,317.5000	1.3175	1,262.1900	1.2622	(4.198)	0	0	0
2018/04/19	R186	01/11/2018	9.14	Call	Bond Future	7,076.1000	7.0761	7,218.2800	7.2183	2.009	0	0	0
2018/04/19	R186	01/11/2018			Bond Future	8.0836	118.1286	8.0557	118.3074	(0.345)	0.0000	0.0000	0
2018/04/19	R186	01/11/2018	8.46	Put	Bond Future	1,467.8400	1.4678	1,407.6600	1.4077	(4.100)	0	0	0
2018/04/19	R186	01/11/2018	8.46	Call	Bond Future	3,845.5000	3.8455	3,964.0900	3.9641	3.084	0	0	5,000
2018/04/19	R186	01/11/2018	8.53	Call	Bond Future	4,148.1100	4.1481	4,270.9800	4.2710	2.962	0	0	0
2018/04/19	R186	01/11/2018	8.53	Put	Bond Future	1,335.4400	1.3354	1,279.5400	1.2795	(4.186)	0	0	0
2018/04/19	R186	01/11/2018	7.96	Call	Bond Future	1,995.0800	1.9951	2,074.5600	2.0746	3.984	0	0	5,000
2018/04/19	R186	01/11/2018	8.54	Call	Bond Future	4,192.1300	4.1921	4,315.5900	4.3156	2.945	0	0	0
2018/04/19	R186	01/11/2018	9.14	Put	Bond Future	564.7600	0.5648	528.1700	0.5282	(6.479)	0	0	5,000
2018/04/19	R186	01/11/2018	8.52	Call	Bond Future	4,104.2600	4.1043	4,226.8300	4.2268	2.986	0	0	0
2018/04/19	R186	01/11/2018	8.52	Put	Bond Future	1,353.6000	1.3536	1,297.4000	1.2974	(4.152)	0	0	0
2018/04/19	R186	07/02/2019	8.20	Call	Bond Future	3,329.0300	3.3290	3,346.3700	3.3464	0.521	0	0	0
2018/04/19	R186	07/02/2019	8.21	Put	Bond Future	2,772.7800	2.7728	2,609.4000	2.6094	(5.892)	0	0	0
2018/04/19	R186	07/02/2019			Bond Future	8.1147	115.1646	8.0857	115.3456	(0.358)	0.0000	0.0000	0
2018/04/19	R186	07/02/2019	8.20	Put	Bond Future	2,799.8400	2.7998	2,636.2100	2.6362	(5.844)	0	0	0
2018/04/19	R186	07/02/2019	8.21	Call	Bond Future	3,363.8000	3.3638	3,381.3900	3.3814	0.523	0	0	0
2018/04/19	R186	07/02/2019	8.22	Call	Bond Future	3,398.7400	3.3987	3,416.9900	3.4170	0.537	0	0	0
2018/04/19	R186	07/02/2019	8.22	Put	Bond Future	2,745.9300	2.7459	2,583.2100	2.5832	(5.926)	0	0	0
2018/04/19	R197	03/05/2018	304.46	Call	Bond Future	2,862.6600	2.8627	1,956.5900	1.9566	(31.651)	0	0	0
2018/04/19	R197	03/05/2018			Bond Future	307.3227	307.3227	306.4166	306.4166	(0.295)	0.0000	0.0000	1,438
2018/04/19	R197	03/05/2018	304.44	Call	Bond Future	2,882.6600	2.8827	1,976.5900	1.9766	(31.432)	0	0	0
2018/04/19	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R197	03/05/2018	304.45	Call	Bond Future	2,872.6600	2.8727	1,966.5900	1.9666	(31.541)	0	0	0
2018/04/19	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R197	02/08/2018			Bond Future	305.7754	305.7754	304.8527	304.8527	(0.302)	0.0000	0.0000	2,350
2018/04/19	R197	01/11/2018			Bond Future	311.3906	311.3906	310.4522	310.4522	(0.301)	0.0000	0.0000	0
2018/04/19	R197	07/02/2019			Bond Future	310.3186	310.3186	309.3554	309.3554	(0.310)	0.0000	0.0000	0
2018/04/19	R202	03/05/2018	247.48	Put	Bond Future	1,659.5100	1.6595	2,573.8800	2.5739	55.099	0	0	0
2018/04/19	R202	03/05/2018	247.47	Call	Bond Future	455.2200	0.4552	166.6700	0.1667	(63.387)	0	0	0
2018/04/19	R202	03/05/2018			Bond Future	246.2727	246.2727	245.0714	245.0714	(0.488)	0.0000	0.0000	19,277
2018/04/19	R202	03/05/2018	247.48	Call	Bond Future	452.2000	0.4522	165.2500	0.1652	(63.456)	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
2018/04/19	R202	03/05/2018	247.47	Put	Bond Future	1,652.5300	1.6525	2,565.3000	2.5653	55.235	0	0	0
2018/04/19	R202	03/05/2018	247.49	Call	Bond Future	449.2000	0.4492	163.8300	0.1638	(63.528)	0	0	0
2018/04/19	R202	03/05/2018	247.49	Put	Bond Future	1,666.5100	1.6665	2,582.4600	2.5825	54.962	0	0	0
