



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/02/2018 TO 27/02/2018

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
2018/02/27	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	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
2018/02/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2025	03/05/2018	133.20	Put	Bond Future	104.9100	0.1049	102.1800	0.1022	(2.602)	0	0	0
2018/02/27	2025	03/05/2018			Bond Future	133.0951	133.0951	133.0978	133.0978	0.002	0.0000	0.0000	1,033
2018/02/27	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2025	03/05/2018	133.22	Put	Bond Future	124.9100	0.1249	122.1800	0.1222	(2.186)	0	0	0
2018/02/27	2025	03/05/2018	133.21	Put	Bond Future	114.9100	0.1149	112.1800	0.1122	(2.376)	0	0	0
2018/02/27	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2025	02/08/2018			Bond Future	134.1846	134.1846	134.1875	134.1875	0.002	0.0000	0.0000	0
2018/02/27	2025	02/08/2018	136.65	Put	Bond Future	2,465.4300	2.4654	2,462.5200	2.4625	(0.118)	0	0	0
2018/02/27	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2025	02/08/2018	136.67	Put	Bond Future	2,485.4300	2.4854	2,482.5200	2.4825	(0.117)	0	0	0
2018/02/27	2025	02/08/2018	136.66	Put	Bond Future	2,475.4300	2.4754	2,472.5200	2.4725	(0.118)	0	0	0
2018/02/27	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2029	03/05/2018			Bond Future	101.2047	101.2047	101.2073	101.2073	0.003	0.0000	0.0000	1,370
2018/02/27	2029	02/08/2018			Bond Future	103.0827	103.0827	103.0855	103.0855	0.003	0.0000	0.0000	0
2018/02/27	2030	03/05/2018	9.51	Call	Bond Future	7,150.0300	7.1500	6,556.1800	6.5562	(8.306)	0	0	0
2018/02/27	2030	03/05/2018			Bond Future	8.4716	98.6595	8.5583	98.0397	1.024	0.0000	0.0000	90,395
2018/02/27	2030	03/05/2018	9.49	Call	Bond Future	7,025.1300	7.0251	6,432.8600	6.4329	(8.431)	0	0	0
2018/02/27	2030	03/05/2018	9.49	Put	Bond Future	76.1600	0.0762	103.7000	0.1037	36.161	0	0	0
2018/02/27	2030	03/05/2018	9.51	Put	Bond Future	71.4900	0.0715	97.4500	0.0974	36.313	0	0	0
2018/02/27	2030	03/05/2018	9.50	Call	Bond Future	7,087.5800	7.0876	6,494.5100	6.4945	(8.368)	0	0	0
2018/02/27	2030	03/05/2018	9.50	Put	Bond Future	73.7900	0.0738	100.5300	0.1005	36.238	0	0	0
2018/02/27	2030	02/08/2018	9.46	Put	Bond Future	542.1300	0.5421	639.5300	0.6395	17.966	0	0	0
2018/02/27	2030	02/08/2018	8.51	Call	Bond Future	2,337.8800	2.3379	2,020.1200	2.0201	(13.592)	0	0	7,850
2018/02/27	2030	02/08/2018	8.91	Call	Bond Future	4,076.4500	4.0764	3,646.7800	3.6468	(10.540)	0	0	7,850
2018/02/27	2030	02/08/2018			Bond Future	8.5070	96.4792	8.5968	95.8482	1.055	0.0000	0.0000	127
2018/02/27	2030	02/08/2018	9.46	Call	Bond Future	6,965.3200	6.9653	6,431.7100	6.4317	(7.661)	0	0	0
2018/02/27	2030	02/08/2018	8.51	Put	Bond Future	2,316.8400	2.3168	2,630.0900	2.6301	13.521	0	0	0
2018/02/27	2030	02/08/2018	9.47	Call	Bond Future	7,020.9300	7.0209	6,485.9600	6.4860	(7.620)	0	0	0
2018/02/27	2030	02/08/2018	9.45	Put	Bond Future	550.9400	0.5509	649.7300	0.6497	17.931	0	0	0
2018/02/27	2030	02/08/2018	8.91	Put	Bond Future	1,287.1600	1.2872	1,488.5000	1.4885	15.642	0	0	0
2018/02/27	2030	02/08/2018	9.50	Call	Bond Future	7,188.1700	7.1882	6,649.2000	6.6492	(7.498)	0	0	0
2018/02/27	2030	02/08/2018	9.47	Put	Bond Future	533.4500	0.5334	629.4900	0.6295	18.004	0	0	0
2018/02/27	2030	02/08/2018	9.45	Call	Bond Future	6,909.7900	6.9098	6,377.5700	6.3776	(7.702)	0	0	0
2018/02/27	2030	02/08/2018	9.50	Put	Bond Future	508.2000	0.5082	600.2400	0.6002	18.111	0	0	7,850
2018/02/27	2032	03/05/2018	9.71	Put	Bond Future	92.8300	0.0928	126.9300	0.1269	36.734	0	0	0
2018/02/27	2032	03/05/2018	9.70	Call	Bond Future	7,623.4300	7.6234	6,947.5200	6.9475	(8.866)	0	0	0
2018/02/27	2032	03/05/2018			Bond Future	8.6776	97.4281	8.7693	96.7171	1.057	0.0000	0.0000	62,007

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
2018/02/27	2032	03/05/2018	9.71	Call	Bond Future	7,690.0500	7.6900	7,013.1900	7.0132	(8.802)	0	0	0
2018/02/27	2032	03/05/2018	9.70	Put	Bond Future	95.6700	0.0957	130.7200	0.1307	36.636	0	0	0
2018/02/27	2032	03/05/2018	9.72	Call	Bond Future	7,756.6900	7.7567	7,078.8900	7.0789	(8.738)	0	0	0
2018/02/27	2032	03/05/2018	9.72	Put	Bond Future	90.0800	0.0901	123.2400	0.1232	36.812	0	0	0
2018/02/27	2032	02/08/2018	9.67	Call	Bond Future	7,587.5200	7.5875	6,977.4000	6.9774	(8.041)	0	0	0
2018/02/27	2032	02/08/2018	9.66	Put	Bond Future	616.5100	0.6165	731.7700	0.7318	18.696	0	0	0
2018/02/27	2032	02/08/2018			Bond Future	8.7136	99.2306	8.8081	98.5068	1.086	0.0000	0.0000	2
2018/02/27	2032	02/08/2018	9.68	Call	Bond Future	7,647.1900	7.6472	7,035.5100	7.0355	(7.999)	0	0	0
2018/02/27	2032	02/08/2018	9.68	Put	Bond Future	597.3800	0.5974	709.5100	0.7095	18.770	0	0	0
2018/02/27	2032	02/08/2018	9.67	Put	Bond Future	606.8700	0.6069	720.5600	0.7206	18.734	0	0	0
2018/02/27	2032	02/08/2018	9.66	Call	Bond Future	7,527.9200	7.5279	6,919.3700	6.9194	(8.084)	0	0	0
2018/02/27	2033	03/05/2018	107.71	Put	Bond Future	3,305.8600	3.3059	3,302.9600	3.3030	(0.088)	0	0	0
2018/02/27	2033	03/05/2018			Bond Future	104.4041	104.4041	104.4070	104.4070	0.003	0.0000	0.0000	6,055
2018/02/27	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2033	03/05/2018	107.70	Put	Bond Future	3,295.8600	3.2959	3,292.9600	3.2930	(0.088)	0	0	0
2018/02/27	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2033	03/05/2018	107.69	Put	Bond Future	3,285.8600	3.2859	3,282.9600	3.2830	(0.088)	0	0	0
