



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/02/2018 TO 09/02/2018

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
2018/02/09	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2025	03/05/2018	133.20	Put	Bond Future	1,420.3800	1.4204	1,433.3900	1.4334	0.916	0	0	0
2018/02/09	2025	03/05/2018			Bond Future	131.7796	131.7796	131.7666	131.7666	(0.010)	0.0000	0.0000	1,033
2018/02/09	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2025	03/05/2018	133.22	Put	Bond Future	1,440.3800	1.4404	1,453.3900	1.4534	0.903	0	0	0
2018/02/09	2025	03/05/2018	133.21	Put	Bond Future	1,430.3800	1.4304	1,443.3900	1.4434	0.910	0	0	0
2018/02/09	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2025	02/08/2018			Bond Future	132.8462	132.8462	132.8320	132.8320	(0.011)	0.0000	0.0000	0
2018/02/09	2025	02/08/2018	136.65	Put	Bond Future	3,803.7900	3.8038	3,817.9500	3.8180	0.372	0	0	0
2018/02/09	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2025	02/08/2018	136.67	Put	Bond Future	3,823.7900	3.8238	3,837.9500	3.8380	0.370	0	0	0
2018/02/09	2025	02/08/2018	136.66	Put	Bond Future	3,813.7900	3.8138	3,827.9500	3.8280	0.371	0	0	0
2018/02/09	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2029	03/05/2018			Bond Future	100.0649	100.0649	100.2541	100.2541	0.189	0.0000	0.0000	1,370
2018/02/09	2029	02/08/2018			Bond Future	101.9229	101.9229	102.1150	102.1150	0.189	0.0000	0.0000	0
2018/02/09	2030	03/05/2018	9.51	Call	Bond Future	4,442.1700	4.4422	4,328.6100	4.3286	(2.556)	0	0	0
2018/02/09	2030	03/05/2018			Bond Future	8.9674	95.1883	8.9875	95.0512	0.224	0.0000	0.0000	91,278
2018/02/09	2030	03/05/2018	9.49	Call	Bond Future	4,344.1200	4.3441	4,231.4300	4.2314	(2.594)	0	0	0
2018/02/09	2030	03/05/2018	9.49	Put	Bond Future	866.3500	0.8664	890.7800	0.8908	2.820	0	0	0
2018/02/09	2030	03/05/2018	9.51	Put	Bond Future	834.8300	0.8348	858.3900	0.8584	2.822	0	0	0
2018/02/09	2030	03/05/2018	9.50	Call	Bond Future	4,393.0500	4.3931	4,279.9200	4.2799	(2.575)	0	0	0
2018/02/09	2030	03/05/2018	9.50	Put	Bond Future	850.4600	0.8505	874.4500	0.8744	2.821	0	0	0
2018/02/09	2030	02/08/2018	9.46	Put	Bond Future	1,893.4100	1.8934	1,933.2300	1.9332	2.103	0	0	0
2018/02/09	2030	02/08/2018	8.51	Call	Bond Future	1,825.4100	1.8254	1,768.1100	1.7681	(3.139)	0	0	7,850
2018/02/09	2030	02/08/2018	8.91	Call	Bond Future	2,823.6300	2.8236	2,747.7800	2.7478	(2.686)	0	0	7,850
2018/02/09	2030	02/08/2018			Bond Future	9.0205	92.9443	9.0414	92.8040	0.232	0.0000	0.0000	127
2018/02/09	2030	02/08/2018	9.46	Call	Bond Future	4,781.6900	4.7817	4,681.2200	4.6812	(2.101)	0	0	0
2018/02/09	2030	02/08/2018	8.51	Put	Bond Future	5,339.2800	5.3393	5,422.2700	5.4223	1.554	0	0	0
2018/02/09	2030	02/08/2018	9.47	Call	Bond Future	4,824.4900	4.8245	4,723.6300	4.7236	(2.091)	0	0	0
2018/02/09	2030	02/08/2018	9.45	Put	Bond Future	1,914.8700	1.9149	1,955.0900	1.9551	2.100	0	0	0
2018/02/09	2030	02/08/2018	8.91	Put	Bond Future	3,569.2500	3.5693	3,633.6900	3.6337	1.805	0	0	0
2018/02/09	2030	02/08/2018	9.50	Call	Bond Future	4,953.9900	4.9540	4,851.9600	4.8520	(2.060)	0	0	0
2018/02/09	2030	02/08/2018	9.47	Put	Bond Future	1,871.9200	1.8719	1,911.3500	1.9113	2.106	0	0	0
2018/02/09	2030	02/08/2018	9.45	Call	Bond Future	4,738.8100	4.7388	4,638.7400	4.6387	(2.112)	0	0	0
2018/02/09	2030	02/08/2018	9.50	Put	Bond Future	1,808.9300	1.8089	1,847.1900	1.8472	2.115	0	0	7,850
2018/02/09	2032	03/05/2018	9.71	Put	Bond Future	614.4800	0.6145	637.4100	0.6374	3.732	0	0	0
2018/02/09	2032	03/05/2018	9.70	Call	Bond Future	4,362.7800	4.3628	4,238.8400	4.2388	(2.841)	0	0	0
2018/02/09	2032	03/05/2018			Bond Future	9.1783	93.6340	9.1983	93.4866	0.218	0.0000	0.0000	62,948