2018/04/19	R202	02/08/2018			Bond Future	246.9689	246.9689	245.7453	245.7453	(0.495)	0.0000	0.0000	3,911
2018/04/19	R202	01/11/2018			Bond Future	251.5042	251.5042	250.2591	250.2591	(0.495)	0.0000	0.0000	0
2018/04/19	R202	07/02/2019			Bond Future	252.6734	252.6734	251.3987	251.3987	(0.504)	0.0000	0.0000	0
2018/04/19	R204	03/05/2018	7.10	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/04/19	R204	03/05/2018			Bond Future	6.7164	103.7888	6.7133	103.7907	(0.046)	0.0000	0.0000	21,647
2018/04/19	R204	03/05/2018	7.09	Call	Bond Future	225.3500	0.2254	227.1900	0.2272	0.817	0	0	0
2018/04/19	R204	03/05/2018	7.09	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2018/04/19	R204	03/05/2018	7.10	Call	Bond Future	231.3600	0.2314	233.2000	0.2332	0.795	0	0	0
2018/04/19	R204	03/05/2018	7.08	Call	Bond Future	219.3400	0.2193	221.1900	0.2212	0.843	0	0	0
2018/04/19	R204	03/05/2018	7.08	Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2018/04/19	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R204	02/08/2018			Bond Future	6.2950	101.6165	6.2913	101.6179	(0.059)	0.0000	0.0000	0
2018/04/19	R204	02/08/2018	8.98	Call	Bond Future	983.6800	0.9837	985.0500	0.9850	0.139	0	0	0
2018/04/19	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R204	02/08/2018	8.99	Call	Bond Future	987.3100	0.9873	988.6800	0.9887	0.139	0	0	0
2018/04/19	R204	02/08/2018	8.97	Call	Bond Future	980.0600	0.9801	981.4300	0.9814	0.140	0	0	0
2018/04/19	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R207	03/05/2018	7.57	Call	Bond Future	1,073.7500	1.0738	1,080.9700	1.0810	0.672	0	0	0
2018/04/19	R207	03/05/2018	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R207	03/05/2018			Bond Future	6.8839	102.8228	6.8793	102.8300	(0.067)	0.0000	0.0000	22,185
2018/04/19	R207	03/05/2018	7.58	Call	Bond Future	1,089.2900	1.0893	1,096.5100	1.0965	0.663	0	0	0
2018/04/19	R207	03/05/2018	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R207	03/05/2018	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R207	03/05/2018	7.56	Call	Bond Future	1,058.2100	1.0582	1,065.4300	1.0654	0.682	0	0	0
2018/04/19	R207	02/08/2018	6.86	Put	Bond Future	183.1300	0.1831	183.3300	0.1833	0.109	0	0	0
2018/04/19	R207	02/08/2018	6.85	Call	Bond Future	232.2300	0.2322	239.2100	0.2392	3.006	0	0	0
2018/04/19	R207	02/08/2018			Bond Future	6.8179	101.0288	6.8128	101.0357	(0.074)	0.0000	0.0000	0
2018/04/19	R207	02/08/2018	6.86	Call	Bond Future	240.1400	0.2401	247.1800	0.2472	2.932	0	0	0
2018/04/19	R207	02/08/2018	6.85	Put	Bond Future	188.7500	0.1888	188.8900	0.1889	0.074	0	0	0
2018/04/19	R207	02/08/2018	6.87	Call	Bond Future	248.1800	0.2482	255.2800	0.2553	2.861	0	0	0
2018/04/19	R207	02/08/2018	6.87	Put	Bond Future	177.6500	0.1777	177.9100	0.1779	0.146	0	0	0
2018/04/19	R207	01/11/2018	6.76	Put	Bond Future	230.4800	0.2305	226.9200	0.2269	(1.545)	0	0	0
2018/04/19	R207	01/11/2018			Bond Future	6.6889	102.8636	6.6821	102.8714	(0.102)	0.0000	0.0000	0
2018/04/19	R207	01/11/2018	6.75	Call	Bond Future	304.2300	0.3042	308.3800	0.3084	1.364	0	0	0
2018/04/19	R207	01/11/2018	6.75	Put	Bond Future	235.0600	0.2351	231.4500	0.2314	(1.536)	0	0	0
2018/04/19	R207	01/11/2018	6.76	Call	Bond Future	310.9700	0.3110	315.1700	0.3152	1.351	0	0	0
2018/04/19	R207	01/11/2018	6.74	Call	Bond Future	297.5600	0.2976	301.6500	0.3016	1.375	0	0	0
2018/04/19	R207	01/11/2018	6.74	Put	Bond Future	239.7100	0.2397	236.0400	0.2360	(1.531)	0	0	0