2018/02/27	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2033	02/08/2018			Bond Future	106.3416	106.3416	106.3446	106.3446	0.003	0.0000	0.0000	0
2018/02/27	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2033	02/08/2018	109.92	Put	Bond Future	3,578.4500	3.5785	3,575.4200	3.5754	(0.085)	0	0	0
2018/02/27	2033	02/08/2018	109.94	Put	Bond Future	3,598.4500	3.5985	3,595.4200	3.5954	(0.084)	0	0	0
2018/02/27	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2033	02/08/2018	109.93	Put	Bond Future	3,588.4500	3.5885	3,585.4200	3.5854	(0.084)	0	0	0
2018/02/27	2037	03/05/2018	9.99	Call	Bond Future	9,258.2000	9.2582	8,403.5900	8.4036	(9.231)	0	0	0
2018/02/27	2037	03/05/2018	9.97	Put	Bond Future	94.7000	0.0947	133.7500	0.1338	41.235	0	0	0
2018/02/27	2037	03/05/2018			Bond Future	8.8696	98.9076	8.9713	98.0160	1.147	0.0000	0.0000	48,380
2018/02/27	2037	03/05/2018	9.99	Put	Bond Future	89.4300	0.0894	126.4400	0.1264	41.384	0	0	0
2018/02/27	2037	03/05/2018	9.97	Call	Bond Future	9,111.7400	9.1117	8,259.1700	8.2592	(9.357)	0	0	0
2018/02/27	2037	03/05/2018	9.98	Put	Bond Future	92.0300	0.0920	130.0400	0.1300	41.302	0	0	0
2018/02/27	2037	03/05/2018	9.98	Call	Bond Future	9,184.9900	9.1850	8,331.3800	8.3314	(9.294)	0	0	0
2018/02/27	2037	02/08/2018	9.96	Put	Bond Future	659.5900	0.6596	792.6500	0.7927	20.173	0	0	0
2018/02/27	2037	02/08/2018	9.95	Call	Bond Future	9,143.9600	9.1440	8,370.9900	8.3710	(8.453)	0	0	0
2018/02/27	2037	02/08/2018			Bond Future	8.9093	96.4815	9.0140	95.5737	1.175	0.0000	0.0000	731
2018/02/27	2037	02/08/2018	9.96	Call	Bond Future	9,209.8800	9.2099	8,435.1500	8.4351	(8.412)	0	0	0
2018/02/27	2037	02/08/2018	9.95	Put	Bond Future	669.4700	0.6695	804.2900	0.8043	20.138	0	0	0
2018/02/27	2037	02/08/2018	9.97	Call	Bond Future	9,275.8400	9.2758	8,499.3800	8.4994	(8.371)	0	0	0
2018/02/27	2037	02/08/2018	9.97	Put	Bond Future	649.8500	0.6498	781.1800	0.7812	20.209	0	0	0
2018/02/27	2038	03/05/2018	132.28	Put	Bond Future	4,344.0800	4.3441	4,743.4100	4.7434	9.193	0	0	0
2018/02/27	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2038	03/05/2018			Bond Future	127.9359	127.9359	127.5366	127.5366	(0.312)	0.0000	0.0000	8,991
2018/02/27	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2038	03/05/2018	132.27	Put	Bond Future	4,334.0800	4.3341	4,733.4100	4.7334	9.214	0	0	0
2018/02/27	2038	03/05/2018	132.29	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/27	2038	03/05/2018	132.29	Put	Bond Future	4,354.0800	4.3541	4,753.4100	4.7534	9.171	0	0	0
2018/02/27	2038	02/08/2018	134.55	Put	Bond Future	5,792.8700	5.7929	6,199.4500	6.1995	7.019	0	0	0
2018/02/27	2038	02/08/2018			Bond Future	128.7571	128.7571	128.3506	128.3506	(0.316)	0.0000	0.0000	0
2018/02/27	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2038	02/08/2018	134.54	Put	Bond Future	5,782.8700	5.7829	6,189.4500	6.1895	7.031	0	0	0
2018/02/27	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2038	02/08/2018	134.53	Put	Bond Future	5,772.8700	5.7729	6,179.4500	6.1795	7.043	0	0	0
2018/02/27	2040	03/05/2018	10.08	Put	Bond Future	96.2200	0.0962	137.3200	0.1373	42.715	0	0	0
2018/02/27	2040	03/05/2018			Bond Future	8.9143	103.2043	9.0210	102.1880	1.198	0.0000	0.0000	40,145
2018/02/27	2040	03/05/2018	10.07	Call	Bond Future	10,288.4300	10.2884	9,314.2600	9.3143	(9.469)	0	0	0
2018/02/27	2040	03/05/2018	10.07	Put	Bond Future	98.9100	0.0989	141.0800	0.1411	42.635	0	0	0
2018/02/27	2040	03/05/2018	10.08	Call	Bond Future	10,366.5700	10.3666	9,391.3300	9.3913	(9.408)	0	0	0
2018/02/27	2040	03/05/2018	10.06	Call	Bond Future	10,210.2900	10.2103	9,237.2300	9.2372	(9.530)	0	0	0
2018/02/27	2040	03/05/2018	10.06	Put	Bond Future	101.7100	0.1017	144.9900	0.1450	42.552	0	0	0
2018/02/27	2040	03/05/2018	10.00	Put	Bond Future	120.0500	0.1201	170.5100	0.1705	42.032	0	0	0
2018/02/27	2040	03/05/2018	10.00	Call	Bond Future	9,740.4800	9.7405	8,774.6000	8.7746	(9.916)	0	0	1,500
2018/02/27	2040	03/05/2018	9.00	Put	Bond Future	1,653.9800	1.6540	2,112.2100	2.1122	27.705	0	0	0
2018/02/27	2040	03/05/2018	9.00	Call	Bond Future	2,471.3100	2.4713	1,913.2000	1.9132	(22.584)	0	0	1,500
2018/02/27	2040	02/08/2018	10.03	Put	Bond Future	699.9700	0.7000	848.6300	0.8486	21.238	0	0	0
2018/02/27	2040	02/08/2018	10.04	Call	Bond Future	10,225.5100	10.2255	9,337.3500	9.3374	(8.686)	0	0	0
2018/02/27	2040	02/08/2018			Bond Future	8.9536	100.6074	9.0634	99.5724	1.227	0.0000	0.0000	420
2018/02/27	2040	02/08/2018	10.05	Call	Bond Future	10,296.4300	10.2964	9,406.3800	9.4064	(8.644)	0	0	0
2018/02/27	2040	02/08/2018	10.05	Put	Bond Future	679.7900	0.6798	824.6600	0.8247	21.311	0	0	0
2018/02/27	2040	02/08/2018	10.03	Call	Bond Future	10,154.6400	10.1546	9,268.3800	9.2684	(8.728)	0	0	0
2018/02/27	2040	02/08/2018	10.04	Put	Bond Future	689.8000	0.6898	836.5600	0.8366	21.276	0	0	0
2018/02/27	2044	03/05/2018	10.10	Call	Bond Future	10,523.2500	10.5233	9,475.9800	9.4760	(9.952)	0	0	0
2018/02/27	2044	03/05/2018	10.09	Put	Bond Future	99.2300	0.0992	144.7800	0.1448	45.903	0	0	0
2018/02/27	2044	03/05/2018			Bond Future	8.9382	100.4372	9.0500	99.3455	1.251	0.0000	0.0000	23,703
2018/02/27	2044	03/05/2018	10.11	Call	Bond Future	10,602.1900	10.6022	9,553.8100	9.5538	(9.888)	0	0	0
2018/02/27	2044	03/05/2018	10.11	Put	Bond Future	93.9300	0.0939	137.2200	0.1372	46.088	0	0	0
2018/02/27	2044	03/05/2018	10.10	Put	Bond Future	96.5300	0.0965	140.9300	0.1409	45.996	0	0	0
2018/02/27	2044	03/05/2018	10.09	Call	Bond Future	10,444.2900	10.4443	9,398.1700	9.3982	(10.016)	0	0	0