2018/04/19	R207	07/02/2019	6.52	Call	Bond Future	313.7000	0.3137	319.0300	0.3190	1.699	0	0	0
2018/04/19	R207	07/02/2019	6.51	Put	Bond Future	256.4000	0.2564	254.9200	0.2549	(0.577)	0	0	0
2018/04/19	R207	07/02/2019			Bond Future	6.4512	101.2578	6.4435	101.2646	(0.118)	0.0000	0.0000	0
2018/04/19	R207	07/02/2019	6.53	Call	Bond Future	319.1700	0.3192	324.5300	0.3245	1.679	0	0	0
2018/04/19	R207	07/02/2019	6.53	Put	Bond Future	249.2000	0.2492	247.7800	0.2478	(0.570)	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
2018/04/19	R207	07/02/2019	6.52	Put	Bond Future	252.6000	0.2526	251.1500	0.2511	(0.574)	0	0	0
2018/04/19	R207	07/02/2019	6.51	Call	Bond Future	308.6300	0.3086	313.9300	0.3139	1.717	0	0	0
2018/04/19	R208	03/05/2018	7.77	Call	Bond Future	1,664.6300	1.6646	1,690.1900	1.6902	1.535	0	0	0
2018/04/19	R208	03/05/2018			Bond Future	7.1136	99.7543	7.1037	99.7799	(0.140)	0.0000	0.0000	36,094
2018/04/19	R208	03/05/2018	7.77	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2018/04/19	R208	03/05/2018	7.78	Call	Bond Future	1,689.7100	1.6897	1,715.2800	1.7153	1.513	0	0	0
2018/04/19	R208	03/05/2018	7.79	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/04/19	R208	03/05/2018	7.78	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/04/19	R208	03/05/2018	7.79	Call	Bond Future	1,714.7800	1.7148	1,740.3500	1.7403	1.491	0	0	0
2018/04/19	R208	02/08/2018	7.14	Call	Bond Future	485.0200	0.4850	502.9800	0.5030	3.703	0	0	0
2018/04/19	R208	02/08/2018	7.12	Call	Bond Future	458.1000	0.4581	475.6400	0.4756	3.829	0	0	0
2018/04/19	R208	02/08/2018			Bond Future	7.0952	101.5466	7.0845	101.5722	(0.152)	0.0000	0.0000	1,721
2018/04/19	R208	02/08/2018	7.12	Put	Bond Future	399.5800	0.3996	391.5900	0.3916	(2.000)	0	0	0
2018/04/19	R208	02/08/2018	7.14	Put	Bond Future	379.2500	0.3792	371.6800	0.3717	(1.996)	0	0	0
2018/04/19	R208	02/08/2018	7.13	Call	Bond Future	471.3600	0.4714	489.1100	0.4891	3.766	0	0	0
2018/04/19	R208	02/08/2018	7.13	Put	Bond Future	389.2100	0.3892	381.4300	0.3814	(1.999)	0	0	0
2018/04/19	R208	01/11/2018	7.11	Put	Bond Future	540.4600	0.5405	503.1600	0.5032	(6.902)	0	0	0
2018/04/19	R208	01/11/2018			Bond Future	7.0658	99.9910	7.0534	100.0178	(0.175)	0.0000	0.0000	0
2018/04/19	R208	01/11/2018	7.11	Call	Bond Future	636.0300	0.6360	625.5200	0.6255	(1.652)	0	0	0
2018/04/19	R208	01/11/2018	7.12	Call	Bond Future	648.8500	0.6489	638.5200	0.6385	(1.592)	0	0	0
2018/04/19	R208	01/11/2018	7.10	Put	Bond Future	549.6600	0.5497	512.1700	0.5122	(6.821)	0	0	0
2018/04/19	R208	01/11/2018	7.12	Put	Bond Future	531.6800	0.5317	494.5600	0.4946	(6.982)	0	0	0
2018/04/19	R208	01/11/2018	7.10	Call	Bond Future	623.6200	0.6236	612.9200	0.6129	(1.716)	0	0	0
2018/04/19	R208	07/02/2019	7.07	Call	Bond Future	736.4600	0.7365	752.4800	0.7525	2.175	0	0	0
2018/04/19	R208	07/02/2019	7.08	Put	Bond Future	624.6700	0.6247	614.6000	0.6146	(1.612)	0	0	0
2018/04/19	R208	07/02/2019	7.06	Put	Bond Future	640.6900	0.6407	630.0400	0.6300	(1.662)	0	0	0
2018/04/19	R208	07/02/2019			Bond Future	7.0164	101.9738	7.0029	102.0000	(0.192)	0.0000	0.0000	0
2018/04/19	R208	07/02/2019	7.07	Put	Bond Future	632.4500	0.6324	622.2800	0.6223	(1.608)	0	0	0
2018/04/19	R208	07/02/2019	7.08	Call	Bond Future	748.0600	0.7481	764.1800	0.7642	2.155	0	0	0
2018/04/19	R208	07/02/2019	7.06	Call	Bond Future	725.3100	0.7253	740.8500	0.7408	2.143	0	0	0
2018/04/19	R209	03/05/2018	9.85	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2018/04/19	R209	03/05/2018	10.00	Call	Bond Future	8,400.1800	8.4002	8,665.2100	8.6652	3.155	0	0	0
2018/04/19	R209	03/05/2018	10.73	Call	Bond Future	12,762.0900	12.7621	13,027.1300	13.0271	2.077	0	0	0
2018/04/19	R209	03/05/2018	9.75	Call	Bond Future	6,804.3100	6.8043	7,069.2300	7.0692	3.893	0	0	435
2018/04/19	R209	03/05/2018	9.77	Call	Bond Future	6,933.9700	6.9340	7,198.9100	7.1989	3.821	0	0	0
2018/04/19	R209	03/05/2018	9.30	Call	Bond Future	3,806.2300	3.8062	4,064.4200	4.0644	6.783	0	0	0
2018/04/19	R209	03/05/2018			Bond Future	8.7715	78.0772	8.7359	78.3422	(0.405)	0.0000	0.0000	110,943
2018/04/19	R209	03/05/2018	9.85	Call	Bond Future	7,449.1500	7.4491	7,714.1400	7.7141	3.557	0	0	0
2018/04/19	R209	03/05/2018	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/19	R209	03/05/2018	10.22	Call	Bond Future	9,760.3900	9.7604	10,025.4300	10.0254	2.715	0	0	0
2018/04/19	R209	03/05/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/04/19	R209	03/05/2018	9.75	Put	Bond Future	0.2100	0.0002	0.0900	0.0001	(57.143)	0	0	0
2018/04/19	R209	03/05/2018	9.86	Call	Bond Future	7,513.1500	7.5132	7,778.1500	7.7782	3.527	0	0	0
2018/04/19	R209	03/05/2018	10.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	11,067
2018/04/19	R209	03/05/2018	9.47	Put	Bond Future	3.5200	0.0035	1.8500	0.0019	(47.443)	0	0	250
2018/04/19	R209	03/05/2018	9.77	Put	Bond Future	0.1700	0.0002	0.0700	0.0001	(58.824)	0	0	250

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
2018/04/19	R209	03/05/2018	9.30	Put	Bond Future	16.8200	0.0168	9.9700	0.0100	(40.725)	0	0	0
2018/04/19	R209	03/05/2018	8.95	Put	Bond Future	248.6700	0.2487	183.0400	0.1830	(26.392)	0	0	0
2018/04/19	R209	03/05/2018	9.86	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2018/04/19	R209	03/05/2018	9.84	Call	Bond Future	7,385.0600	7.3851	7,650.0500	7.6500	3.588	0	0	0
2018/04/19	R209	03/05/2018	9.84	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2018/04/19	R209	03/05/2018	9.19	Put	Bond Future	42.6600	0.0427	27.2100	0.0272	(36.217)	0	0	0
2018/04/19	R209	03/05/2018	9.19	Call	Bond Future	3,066.2000	3.0662	3,315.7900	3.3158	8.140	0	0	250
2018/04/19	R209	03/05/2018	9.47	Call	Bond Future	4,953.8400	4.9538	5,217.2100	5.2172	5.316	0	0	0
2018/04/19	R209	03/05/2018	8.95	Call	Bond Future	1,560.0600	1.5601	1,759.4700	1.7595	12.782	0	0	0
2018/04/19	R209	02/08/2018	9.66	Call	Bond Future	6,343.4900	6.3435	6,579.4100	6.5794	3.719	0	0	435
2018/04/19	R209	02/08/2018	8.49	Call	Bond Future	1,042.3000	1.0423	1,137.0800	1.1371	9.093	0	0	500
2018/04/19	R209	02/08/2018	8.46	Put	Bond Future	3,605.4300	3.6054	3,426.3200	3.4263	(4.968)	0	0	0
2018/04/19	R209	02/08/2018	8.96	Put	Bond Future	1,602.3000	1.6023	1,503.2800	1.5033	(6.180)	0	0	0
2018/04/19	R209	02/08/2018	10.38	Call	Bond Future	10,483.7500	10.4838	10,741.3200	10.7413	2.457	0	0	0
2018/04/19	R209	02/08/2018	9.21	Call	Bond Future	3,891.2200	3.8912	4,091.5500	4.0915	5.148	0	0	0
2018/04/19	R209	02/08/2018	10.39	Put	Bond Future	70.5200	0.0705	58.9600	0.0590	(16.393)	0	0	0
2018/04/19	R209	02/08/2018			Bond Future	8.8096	79.4800	8.7731	79.7494	(0.414)	0.0000	0.0000	29,433
2018/04/19	R209	02/08/2018	9.43	Call	Bond Future	5,055.4900	5.0555	5,275.4600	5.2755	4.351	0	0	0
2018/04/19	R209	02/08/2018	9.43	Put	Bond Future	674.0000	0.6740	624.5600	0.6246	(7.335)	0	0	5,000