2018/02/27	2044	02/08/2018	10.07	Call	Bond Future	10,506.3800	10.5064	9,553.8300	9.5538	(9.066)	0	0	0
2018/02/27	2044	02/08/2018			Bond Future	8.9760	97.9142	9.0909	96.8026	1.280	0.0000	0.0000	0
2018/02/27	2044	02/08/2018	10.05	Call	Bond Future	10,363.2500	10.3633	9,414.7600	9.4148	(9.152)	0	0	0
2018/02/27	2044	02/08/2018	10.05	Put	Bond Future	739.6000	0.7396	902.6800	0.9027	22.050	0	0	0
2018/02/27	2044	02/08/2018	10.07	Put	Bond Future	718.8100	0.7188	877.8300	0.8778	22.123	0	0	0
2018/02/27	2044	02/08/2018	10.06	Call	Bond Future	10,434.8700	10.4349	9,484.3400	9.4843	(9.109)	0	0	0
2018/02/27	2044	02/08/2018	10.06	Put	Bond Future	729.2000	0.7292	890.2400	0.8902	22.084	0	0	0
2018/02/27	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2046	03/05/2018			Bond Future	120.3017	120.3017	119.8298	119.8298	(0.392)	0.0000	0.0000	10,874
2018/02/27	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2046	03/05/2018	127.93	Put	Bond Future	7,628.2800	7.6283	8,100.1700	8.1002	6.186	0	0	0
2018/02/27	2046	03/05/2018	127.95	Put	Bond Future	7,648.2800	7.6483	8,120.1700	8.1202	6.170	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
2018/02/27	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2046	03/05/2018	127.94	Put	Bond Future	7,638.2800	7.6383	8,110.1700	8.1102	6.178	0	0	0
2018/02/27	2046	02/08/2018	128.78	Put	Bond Future	6,246.0000	6.2460	6,726.3000	6.7263	7.690	0	0	0
2018/02/27	2046	02/08/2018			Bond Future	122.5340	122.5340	122.0537	122.0537	(0.392)	0.0000	0.0000	0
2018/02/27	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2046	02/08/2018	128.77	Put	Bond Future	6,236.0000	6.2360	6,716.3000	6.7163	7.702	0	0	0
2018/02/27	2046	02/08/2018	128.79	Put	Bond Future	6,256.0000	6.2560	6,736.3000	6.7363	7.677	0	0	0
2018/02/27	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2050	03/05/2018	135.62	Put	Bond Future	8,108.6200	8.1086	8,381.8800	8.3819	3.370	0	0	0
2018/02/27	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2050	03/05/2018			Bond Future	127.5114	127.5114	127.2381	127.2381	(0.214)	0.0000	0.0000	9,738
2018/02/27	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2050	03/05/2018	135.61	Put	Bond Future	8,098.6200	8.0986	8,371.8800	8.3719	3.374	0	0	0
2018/02/27	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2050	03/05/2018	135.63	Put	Bond Future	8,118.6200	8.1186	8,391.8800	8.3919	3.366	0	0	0
2018/02/27	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2050	02/08/2018	137.54	Put	Bond Future	9,395.3200	9.3953	9,673.4600	9.6735	2.960	0	0	0
2018/02/27	2050	02/08/2018	137.52	Put	Bond Future	9,375.3200	9.3753	9,653.4600	9.6535	2.967	0	0	0
2018/02/27	2050	02/08/2018			Bond Future	128.1447	128.1447	127.8665	127.8665	(0.217)	0.0000	0.0000	0
2018/02/27	2050	02/08/2018	137.53	Put	Bond Future	9,385.3200	9.3853	9,663.4600	9.6635	2.964	0	0	0
2018/02/27	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	AL37	03/05/2018			Index Future	591.3040	591.3040	591.1860	591.1860	(0.020)	0.0000	0.0000	0
2018/02/27	AL37	02/08/2018			Index Future	602.2460	602.2460	602.1270	602.1270	(0.020)	0.0000	0.0000	0
2018/02/27	AL7T	03/05/2018			Index Future	695.6220	695.6220	695.4820	695.4820	(0.020)	0.0000	0.0000	0
2018/02/27	AL7T	02/08/2018			Index Future	708.4940	708.4940	708.3540	708.3540	(0.020)	0.0000	0.0000	0
2018/02/27	ALBI	03/05/2018			Index Future	637.5050	637.5050	637.3780	637.3780	(0.020)	0.0000	0.0000	814
2018/02/27	ALBI	02/08/2018			Index Future	649.3020	649.3020	649.1740	649.1740	(0.020)	0.0000	0.0000	0
2018/02/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C025	31/01/2025			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
2018/02/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/27	EL28	03/05/2018	133.20	Put	Bond Future	3,544.8600	3.5449	3,539.1200	3.5391	(0.162)	0	0	0
2018/02/27	EL28	03/05/2018			Bond Future	129.6551	129.6551	129.6609	129.6609	0.004	0.0000	0.0000	0
2018/02/27	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	EL28	03/05/2018	133.19	Put	Bond Future	3,534.8600	3.5349	3,529.1200	3.5291	(0.162)	0	0	0
2018/02/27	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	EL28	03/05/2018	133.18	Put	Bond Future	3,524.8600	3.5249	3,519.1200	3.5191	(0.163)	0	0	0
2018/02/27	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	EL28	02/08/2018			Bond Future	132.0610	132.0610	132.0670	132.0670	0.005	0.0000	0.0000	0
2018/02/27	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	EL28	02/08/2018	134.93	Put	Bond Future	2,869.0000	2.8690	2,862.9900	2.8630	(0.209)	0	0	0
2018/02/27	EL28	02/08/2018	134.95	Put	Bond Future	2,889.0000	2.8890	2,882.9900	2.8830	(0.208)	0	0	0
2018/02/27	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	EL28	02/08/2018	134.94	Put	Bond Future	2,879.0000	2.8790	2,872.9900	2.8730	(0.209)	0	0	0
2018/02/27	ES33	03/05/2018	11.22	Call	Bond Future	6,101.7700	6.1018	5,449.2400	5.4492	(10.694)	0	0	0
2018/02/27	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	ES33	03/05/2018			Bond Future	10.2197	80.2298	10.3212	79.5773	0.993	0.0000	0.0000	9,466
2018/02/27	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	ES33	03/05/2018	11.20	Call	Bond Future	5,986.7000	5.9867	5,334.1700	5.3342	(10.900)	0	0	0
2018/02/27	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	ES33	03/05/2018	11.21	Call	Bond Future	6,044.2700	6.0443	5,391.7400	5.3917	(10.796)	0	0	0
2018/02/27	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	ES33	02/08/2018	11.14	Call	Bond Future	5,097.6300	5.0976	4,433.2900	4.4333	(13.032)	0	0	0