2018/04/19	R209	02/08/2018	10.84	Call	Bond Future	13,082.5200	13.0825	13,348.4800	13.3485	2.033	0	0	0
2018/04/19	R209	02/08/2018	10.84	Put	Bond Future	17.2300	0.0172	13.7800	0.0138	(20.023)	0	0	435
2018/04/19	R209	02/08/2018	10.21	Call	Bond Future	9,506.0400	9.5060	9,757.7500	9.7577	2.648	0	0	0
2018/04/19	R209	02/08/2018	10.21	Put	Bond Future	117.8400	0.1178	100.1400	0.1001	(15.020)	0	0	435
2018/04/19	R209	02/08/2018	8.49	Put	Bond Future	3,450.0900	3.4501	3,275.4600	3.2755	(5.062)	0	0	0
2018/04/19	R209	02/08/2018	8.96	Call	Bond Future	2,699.2900	2.6993	2,869.6800	2.8697	6.312	0	0	5,000
2018/04/19	R209	02/08/2018	9.21	Put	Bond Future	1,020.7700	1.0208	951.6900	0.9517	(6.767)	0	0	500
2018/04/19	R209	02/08/2018	8.83	Call	Bond Future	2,156.8100	2.1568	2,305.3100	2.3053	6.885	0	0	0
2018/04/19	R209	02/08/2018	8.83	Put	Bond Future	2,006.4800	2.0065	1,885.5700	1.8856	(6.026)	0	0	500
2018/04/19	R209	02/08/2018	9.66	Put	Bond Future	430.1500	0.4302	396.6600	0.3967	(7.786)	0	0	0
2018/04/19	R209	02/08/2018	8.46	Call	Bond Future	966.0600	0.9661	1,056.3600	1.0564	9.347	0	0	5,000
2018/04/19	R209	02/08/2018	10.38	Put	Bond Future	72.6100	0.0726	60.7700	0.0608	(16.306)	0	0	0
2018/04/19	R209	02/08/2018	10.39	Call	Bond Future	10,541.1100	10.5411	10,798.9600	10.7990	2.446	0	0	0
2018/04/19	R209	02/08/2018	10.40	Call	Bond Future	10,598.4400	10.5984	10,856.5700	10.8566	2.436	0	0	0
2018/04/19	R209	02/08/2018	10.40	Put	Bond Future	68.4800	0.0685	57.2000	0.0572	(16.472)	0	0	0
2018/04/19	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R209	01/11/2018	9.34	Put	Bond Future	1,611.1200	1.6111	1,566.3400	1.5663	(2.779)	0	0	0
2018/04/19	R209	01/11/2018	1,016.00	Call	Bond Future	76,887.5900	76.8876	77,162.5500	77.1626	0.358	0	0	0
2018/04/19	R209	01/11/2018	9.97	Call	Bond Future	8,324.3500	8.3243	8,542.9600	8.5430	2.626	0	0	0
2018/04/19	R209	01/11/2018			Bond Future	8.8475	77.7755	8.8100	78.0504	(0.425)	0.0000	0.0000	0
2018/04/19	R209	01/11/2018	1,016.01	Call	Bond Future	76,887.5900	76.8876	77,162.5500	77.1626	0.358	0	0	0
2018/04/19	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R209	01/11/2018	1,015.99	Call	Bond Future	76,887.5800	76.8876	77,162.5400	77.1625	0.358	0	0	0
2018/04/19	R209	01/11/2018	9.34	Call	Bond Future	5,087.5800	5.0876	5,317.7600	5.3178	4.524	0	0	0
2018/04/19	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R209	01/11/2018	9.97	Put	Bond Future	725.7700	0.7258	669.4200	0.6694	(7.764)	0	0	0
2018/04/19	R209	01/11/2018	10.57	Call	Bond Future	11,476.2700	11.4763	11,722.0400	11.7220	2.142	0	0	0
2018/04/19	R209	01/11/2018	10.57	Put	Bond Future	262.4600	0.2625	233.2700	0.2333	(11.122)	0	0	0
2018/04/19	R209	01/11/2018	9.94	Call	Bond Future	8,164.1000	8.1641	8,387.8700	8.3879	2.741	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
2018/04/19	R209	01/11/2018	9.94	Put	Bond Future	753.9900	0.7540	702.8000	0.7028	(6.789)	0	0	0
2018/04/19	R209	07/02/2019	8.97	Put	Bond Future	3,511.7400	3.5117	3,445.5900	3.4456	(1.884)	0	0	0
2018/04/19	R209	07/02/2019			Bond Future	8.8878	79.3177	8.8493	79.5972	(0.434)	0.0000	0.0000	0
2018/04/19	R209	07/02/2019	8.96	Call	Bond Future	4,063.4800	4.0635	4,275.4800	4.2755	5.217	0	0	0
2018/04/19	R209	07/02/2019	8.96	Put	Bond Future	3,544.4500	3.5444	3,476.9700	3.4770	(1.904)	0	0	0
2018/04/19	R209	07/02/2019	8.97	Call	Bond Future	4,102.2900	4.1023	4,315.6200	4.3156	5.200	0	0	0
2018/04/19	R209	07/02/2019	8.95	Call	Bond Future	4,024.5500	4.0245	4,235.2200	4.2352	5.235	0	0	0
2018/04/19	R209	07/02/2019	8.95	Put	Bond Future	3,577.1400	3.5771	3,508.3300	3.5083	(1.924)	0	0	0
2018/04/19	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R210	03/05/2018	191.44	Put	Bond Future	1,964.8400	1.9648	1,971.9000	1.9719	0.359	0	0	0
2018/04/19	R210	03/05/2018			Bond Future	189.4752	189.4752	189.4681	189.4681	(0.004)	0.0000	0.0000	1,460
2018/04/19	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R210	03/05/2018	191.46	Put	Bond Future	1,984.8400	1.9848	1,991.9000	1.9919	0.356	0	0	0
2018/04/19	R210	03/05/2018	191.45	Put	Bond Future	1,974.8400	1.9748	1,981.9000	1.9819	0.357	0	0	0
2018/04/19	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R210	02/08/2018			Bond Future	192.9383	192.9383	192.9310	192.9310	(0.004)	0.0000	0.0000	699
2018/04/19	R210	01/11/2018			Bond Future	193.9812	193.9812	193.9744	193.9744	(0.003)	0.0000	0.0000	0
2018/04/19	R210	07/02/2019			Bond Future	197.8978	197.8978	197.8872	197.8872	(0.005)	0.0000	0.0000	0
2018/04/19	R212	03/05/2018	154.30	Call	Bond Future	1,058.3100	1.0583	582.2000	0.5822	(44.988)	0	0	0
2018/04/19	R212	03/05/2018			Bond Future	155.3583	155.3583	154.8822	154.8822	(0.306)	0.0000	0.0000	3,848
2018/04/19	R212	03/05/2018	154.28	Call	Bond Future	1,078.3100	1.0783	602.2000	0.6022	(44.153)	0	0	0
2018/04/19	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R212	03/05/2018	154.29	Call	Bond Future	1,068.3100	1.0683	592.2000	0.5922	(44.567)	0	0	0
2018/04/19	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/04/19	R212	02/08/2018			Bond Future	156.0960	156.0960	155.6111	155.6111	(0.311)	0.0000	0.0000	1,746
2018/04/19	R212	01/11/2018			Bond Future	158.9625	158.9625	158.4693	158.4693	(0.310)	0.0000	0.0000	0
2018/04/19	R212	07/02/2019			Bond Future	160.0181	160.0181	159.5120	159.5120	(0.316)	0.0000	0.0000	0
2018/04/19	R213	03/05/2018	9.57	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2018/04/19	R213	03/05/2018	9.56	Call	Bond Future	7,140.7600	7.1408	7,357.9400	7.3579	3.041	0	0	0
2018/04/19	R213	03/05/2018			Bond Future	8.4962	89.7496	8.4657	89.9668	(0.359)	0.0000	0.0000	45,155
2018/04/19	R213	03/05/2018	9.57	Call	Bond Future	7,204.0900	7.2041	7,421.2700	7.4213	3.015	0	0	0
2018/04/19	R213	03/05/2018	9.56	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2018/04/19	R213	03/05/2018	9.58	Call	Bond Future	7,267.3300	7.2673	7,484.5200	7.4845	2.989	0	0	0
2018/04/19	R213	03/05/2018	9.58	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2018/04/19	R213	02/08/2018	9.06	Call	Bond Future	4,316.2600	4.3163	4,491.3400	4.4913	4.056	0	0	0
2018/04/19	R213	02/08/2018	9.05	Put	Bond Future	733.8400	0.7338	687.5000	0.6875	(6.315)	0	0	0
2018/04/19	R213	02/08/2018			Bond Future	8.5322	91.3621	8.5008	91.5828	(0.368)	0.0000	0.0000	1
2018/04/19	R213	02/08/2018	9.07	Call	Bond Future	4,368.3700	4.3684	4,544.2100	4.5442	4.025	0	0	0
2018/04/19	R213	02/08/2018	9.07	Put	Bond Future	705.3600	0.7054	660.5500	0.6606	(6.353)	0	0	0
2018/04/19	R213	02/08/2018	9.06	Put	Bond Future	719.4700	0.7195	673.9000	0.6739	(6.334)	0	0	0
2018/04/19	R213	02/08/2018	9.05	Call	Bond Future	4,264.3400	4.2643	4,438.6500	4.4387	4.088	0	0	0
2018/04/19	R213	01/11/2018	8.65	Call	Bond Future	3,034.5400	3.0345	3,133.7200	3.1337	3.268	0	0	0
2018/04/19	R213	01/11/2018	8.64	Put	Bond Future	2,515.8800	2.5159	2,388.9100	2.3889	(5.047)	0	0	0