2018/02/27	ES33	02/08/2018			Bond Future	10.3005	81.7141	10.4053	81.0498	1.018	0.0000	0.0000	0
2018/02/27	ES33	02/08/2018	11.15	Call	Bond Future	5,155.3800	5.1554	4,491.0400	4.4910	(12.886)	0	0	0
2018/02/27	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	ES33	02/08/2018	11.16	Call	Bond Future	5,213.0700	5.2131	4,548.7300	4.5487	(12.744)	0	0	0
2018/02/27	ES33	02/08/2018	11.16	Put	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	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/27	ES42	03/05/2018			Bond Future	10.3335		84.1378	10.4402	83.3327	1.032	0.0000	0.0000	7,957
2018/02/27	ES42	02/08/2018			Bond Future	10.4100		85.6943	10.5201	84.8746	1.057	0.0000	0.0000	0
2018/02/27	GOVI	03/05/2018	590.29	Call	GOVI	438,760.0000		43.8760	437,480.0000	43.7480	(0.292)	0	0	0
2018/02/27	GOVI	03/05/2018	590.27	Call	GOVI	438,960.0000		43.8960	437,680.0000	43.7680	(0.292)	0	0	0
2018/02/27	GOVI	03/05/2018			GOVI	634.1660		634.1660	634.0380	634.0380	(0.020)	0.0000	0.0000	617
2018/02/27	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	GOVI	03/05/2018	590.28	Call	GOVI	438,860.0000		43.8860	437,580.0000	43.7580	(0.292)	0	0	0
2018/02/27	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	GOVI	02/08/2018	605.72	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	GOVI	02/08/2018			GOVI	645.9000		645.9000	645.7730	645.7730	(0.020)	0.0000	0.0000	0
2018/02/27	GOVI	02/08/2018	605.71	Call	GOVI	401,900.0000		40.1900	400,630.0000	40.0630	(0.316)	0	0	0
2018/02/27	GOVI	02/08/2018	605.71	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	GOVI	02/08/2018	605.72	Call	GOVI	401,800.0000		40.1800	400,530.0000	40.0530	(0.316)	0	0	0
2018/02/27	GOVI	02/08/2018	605.70	Call	GOVI	402,000.0000		40.2000	400,730.0000	40.0730	(0.316)	0	0	0
2018/02/27	GOVI	02/08/2018	605.70	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/27	IGOV	03/05/2018			Index Future	254.5910		254.5910	254.2780	254.2780	(0.123)	0.0000	0.0000	1,145
2018/02/27	IGOV	02/08/2018			Index Future	259.3160		259.3160	258.9970	258.9970	(0.123)	0.0000	0.0000	0
2018/02/27	IS01	15/03/2018			Interest Rate Swap	99.7200		99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/27	IS01	21/06/2018			Interest Rate Swap	99.9000		99.9000	99.9000	99.9000	0.000	0.0000	0.0000	0
2018/02/27	IS01	20/09/2018			Interest Rate Swap	100.0300		100.0300	100.0400	100.0400	0.010	0.0000	0.0000	0
2018/02/27	IS01	20/12/2018			Interest Rate Swap	100.4300		100.4300	100.4600	100.4600	0.030	0.0000	0.0000	0
2018/02/27	IS01	22/03/2019			Interest Rate Swap	99.4000		99.4000	99.4300	99.4300	0.030	0.0000	0.0000	0
2018/02/27	IS02	16/03/2018			Interest Rate Swap	99.0100		99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/27	IS02	15/06/2018			Interest Rate Swap	98.5900		98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/02/27	IS02	21/09/2018			Interest Rate Swap	98.4900		98.4900	98.5000	98.5000	0.010	0.0000	0.0000	0
2018/02/27	IS02	21/12/2018			Interest Rate Swap	98.8100		98.8100	98.8400	98.8400	0.030	0.0000	0.0000	0
2018/02/27	IS02	15/03/2019			Interest Rate Swap	99.1500		99.1500	99.1800	99.1800	0.030	0.0000	0.0000	0
2018/02/27	IS02	21/06/2019			Interest Rate Swap	99.4500		99.4500	99.5000	99.5000	0.050	0.0000	0.0000	0
2018/02/27	IS02	20/09/2019			Interest Rate Swap	99.7700		99.7700	99.8300	99.8300	0.060	0.0000	0.0000	0
2018/02/27	IS02	20/12/2019			Interest Rate Swap	100.6400		100.6400	100.7100	100.7100	0.070	0.0000	0.0000	0
2018/02/27	IS02	23/03/2020			Interest Rate Swap	98.3000		98.3000	98.4000	98.4000	0.102	0.0000	0.0000	0
2018/02/27	IS05	17/12/2020			Interest Rate Swap	95.5300		95.5300	95.6800	95.6800	0.157	0.0000	0.0000	0
2018/02/27	IS05	16/03/2021			Interest Rate Swap	94.6700		94.6700	94.8300	94.8300	0.169	0.0000	0.0000	0
2018/02/27	IS05	15/06/2021			Interest Rate Swap	93.7600		93.7600	93.9500	93.9500	0.203	0.0000	0.0000	0
2018/02/27	IS05	21/09/2021			Interest Rate Swap	93.8200		93.8200	94.0400	94.0400	0.234	0.0000	0.0000	0
2018/02/27	IS05	21/12/2021			Interest Rate Swap	95.9200		95.9200	96.1700	96.1700	0.261	0.0000	0.0000	51
2018/02/27	IS05	15/03/2022			Interest Rate Swap	95.9600		95.9600	96.2300	96.2300	0.281	0.0000	0.0000	0
2018/02/27	IS05	21/06/2022			Interest Rate Swap	97.0500		97.0500	97.3400	97.3400	0.299	0.0000	0.0000	0
2018/02/27	IS05	20/09/2022			Interest Rate Swap	99.1600		99.1600	99.4700	99.4700	0.313	0.0000	0.0000	0
2018/02/27	IS05	20/12/2022			Interest Rate Swap	100.3200		100.3200	100.6500	100.6500	0.329	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
2018/02/27	IS05	22/03/2023			Interest Rate Swap	95.3100	95.3100	95.6700	95.6700	0.378	0.0000	0.0000	0
2018/02/27	IS10	17/12/2025			Interest Rate Swap	92.7300	92.7300	93.2300	93.2300	0.539	0.0000	0.0000	0
2018/02/27	IS10	16/03/2026			Interest Rate Swap	89.6400	89.6400	90.1700	90.1700	0.591	0.0000	0.0000	0
2018/02/27	IS10	15/06/2026			Interest Rate Swap	88.3100	88.3100	88.8600	88.8600	0.623	0.0000	0.0000	0
2018/02/27	IS10	21/09/2026			Interest Rate Swap	90.4400	90.4400	90.9900	90.9900	0.608	0.0000	0.0000	0
2018/02/27	IS10	21/12/2026			Interest Rate Swap	94.2100	94.2100	94.7600	94.7600	0.584	0.0000	0.0000	0
2018/02/27	IS10	15/03/2027			Interest Rate Swap	92.7100	92.7100	93.2700	93.2700	0.604	0.0000	0.0000	0
2018/02/27	IS10	21/06/2027			Interest Rate Swap	94.7300	94.7300	95.2900	95.2900	0.591	0.0000	0.0000	0
2018/02/27	IS10	20/09/2027			Interest Rate Swap	98.4200	98.4200	98.9900	98.9900	0.579	0.0000	0.0000	0
2018/02/27	IS10	20/12/2027			Interest Rate Swap	98.7100	98.7100	99.2900	99.2900	0.588	0.0000	0.0000	0