2018/04/19	R213	01/11/2018			Bond Future	8.5703	89.4745	8.5378	89.7000	(0.380)	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
2018/04/19	R213	01/11/2018	8.66	Call	Bond Future	3,073.6800	3.0737	3,173.5100	3.1735	3.248	0	0	0
2018/04/19	R213	01/11/2018	8.66	Put	Bond Future	2,456.8600	2.4569	2,331.2000	2.3312	(5.115)	0	0	0
2018/04/19	R213	01/11/2018	8.65	Put	Bond Future	2,486.2200	2.4862	2,359.9100	2.3599	(5.080)	0	0	0
2018/04/19	R213	01/11/2018	8.64	Call	Bond Future	2,995.6300	2.9956	3,094.1500	3.0942	3.289	0	0	0
2018/04/19	R213	07/02/2019	8.68	Call	Bond Future	3,732.0000	3.7320	3,890.5700	3.8906	4.249	0	0	0
2018/04/19	R213	07/02/2019			Bond Future	8.6116	91.2488	8.5781	91.4777	(0.390)	0.0000	0.0000	0
2018/04/19	R213	07/02/2019	8.68	Put	Bond Future	3,268.6200	3.2686	3,198.2700	3.1983	(2.152)	0	0	0
2018/04/19	R213	07/02/2019	8.69	Call	Bond Future	3,768.9200	3.7689	3,928.1500	3.9281	4.225	0	0	0
2018/04/19	R213	07/02/2019	8.70	Put	Bond Future	3,207.6500	3.2076	3,138.6200	3.1386	(2.152)	0	0	0
2018/04/19	R213	07/02/2019	8.69	Put	Bond Future	3,238.0200	3.2380	3,168.3300	3.1683	(2.152)	0	0	0
2018/04/19	R213	07/02/2019	8.70	Call	Bond Future	3,806.0000	3.8060	3,965.8900	3.9659	4.201	0	0	0
2018/04/19	R214	03/05/2018	9.99	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2018/04/19	R214	03/05/2018			Bond Future	8.9014	77.9243	8.8558	78.2852	(0.512)	0.0000	0.0000	44,708
2018/04/19	R214	03/05/2018	9.98	Call	Bond Future	7,813.1800	7.8132	8,173.9700	8.1740	4.618	0	0	0
2018/04/19	R214	03/05/2018	9.98	Put	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	0	0	0
2018/04/19	R214	03/05/2018	9.99	Call	Bond Future	7,879.5300	7.8795	8,240.3300	8.2403	4.579	0	0	0
2018/04/19	R214	03/05/2018	9.97	Call	Bond Future	7,746.7200	7.7467	8,107.5100	8.1075	4.657	0	0	0
2018/04/19	R214	03/05/2018	9.97	Put	Bond Future	0.1300	0.0001	0.0400	0.0000	(69.231)	0	0	0
2018/04/19	R214	02/08/2018	8.96	Call	Bond Future	2,334.6500	2.3347	2,544.8400	2.5448	9.003	0	0	0
2018/04/19	R214	02/08/2018			Bond Future	8.9391	79.3244	8.8924	79.6914	(0.523)	0.0000	0.0000	15
2018/04/19	R214	02/08/2018	8.94	Call	Bond Future	2,252.0400	2.2520	2,457.2400	2.4572	9.112	0	0	0
2018/04/19	R214	02/08/2018	8.94	Put	Bond Future	2,245.3200	2.2453	2,083.5300	2.0835	(7.206)	0	0	0
2018/04/19	R214	02/08/2018	8.96	Put	Bond Future	2,171.7200	2.1717	2,014.9200	2.0149	(7.220)	0	0	0
2018/04/19	R214	02/08/2018	8.95	Call	Bond Future	2,293.1600	2.2932	2,500.8700	2.5009	9.058	0	0	0
2018/04/19	R214	02/08/2018	8.95	Put	Bond Future	2,208.2700	2.2083	2,048.9900	2.0490	(7.213)	0	0	0
2018/04/19	R214	01/11/2018	8.99	Put	Bond Future	3,131.5800	3.1316	2,965.7200	2.9657	(5.296)	0	0	0
2018/04/19	R214	01/11/2018	8.98	Call	Bond Future	3,181.5100	3.1815	3,388.5100	3.3885	6.506	0	0	0
2018/04/19	R214	01/11/2018			Bond Future	8.9784	77.4715	8.9303	77.8458	(0.535)	0.0000	0.0000	0
2018/04/19	R214	01/11/2018	8.99	Call	Bond Future	3,221.8200	3.2218	3,430.2500	3.4302	6.469	0	0	0
2018/04/19	R214	01/11/2018	8.98	Put	Bond Future	3,168.7800	3.1688	3,001.4900	3.0015	(5.279)	0	0	0
2018/04/19	R214	01/11/2018	9.00	Call	Bond Future	3,262.1500	3.2621	3,472.2400	3.4722	6.440	0	0	0
2018/04/19	R214	01/11/2018	9.00	Put	Bond Future	3,094.5100	3.0945	2,930.3100	2.9303	(5.306)	0	0	0
2018/04/19	R214	07/02/2019	9.05	Put	Bond Future	3,966.1200	3.9661	3,860.3300	3.8603	(2.667)	0	0	0