2018/02/27	IS10	22/03/2028			Interest Rate Swap	93.8300	93.8300	94.4300	94.4300	0.639	0.0000	0.0000	0
2018/02/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/27	JBAF	20/03/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	2,500
2018/02/27	JBAF	18/04/2018			Jibar Tradeable Future	6.9600	93.0400	6.9600	93.0400	0.000	0.0000	0.0000	0
2018/02/27	JBAF	20/06/2018			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2018/02/27	JBAF	19/09/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2018/02/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/27	JBAF	19/12/2018			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	35,000
2018/02/27	JBAF	20/03/2019			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2018/02/27	JBAF	19/06/2019			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/02/27	JBAF	18/09/2019			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2018/02/27	R023	03/05/2018	8.27	Call	Bond Future	3,520.2900	3.5203	3,277.5500	3.2775	(6.895)	0	0	0
2018/02/27	R023	03/05/2018			Bond Future	7.3850	102.8928	7.4478	102.6404	0.850	0.0000	0.0000	66,772
2018/02/27	R023	03/05/2018	8.27	Put	Bond Future	31.7500	0.0317	41.3900	0.0414	30.362	0	0	0
2018/02/27	R023	03/05/2018	8.28	Call	Bond Future	3,557.5500	3.5575	3,314.4400	3.3144	(6.834)	0	0	0
2018/02/27	R023	03/05/2018	8.29	Put	Bond Future	29.2100	0.0292	38.1400	0.0381	30.572	0	0	0
2018/02/27	R023	03/05/2018	8.28	Put	Bond Future	30.4400	0.0304	39.7100	0.0397	30.453	0	0	0
2018/02/27	R023	03/05/2018	8.29	Call	Bond Future	3,594.8700	3.5949	3,351.4200	3.3514	(6.772)	0	0	0
2018/02/27	R023	03/05/2018	9.19	Call	Bond Future	6,960.8800	6.9609	6,708.5500	6.7086	(3.625)	0	0	0
2018/02/27	R023	03/05/2018	9.19	Put	Bond Future	0.1200	0.0001	0.1700	0.0002	41.667	0	0	2,500
2018/02/27	R035	03/05/2018	9.91	Put	Bond Future	139.9000	0.1399	188.4100	0.1884	34.675	0	0	0
2018/02/27	R035	03/05/2018	8.75	Put	Bond Future	2,536.7600	2.5368	2,993.4700	2.9935	18.004	0	0	0
2018/02/27	R035	03/05/2018			Bond Future	8.7811	102.4593	8.8828	101.5737	1.159	0.0000	0.0000	66,738
2018/02/27	R035	03/05/2018	9.90	Call	Bond Future	9,278.5000	9.2785	8,442.7200	8.4427	(9.008)	0	0	0
2018/02/27	R035	03/05/2018	9.90	Put	Bond Future	144.2800	0.1443	194.1000	0.1941	34.530	0	0	0
2018/02/27	R035	03/05/2018	8.75	Call	Bond Future	2,264.2000	2.2642	1,835.3100	1.8353	(18.942)	0	0	1,000
2018/02/27	R035	03/05/2018	9.25	Call	Bond Future	4,843.7900	4.8438	4,175.0000	4.1750	(13.807)	0	0	0
2018/02/27	R035	03/05/2018	9.25	Put	Bond Future	857.4500	0.8575	1,074.2600	1.0743	25.285	0	0	1,000

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
2018/02/27	R035	03/05/2018	9.91	Call	Bond Future	9,350.0800	9.3501	8,512.9900	8.5130	(8.953)	0	0	0
2018/02/27	R035	03/05/2018	9.89	Call	Bond Future	9,206.9400	9.2069	8,372.5100	8.3725	(9.063)	0	0	0
2018/02/27	R035	03/05/2018	9.89	Put	Bond Future	148.7700	0.1488	199.9400	0.1999	34.395	0	0	0
2018/02/27	R035	02/08/2018	9.42	Call	Bond Future	6,885.8000	6.8858	6,244.1600	6.2442	(9.318)	0	0	0
2018/02/27	R035	02/08/2018			Bond Future	8.8162	104.3550	8.9210	103.4533	1.189	0.0000	0.0000	3
2018/02/27	R035	02/08/2018	9.42	Put	Bond Future	1,851.5900	1.8516	2,111.6300	2.1116	14.044	0	0	0
2018/02/27	R035	02/08/2018	9.44	Put	Bond Future	1,804.0700	1.8041	2,059.0100	2.0590	14.131	0	0	0
2018/02/27	R035	02/08/2018	9.43	Call	Bond Future	6,942.0000	6.9420	6,297.7900	6.2978	(9.280)	0	0	0
2018/02/27	R035	02/08/2018	9.44	Call	Bond Future	6,998.5800	6.9986	6,351.8400	6.3518	(9.241)	0	0	0
2018/02/27	R035	02/08/2018	9.43	Put	Bond Future	1,827.5900	1.8276	2,085.0600	2.0851	14.088	0	0	0
2018/02/27	R186	03/05/2018	8.92	Call	Bond Future	5,955.5900	5.9556	5,369.0700	5.3691	(9.848)	0	0	0
2018/02/27	R186	03/05/2018	8.91	Put	Bond Future	88.3900	0.0884	124.6700	0.1247	41.045	0	0	0
2018/02/27	R186	03/05/2018	10.14	Put	Bond Future	0.1400	0.0001	0.2300	0.0002	64.286	0	0	0
2018/02/27	R186	03/05/2018	9.72	Put	Bond Future	1.9600	0.0020	3.1100	0.0031	58.673	0	0	10,640
2018/02/27	R186	03/05/2018	8.40	Put	Bond Future	447.2600	0.4473	594.9300	0.5949	33.017	0	0	3,500
2018/02/27	R186	03/05/2018	8.00	Put	Bond Future	1,335.2300	1.3352	1,667.2400	1.6672	24.865	0	0	0
2018/02/27	R186	03/05/2018	8.69	Call	Bond Future	4,592.7500	4.5927	4,040.1900	4.0402	(12.031)	0	0	0
2018/02/27	R186	03/05/2018	8.50	Call	Bond Future	3,516.2700	3.5163	3,009.8000	3.0098	(14.404)	0	0	0
2018/02/27	R186	03/05/2018	7.85	Call	Bond Future	756.4200	0.7564	546.0700	0.5461	(27.809)	0	0	500
2018/02/27	R186	03/05/2018	8.35	Put	Bond Future	517.9300	0.5179	684.0900	0.6841	32.082	0	0	500
2018/02/27	R186	03/05/2018	8.45	Put	Bond Future	0.0000	0.0000	515.9400	0.5159	100.000	0	0	0
2018/02/27	R186	03/05/2018			Bond Future	8.0186	119.1952	8.1111	118.5735	1.155	0.0000	0.0000	200,813
2018/02/27	R186	03/05/2018	8.93	Call	Bond Future	6,015.6200	6.0156	5,428.0300	5.4280	(9.768)	0	0	0
2018/02/27	R186	03/05/2018	8.93	Put	Bond Future	82.6300	0.0826	116.7600	0.1168	41.305	0	0	0
2018/02/27	R186	03/05/2018	10.14	Call	Bond Future	13,201.5300	13.2015	12,579.9000	12.5799	(4.709)	0	0	0
2018/02/27	R186	03/05/2018	9.30	Put	Bond Future	18.3700	0.0184	27.2300	0.0272	48.231	0	0	0
2018/02/27	R186	03/05/2018	9.30	Call	Bond Future	8,244.8600	8.2449	7,632.0000	7.6320	(7.433)	0	0	1,120
2018/02/27	R186	03/05/2018	7.85	Put	Bond Future	1,899.5900	1.8996	2,310.9600	2.3110	21.656	0	0	0
2018/02/27	R186	03/05/2018	8.92	Put	Bond Future	85.4900	0.0855	120.6900	0.1207	41.174	0	0	0
2018/02/27	R186	03/05/2018	8.91	Call	Bond Future	5,895.5600	5.8956	5,310.1200	5.3101	(9.930)	0	0	0
2018/02/27	R186	03/05/2018	9.72	Call	Bond Future	10,755.2600	10.7553	10,134.6900	10.1347	(5.770)	0	0	0
2018/02/27	R186	03/05/2018	9.19	Put	Bond Future	30.8600	0.0309	44.9000	0.0449	45.496	0	0	0
2018/02/27	R186	03/05/2018	8.40	Call	Bond Future	2,980.5600	2.9806	2,506.5100	2.5065	(15.905)	0	0	4,745
2018/02/27	R186	03/05/2018	8.00	Call	Bond Future	1,210.1300	1.2101	920.4200	0.9204	(23.940)	0	0	7
2018/02/27	R186	03/05/2018	8.69	Put	Bond Future	182.2600	0.1823	251.4200	0.2514	37.946	0	0	0
2018/02/27	R186	03/05/2018	8.70	Put	Bond Future	176.5100	0.1765	243.7500	0.2438	38.094	0	0	0
2018/02/27	R186	03/05/2018	8.50	Put	Bond Future	330.9700	0.3310	446.2200	0.4462	34.822	0	0	3,500
2018/02/27	R186	03/05/2018	8.35	Call	Bond Future	2,723.3600	2.7234	2,267.8000	2.2678	(16.728)	0	0	0
2018/02/27	R186	03/05/2018	8.45	Call	Bond Future	0.0000	0.0000	2,754.1400	2.7541	100.000	0	0	4,745
2018/02/27	R186	03/05/2018	9.75	Call	Bond Future	10,932.3800	10.9324	10,311.6400	10.3116	(5.678)	0	0	0
2018/02/27	R186	03/05/2018	9.75	Put	Bond Future	1.6400	0.0016	2.6200	0.0026	59.756	0	0	3,200
2018/02/27	R186	03/05/2018	9.19	Call	Bond Future	7,582.2100	7.5822	6,974.5300	6.9745	(8.015)	0	0	0
2018/02/27	R186	03/05/2018	8.70	Call	Bond Future	4,650.9900	4.6510	4,096.5100	4.0965	(11.922)	0	0	0
2018/02/27	R186	03/05/2018	8.85	Call	Bond Future	5,536.6800	5.5367	4,958.4700	4.9585	(10.443)	0	0	0
2018/02/27	R186	03/05/2018	8.85	Put	Bond Future	108.1100	0.1081	151.6200	0.1516	40.246	0	0	4,745
2018/02/27	R186	02/08/2018	8.48	Put	Bond Future	1,026.5700	1.0266	1,217.6700	1.2177	18.615	0	0	0
2018/02/27	R186	02/08/2018	8.25	Call	Bond Future	2,846.3900	2.8464	2,467.8200	2.4678	(13.300)	0	0	1,470

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
2018/02/27	R186	02/08/2018			Bond Future	8.0415	116.1002	8.1381	115.4673	1.201	0.0000	0.0000	191
2018/02/27	R186	02/08/2018	8.47	Call	Bond Future	3,816.9700	3.8170	3,377.6400	3.3776	(11.510)	0	0	0
2018/02/27	R186	02/08/2018	8.47	Put	Bond Future	1,043.6800	1.0437	1,237.2900	1.2373	18.551	0	0	0
2018/02/27	R186	02/08/2018	7.50	Put	Bond Future	4,269.0000	4.2690	4,762.8700	4.7629	11.569	0	0	0
2018/02/27	R186	02/08/2018	8.48	Call	Bond Future	3,863.5200	3.8635	3,421.6800	3.4217	(11.436)	0	0	0
2018/02/27	R186	02/08/2018	8.25	Put	Bond Future	1,485.8100	1.4858	1,740.1800	1.7402	17.120	0	0	0
2018/02/27	R186	02/08/2018	8.46	Call	Bond Future	3,770.3600	3.7704	3,333.5600	3.3336	(11.585)	0	0	0
2018/02/27	R186	02/08/2018	8.46	Put	Bond Future	1,060.7800	1.0608	1,256.9200	1.2569	18.490	0	0	0
2018/02/27	R186	02/08/2018	7.50	Call	Bond Future	635.0300	0.6350	495.9600	0.4960	(21.900)	0	0	1,470
2018/02/27	R186	01/11/2018	9.14	Call	Bond Future	7,354.4500	7.3545	6,820.4900	6.8205	(7.260)	0	0	0
2018/02/27	R186	01/11/2018	7.96	Put	Bond Future	2,910.2200	2.9102	3,259.8900	3.2599	12.015	0	0	0
2018/02/27	R186	01/11/2018	8.54	Put	Bond Future	1,461.2700	1.4613	1,672.4200	1.6724	14.450	0	0	0
2018/02/27	R186	01/11/2018			Bond Future	8.0595	118.2829	8.1607	117.6363	1.255	0.0000	0.0000	0
2018/02/27	R186	01/11/2018	8.46	Put	Bond Future	1,611.1600	1.6112	1,839.1900	1.8392	14.153	0	0	0
2018/02/27	R186	01/11/2018	8.46	Call	Bond Future	4,143.1500	4.1431	3,724.5300	3.7245	(10.104)	0	0	5,000
2018/02/27	R186	01/11/2018	8.53	Call	Bond Future	4,446.5500	4.4465	4,013.1300	4.0131	(9.747)	0	0	0
2018/02/27	R186	01/11/2018	8.53	Put	Bond Future	1,479.5500	1.4796	1,692.7800	1.6928	14.412	0	0	0
2018/02/27	R186	01/11/2018	9.14	Put	Bond Future	688.7800	0.6888	801.4700	0.8015	16.361	0	0	5,000
2018/02/27	R186	01/11/2018	7.96	Call	Bond Future	2,269.7000	2.2697	1,972.7200	1.9727	(13.085)	0	0	5,000
2018/02/27	R186	01/11/2018	8.54	Call	Bond Future	4,490.2300	4.4902	4,054.7300	4.0547	(9.699)	0	0	0
2018/02/27	R186	01/11/2018	8.52	Call	Bond Future	4,402.6800	4.4027	3,971.3300	3.9713	(9.797)	0	0	0
2018/02/27	R186	01/11/2018	8.52	Put	Bond Future	1,497.6900	1.4977	1,712.9900	1.7130	14.375	0	0	0
2018/02/27	R197	03/05/2018	304.46	Call	Bond Future	1,439.9400	1.4399	1,444.4900	1.4445	0.316	0	0	0
2018/02/27	R197	03/05/2018			Bond Future	305.8999	305.8999	305.9045	305.9045	0.001	0.0000	0.0000	2,388
2018/02/27	R197	03/05/2018	304.44	Call	Bond Future	1,459.9400	1.4599	1,464.4900	1.4645	0.312	0	0	0
2018/02/27	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	R197	03/05/2018	304.45	Call	Bond Future	1,449.9400	1.4499	1,454.4900	1.4545	0.314	0	0	0
2018/02/27	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	R202	03/05/2018	247.48	Put	Bond Future	8,396.0800	8.3961	8,802.5200	8.8025	4.841	0	0	0
2018/02/27	R202	03/05/2018	247.47	Call	Bond Future	110.1600	0.1102	85.8600	0.0859	(22.059)	0	0	0
2018/02/27	R202	03/05/2018			Bond Future	239.1936	239.1936	238.7629	238.7629	(0.180)	0.0000	0.0000	23,064
2018/02/27	R202	03/05/2018	247.48	Call	Bond Future	109.6600	0.1097	85.4500	0.0854	(22.077)	0	0	0
2018/02/27	R202	03/05/2018	247.47	Put	Bond Future	8,386.5800	8.3866	8,792.9300	8.7929	4.845	0	0	0
2018/02/27	R202	03/05/2018	247.49	Call	Bond Future	109.1600	0.1092	85.0500	0.0851	(22.087)	0	0	0
2018/02/27	R202	03/05/2018	247.49	Put	Bond Future	8,405.5800	8.4056	8,812.1200	8.8121	4.837	0	0	0
2018/02/27	R204	03/05/2018	7.10	Put	Bond Future	0.0600	0.0001	0.2800	0.0003	366.667	0	0	0
2018/02/27	R204	03/05/2018			Bond Future	6.1966	104.1038	6.3379	104.0181	2.280	0.0000	0.0000	22,162