2018/04/19	R214	07/02/2019			Bond Future	9.0209	79.0077	8.9715	79.3886	(0.547)	0.0000	0.0000	0
2018/04/19	R214	07/02/2019	9.04	Call	Bond Future	4,149.3900	4.1494	4,422.5500	4.4225	6.583	0	0	0
2018/04/19	R214	07/02/2019	9.04	Put	Bond Future	4,002.4500	4.0025	3,894.7500	3.8948	(2.691)	0	0	0
2018/04/19	R214	07/02/2019	9.05	Call	Bond Future	4,189.6600	4.1897	4,464.7300	4.4647	6.565	0	0	0
2018/04/19	R214	07/02/2019	9.03	Call	Bond Future	4,109.0200	4.1090	4,380.5300	4.3805	6.608	0	0	0
2018/04/19	R214	07/02/2019	9.03	Put	Bond Future	4,038.8000	4.0388	3,929.4500	3.9294	(2.707)	0	0	0
2018/04/19	R248	03/05/2018	10.06	Call	Bond Future	10,445.4000	10.4454	10,860.7800	10.8608	3.977	0	0	0
2018/04/19	R248	03/05/2018	10.05	Put	Bond Future	0.1500	0.0002	0.0500	0.0001	(66.667)	0	0	0
2018/04/19	R248	03/05/2018			Bond Future	8.9314	99.7369	8.8909	100.1524	(0.454)	0.0000	0.0000	102,469
2018/04/19	R248	03/05/2018	10.07	Call	Bond Future	10,529.1500	10.5291	10,944.5400	10.9445	3.945	0	0	0
2018/04/19	R248	03/05/2018	10.07	Put	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2018/04/19	R248	03/05/2018	10.06	Put	Bond Future	0.1300	0.0001	0.0400	0.0000	(69.231)	0	0	0
2018/04/19	R248	03/05/2018	10.05	Call	Bond Future	10,361.5200	10.3615	10,776.8900	10.7769	4.009	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
2018/04/19	R248	02/08/2018	8.98	Call	Bond Future	3,006.3700	3.0064	3,246.6600	3.2467	7.993	0	0	0
2018/04/19	R248	02/08/2018	8.97	Put	Bond Future	2,948.3400	2.9483	2,764.2000	2.7642	(6.246)	0	0	0
2018/04/19	R248	02/08/2018			Bond Future	8.9695	101.5290	8.9279	101.9514	(0.464)	0.0000	0.0000	15,000
2018/04/19	R248	02/08/2018	8.99	Call	Bond Future	3,059.6800	3.0597	3,302.4400	3.3024	7.934	0	0	0
2018/04/19	R248	02/08/2018	8.99	Put	Bond Future	2,852.7700	2.8528	2,673.1300	2.6731	(6.297)	0	0	0
2018/04/19	R248	02/08/2018	8.98	Put	Bond Future	2,900.3500	2.9004	2,718.2400	2.7182	(6.279)	0	0	0
2018/04/19	R248	02/08/2018	8.97	Call	Bond Future	2,953.3000	2.9533	3,191.5600	3.1916	8.068	0	0	0
2018/04/19	R248	01/11/2018	9.03	Call	Bond Future	4,315.8200	4.3158	4,569.7900	4.5698	5.885	0	0	0
2018/04/19	R248	01/11/2018			Bond Future	9.0090	98.9394	8.9662	99.3702	(0.475)	0.0000	0.0000	0
2018/04/19	R248	01/11/2018	9.01	Call	Bond Future	4,211.9100	4.2119	4,459.2200	4.4592	5.872	0	0	0
2018/04/19	R248	01/11/2018	9.01	Put	Bond Future	4,201.7800	4.2018	4,018.2800	4.0183	(4.367)	0	0	0
2018/04/19	R248	01/11/2018	9.03	Put	Bond Future	4,105.4800	4.1055	3,928.6400	3.9286	(4.307)	0	0	0
2018/04/19	R248	01/11/2018	9.02	Call	Bond Future	4,263.8700	4.2639	4,514.5100	4.5145	5.878	0	0	0
2018/04/19	R248	01/11/2018	9.02	Put	Bond Future	4,153.5500	4.1536	3,973.3800	3.9734	(4.338)	0	0	0
2018/04/19	R248	07/02/2019	9.06	Put	Bond Future	5,345.2500	5.3452	5,124.9500	5.1250	(4.121)	0	0	0
2018/04/19	R248	07/02/2019			Bond Future	9.0518	100.9012	9.0078	101.3395	(0.486)	0.0000	0.0000	0
2018/04/19	R248	07/02/2019	9.06	Call	Bond Future	5,426.7500	5.4267	5,644.7700	5.6448	4.018	0	0	0
2018/04/19	R248	07/02/2019	9.05	Put	Bond Future	5,393.1200	5.3931	5,171.1700	5.1712	(4.115)	0	0	0
2018/04/19	R248	07/02/2019	9.07	Call	Bond Future	5,478.7400	5.4787	5,698.0400	5.6980	4.003	0	0	0
2018/04/19	R248	07/02/2019	9.07	Put	Bond Future	5,298.1200	5.2981	5,079.1000	5.0791	(4.134)	0	0	0
2018/04/19	R248	07/02/2019	9.05	Call	Bond Future	5,375.3300	5.3753	5,591.7000	5.5917	4.025	0	0	0

Total

1329062