2018/02/27	R204	03/05/2018	7.09	Call	Bond Future	540.3600	0.5404	454.8100	0.4548	(15.832)	0	0	0
2018/02/27	R204	03/05/2018	7.09	Put	Bond Future	0.0700	0.0001	0.3000	0.0003	328.571	0	0	0
2018/02/27	R204	03/05/2018	7.10	Call	Bond Future	546.3700	0.5464	460.8100	0.4608	(15.660)	0	0	0
2018/02/27	R204	03/05/2018	7.08	Call	Bond Future	534.3400	0.5343	448.8200	0.4488	(16.005)	0	0	0
2018/02/27	R204	03/05/2018	7.08	Put	Bond Future	0.0700	0.0001	0.3300	0.0003	371.429	0	0	0
2018/02/27	R207	03/05/2018	7.57	Call	Bond Future	1,686.1100	1.6861	1,507.2800	1.5073	(10.606)	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
2018/02/27	R207	03/05/2018	7.56	Put	Bond Future	0.3700	0.0004	0.9300	0.0009	151.351	0	0	0
2018/02/27	R207	03/05/2018			Bond Future	6.4972	103.4348	6.6102	103.2555	1.739	0.0000	0.0000	25,610
2018/02/27	R207	03/05/2018	7.58	Call	Bond Future	1,701.6300	1.7016	1,522.7700	1.5228	(10.511)	0	0	0
2018/02/27	R207	03/05/2018	7.58	Put	Bond Future	0.3200	0.0003	0.8200	0.0008	156.250	0	0	0
2018/02/27	R207	03/05/2018	7.57	Put	Bond Future	0.3400	0.0003	0.8700	0.0009	155.882	0	0	0
2018/02/27	R207	03/05/2018	7.56	Call	Bond Future	1,670.6000	1.6706	1,491.8000	1.4918	(10.703)	0	0	0
2018/02/27	R208	03/05/2018	7.77	Call	Bond Future	2,265.5700	2.2656	2,008.6200	2.0086	(11.342)	0	0	0
2018/02/27	R208	03/05/2018			Bond Future	6.8832	100.3471	6.9853	100.0838	1.484	0.0000	0.0000	35,989
2018/02/27	R208	03/05/2018	7.77	Put	Bond Future	8.1900	0.0082	14.5800	0.0146	78.022	0	0	0
2018/02/27	R208	03/05/2018	7.78	Call	Bond Future	2,290.2800	2.2903	2,033.0500	2.0331	(11.231)	0	0	0
2018/02/27	R208	03/05/2018	7.79	Put	Bond Future	7.4400	0.0074	13.2900	0.0133	78.629	0	0	0
2018/02/27	R208	03/05/2018	7.78	Put	Bond Future	7.8100	0.0078	13.9200	0.0139	78.233	0	0	0
2018/02/27	R208	03/05/2018	7.79	Call	Bond Future	2,314.9900	2.3150	2,057.5000	2.0575	(11.123)	0	0	0
2018/02/27	R209	03/05/2018	9.85	Put	Bond Future	80.2900	0.0803	114.1400	0.1141	42.160	0	0	0
2018/02/27	R209	03/05/2018	10.00	Call	Bond Future	8,349.0300	8.3490	7,622.4200	7.6224	(8.703)	0	0	0
2018/02/27	R209	03/05/2018	10.73	Call	Bond Future	12,661.3600	12.6614	11,913.5200	11.9135	(5.906)	0	0	0
2018/02/27	R209	03/05/2018	9.75	Call	Bond Future	6,809.3600	6.8094	6,104.8000	6.1048	(10.347)	0	0	435
2018/02/27	R209	03/05/2018	9.77	Call	Bond Future	6,932.8700	6.9329	6,225.9800	6.2260	(10.196)	0	0	0
2018/02/27	R209	03/05/2018	9.30	Call	Bond Future	4,080.8700	4.0809	3,470.8900	3.4709	(14.947)	0	0	1,321
2018/02/27	R209	03/05/2018			Bond Future	8.7853	77.9746	8.8869	77.2256	1.157	0.0000	0.0000	80,834
2018/02/27	R209	03/05/2018	9.85	Call	Bond Future	7,426.7600	7.4268	6,711.6400	6.7116	(9.629)	0	0	0
2018/02/27	R209	03/05/2018	10.73	Put	Bond Future	1.8800	0.0019	3.0100	0.0030	60.106	0	0	435
2018/02/27	R209	03/05/2018	10.22	Call	Bond Future	9,678.6200	9.6786	8,939.7000	8.9397	(7.635)	0	0	0
2018/02/27	R209	03/05/2018	10.22	Put	Bond Future	20.8400	0.0208	30.8900	0.0309	48.225	0	0	435
2018/02/27	R209	03/05/2018	9.75	Put	Bond Future	107.8700	0.1079	152.2800	0.1523	41.170	0	0	0
2018/02/27	R209	03/05/2018	9.86	Call	Bond Future	7,488.4300	7.4884	6,772.3900	6.7724	(9.562)	0	0	0
2018/02/27	R209	03/05/2018	10.00	Put	Bond Future	51.4700	0.0515	73.8300	0.0738	43.443	0	0	11,067
2018/02/27	R209	03/05/2018	9.47	Put	Bond Future	243.7100	0.2437	335.7700	0.3358	37.774	0	0	250
2018/02/27	R209	03/05/2018	9.77	Put	Bond Future	101.6800	0.1017	143.7600	0.1438	41.385	0	0	250
2018/02/27	R209	03/05/2018	9.30	Put	Bond Future	394.0700	0.3941	533.0600	0.5331	35.270	0	0	0
2018/02/27	R209	03/05/2018	8.95	Put	Bond Future	1,001.1900	1.0012	1,292.4700	1.2925	29.093	0	0	0
2018/02/27	R209	03/05/2018	9.86	Put	Bond Future	77.9500	0.0780	110.8800	0.1109	42.245	0	0	0
2018/02/27	R209	03/05/2018	9.84	Call	Bond Future	7,365.0500	7.3650	6,650.8600	6.6509	(9.697)	0	0	0
2018/02/27	R209	03/05/2018	9.84	Put	Bond Future	82.6800	0.0827	117.4600	0.1175	42.066	0	0	0
2018/02/27	R209	03/05/2018	9.19	Put	Bond Future	533.0200	0.5330	711.4900	0.7115	33.483	0	0	0
2018/02/27	R209	03/05/2018	9.19	Call	Bond Future	3,453.9500	3.4539	2,883.4500	2.8835	(16.517)	0	0	250
2018/02/27	R209	03/05/2018	9.47	Call	Bond Future	5,091.4200	5.0914	4,434.5100	4.4345	(12.902)	0	0	0
2018/02/27	R209	03/05/2018	8.95	Call	Bond Future	2,209.9700	2.2100	1,752.2800	1.7523	(20.710)	0	0	1,321
2018/02/27	R209	02/08/2018	9.66	Call	Bond Future	6,572.8100	6.5728	5,953.5000	5.9535	(9.422)	0	0	435
2018/02/27	R209	02/08/2018	10.38	Call	Bond Future	10,545.1000	10.5451	9,829.9900	9.8300	(6.781)	0	0	0
2018/02/27	R209	02/08/2018	10.39	Put	Bond Future	192.5500	0.1925	239.1900	0.2392	24.222	0	0	0
2018/02/27	R209	02/08/2018			Bond Future	8.8181	79.4172	8.9225	78.6546	1.184	0.0000	0.0000	816
2018/02/27	R209	02/08/2018	10.84	Call	Bond Future	13,070.7400	13.0707	12,327.1800	12.3272	(5.689)	0	0	0
2018/02/27	R209	02/08/2018	10.84	Put	Bond Future	68.2700	0.0683	87.3300	0.0873	27.919	0	0	435
2018/02/27	R209	02/08/2018	10.21	Call	Bond Future	9,607.6700	9.6077	8,909.3500	8.9093	(7.268)	0	0	0
2018/02/27	R209	02/08/2018	10.21	Put	Bond Future	282.2900	0.2823	346.5900	0.3466	22.778	0	0	435

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
2018/02/27	R209	02/08/2018	9.66	Put	Bond Future	722.2900	0.7223	865.6000	0.8656	19.841	0	0	0
2018/02/27	R209	02/08/2018	10.38	Put	Bond Future	196.7800	0.1968	244.2900	0.2443	24.144	0	0	0
2018/02/27	R209	02/08/2018	10.39	Call	Bond Future	10,600.3200	10.6003	9,884.3400	9.8843	(6.754)	0	0	0
2018/02/27	R209	02/08/2018	10.40	Call	Bond Future	10,655.5400	10.6555	9,938.7100	9.9387	(6.727)	0	0	0
2018/02/27	R209	02/08/2018	10.40	Put	Bond Future	188.4000	0.1884	234.1900	0.2342	24.305	0	0	0
2018/02/27	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	R209	01/11/2018	9.34	Put	Bond Future	1,864.1100	1.8641	2,118.7000	2.1187	13.657	0	0	0
2018/02/27	R209	01/11/2018	1,016.00	Call	Bond Future	76,873.5100	76.8735	76,095.3200	76.0953	(1.012)	0	0	0
2018/02/27	R209	01/11/2018	9.97	Call	Bond Future	8,509.7400	8.5097	7,872.6700	7.8727	(7.486)	0	0	0
2018/02/27	R209	01/11/2018			Bond Future	8.8495	77.7614	8.9569	76.9832	1.214	0.0000	0.0000	0
2018/02/27	R209	01/11/2018	1,016.01	Call	Bond Future	76,873.5100	76.8735	76,095.3200	76.0953	(1.012)	0	0	0
2018/02/27	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	R209	01/11/2018	1,015.99	Call	Bond Future	76,873.5000	76.8735	76,095.3100	76.0953	(1.012)	0	0	0
2018/02/27	R209	01/11/2018	9.34	Call	Bond Future	5,326.4900	5.3265	4,802.8900	4.8029	(9.830)	0	0	0
2018/02/27	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	R209	01/11/2018	9.97	Put	Bond Future	925.2400	0.9252	1,066.3600	1.0664	15.252	0	0	0
2018/02/27	R209	01/11/2018	10.57	Call	Bond Future	11,593.8400	11.5938	10,885.6700	10.8857	(6.108)	0	0	0
2018/02/27	R209	01/11/2018	10.57	Put	Bond Future	394.1100	0.3941	464.1300	0.4641	17.767	0	0	0
2018/02/27	R209	01/11/2018	9.94	Call	Bond Future	8,352.6100	8.3526	7,719.7200	7.7197	(7.577)	0	0	0
2018/02/27	R209	01/11/2018	9.94	Put	Bond Future	956.5800	0.9566	1,101.8800	1.1019	15.190	0	0	0
2018/02/27	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	R210	03/05/2018	191.44	Put	Bond Future	3,406.5800	3.4066	3,402.0200	3.4020	(0.134)	0	0	0
2018/02/27	R210	03/05/2018			Bond Future	188.0334	188.0334	188.0380	188.0380	0.002	0.0000	0.0000	2,159
2018/02/27	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	R210	03/05/2018	191.46	Put	Bond Future	3,426.5800	3.4266	3,422.0200	3.4220	(0.133)	0	0	0
2018/02/27	R210	03/05/2018	191.45	Put	Bond Future	3,416.5800	3.4166	3,412.0200	3.4120	(0.133)	0	0	0
2018/02/27	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	R212	03/05/2018	154.30	Call	Bond Future	1,120.1600	1.1202	1,121.7400	1.1217	0.141	0	0	0
2018/02/27	R212	03/05/2018			Bond Future	155.4202	155.4202	155.4217	155.4217	0.001	0.0000	0.0000	4,755
2018/02/27	R212	03/05/2018	154.28	Call	Bond Future	1,140.1600	1.1402	1,141.7400	1.1417	0.139	0	0	0
2018/02/27	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	R212	03/05/2018	154.29	Call	Bond Future	1,130.1600	1.1302	1,131.7400	1.1317	0.140	0	0	0
2018/02/27	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/27	R213	03/05/2018	9.57	Put	Bond Future	78.5400	0.0785	106.4000	0.1064	35.472	0	0	0
2018/02/27	R213	03/05/2018	9.56	Call	Bond Future	6,818.1300	6.8181	6,238.1400	6.2381	(8.507)	0	0	0
2018/02/27	R213	03/05/2018			Bond Future	8.5532	89.3460	8.6398	88.7373	1.012	0.0000	0.0000	45,747
2018/02/27	R213	03/05/2018	9.57	Call	Bond Future	6,878.9800	6.8790	6,298.1800	6.2982	(8.443)	0	0	0
2018/02/27	R213	03/05/2018	9.56	Put	Bond Future	81.0200	0.0810	109.6900	0.1097	35.386	0	0	0
2018/02/27	R213	03/05/2018	9.58	Call	Bond Future	6,939.8400	6.9398	6,358.2500	6.3583	(8.380)	0	0	0
2018/02/27	R213	03/05/2018	9.58	Put	Bond Future	76.1500	0.0762	103.2200	0.1032	35.548	0	0	0
2018/02/27	R213	02/08/2018	9.06	Call	Bond Future	4,383.3400	4.3833	3,944.7500	3.9448	(10.006)	0	0	0
2018/02/27	R213	02/08/2018	9.05	Put	Bond Future	1,167.2500	1.1672	1,350.5500	1.3506	15.704	0	0	0
2018/02/27	R213	02/08/2018			Bond Future	8.5842	90.9991	8.6735	90.3794	1.041	0.0000	0.0000	1
2018/02/27	R213	02/08/2018	9.07	Call	Bond Future	4,432.2000	4.4322	3,991.3800	3.9914	(9.946)	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
2018/02/27	R213	02/08/2018	9.07	Put	Bond Future	1,132.2800	1.1323	1,311.1100	1.3111	15.794	0	0	0
2018/02/27	R213	02/08/2018	9.06	Put	Bond Future	1,149.6400	1.1496	1,330.7000	1.3307	15.749	0	0	0
2018/02/27	R213	02/08/2018	9.05	Call	Bond Future	4,334.6600	4.3347	3,898.3100	3.8983	(10.067)	0	0	0
2018/02/27	R214	03/05/2018	9.99	Put	Bond Future	85.3200	0.0853	122.6200	0.1226	43.718	0	0	0
2018/02/27	R214	03/05/2018			Bond Future	8.8889	78.0229	8.9955	77.1873	1.200	0.0000	0.0000	47,218
2018/02/27	R214	03/05/2018	9.98	Call	Bond Future	7,999.4500	7.9995	7,202.1400	7.2021	(9.967)	0	0	0
2018/02/27	R214	03/05/2018	9.98	Put	Bond Future	87.7700	0.0878	126.0500	0.1261	43.614	0	0	0
2018/02/27	R214	03/05/2018	9.99	Call	Bond Future	8,063.3600	8.0634	7,265.0700	7.2651	(9.900)	0	0	0
2018/02/27	R214	03/05/2018	9.97	Call	Bond Future	7,935.5300	7.9355	7,139.2400	7.1392	(10.034)	0	0	0
2018/02/27	R214	03/05/2018	9.97	Put	Bond Future	90.3200	0.0903	129.6200	0.1296	43.512	0	0	0
2018/02/27	R248	03/05/2018	10.06	Call	Bond Future	10,785.9700	10.7860	9,702.2800	9.7023	(10.047)	0	0	0
2018/02/27	R248	03/05/2018	10.05	Put	Bond Future	113.9900	0.1140	164.9400	0.1649	44.697	0	0	0
2018/02/27	R248	03/05/2018			Bond Future	8.9090	99.9667	9.0207	98.8333	1.254	0.0000	0.0000	91,404
2018/02/27	R248	03/05/2018	10.07	Call	Bond Future	10,866.7500	10.8667	9,781.8200	9.7818	(9.984)	0	0	0
2018/02/27	R248	03/05/2018	10.07	Put	Bond Future	107.9800	0.1080	156.4400	0.1564	44.879	0	0	0
2018/02/27	R248	03/05/2018	10.06	Put	Bond Future	110.9600	0.1110	160.6600	0.1607	44.791	0	0	0
2018/02/27	R248	03/05/2018	10.05	Call	Bond Future	10,705.1000	10.7051	9,622.6600	9.6227	(10.111)	0	0	0
<b>Total</b>													<b>1181446</b>