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
2018/02/09	2032	03/05/2018	9.71	Call	Bond Future	4,417.6500	4.4176	4,293.1900	4.2932	(2.817)	0	0	0
2018/02/09	2032	03/05/2018	9.70	Put	Bond Future	629.0700	0.6291	652.5200	0.6525	3.728	0	0	0
2018/02/09	2032	03/05/2018	9.72	Call	Bond Future	4,472.7300	4.4727	4,347.7700	4.3478	(2.794)	0	0	0
2018/02/09	2032	03/05/2018	9.72	Put	Bond Future	600.1700	0.6002	622.6000	0.6226	3.737	0	0	0
2018/02/09	2032	02/08/2018	9.67	Call	Bond Future	4,824.7700	4.8248	4,715.6700	4.7157	(2.261)	0	0	0
2018/02/09	2032	02/08/2018	9.66	Put	Bond Future	1,730.2800	1.7303	1,772.3400	1.7723	2.431	0	0	0
2018/02/09	2032	02/08/2018			Bond Future	9.2304	95.3667	9.2512	95.2160	0.225	0.0000	0.0000	2
2018/02/09	2032	02/08/2018	9.68	Call	Bond Future	4,872.1100	4.8721	4,762.5500	4.7625	(2.249)	0	0	0
2018/02/09	2032	02/08/2018	9.68	Put	Bond Future	1,686.1600	1.6862	1,727.2900	1.7273	2.439	0	0	0
2018/02/09	2032	02/08/2018	9.67	Put	Bond Future	1,707.9800	1.7080	1,749.5700	1.7496	2.435	0	0	0
2018/02/09	2032	02/08/2018	9.66	Call	Bond Future	4,777.8300	4.7778	4,669.2000	4.6692	(2.274)	0	0	0
2018/02/09	2033	03/05/2018	107.71	Put	Bond Future	4,747.7500	4.7477	4,624.7700	4.6248	(2.590)	0	0	0
2018/02/09	2033	03/05/2018			Bond Future	102.9623	102.9623	103.0852	103.0852	0.119	0.0000	0.0000	6,055
2018/02/09	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2033	03/05/2018	107.70	Put	Bond Future	4,737.7500	4.7377	4,614.7700	4.6148	(2.596)	0	0	0
2018/02/09	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2033	03/05/2018	107.69	Put	Bond Future	4,727.7500	4.7277	4,604.7700	4.6048	(2.601)	0	0	0
2018/02/09	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2033	02/08/2018			Bond Future	104.8741	104.8741	104.9987	104.9987	0.119	0.0000	0.0000	0
2018/02/09	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2033	02/08/2018	109.92	Put	Bond Future	5,045.8900	5.0459	4,921.3000	4.9213	(2.469)	0	0	0
2018/02/09	2033	02/08/2018	109.94	Put	Bond Future	5,065.8900	5.0659	4,941.3000	4.9413	(2.459)	0	0	0
2018/02/09	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2033	02/08/2018	109.93	Put	Bond Future	5,055.8900	5.0559	4,931.3000	4.9313	(2.464)	0	0	0
2018/02/09	2037	03/05/2018	9.99	Call	Bond Future	4,865.1400	4.8651	4,698.4600	4.6985	(3.426)	0	0	0
2018/02/09	2037	03/05/2018	9.97	Put	Bond Future	835.4500	0.8355	873.7900	0.8738	4.589	0	0	0
2018/02/09	2037	03/05/2018			Bond Future	9.4720	93.8038	9.4971	93.6002	0.265	0.0000	0.0000	43,874
2018/02/09	2037	03/05/2018	9.99	Put	Bond Future	800.2000	0.8002	837.0800	0.8371	4.609	0	0	0
2018/02/09	2037	03/05/2018	9.97	Call	Bond Future	4,748.6600	4.7487	4,583.4400	4.5834	(3.479)	0	0	0
2018/02/09	2037	03/05/2018	9.98	Put	Bond Future	817.6600	0.8177	855.2600	0.8553	4.598	0	0	0
2018/02/09	2037	03/05/2018	9.98	Call	Bond Future	4,806.7900	4.8068	4,640.8300	4.6408	(3.453)	0	0	0
2018/02/09	2037	02/08/2018	9.96	Put	Bond Future	1,939.8800	1.9399	2,000.0900	2.0001	3.104	0	0	0
2018/02/09	2037	02/08/2018	9.95	Call	Bond Future	5,241.5700	5.2416	5,094.3800	5.0944	(2.808)	0	0	0
2018/02/09	2037	02/08/2018			Bond Future	9.5301	91.2839	9.5560	91.0758	0.273	0.0000	0.0000	731
2018/02/09	2037	02/08/2018	9.96	Call	Bond Future	5,292.5200	5.2925	5,144.6700	5.1447	(2.794)	0	0	0
2018/02/09	2037	02/08/2018	9.95	Put	Bond Future	1,964.7300	1.9647	2,025.6000	2.0256	3.098	0	0	0
2018/02/09	2037	02/08/2018	9.97	Call	Bond Future	5,343.6400	5.3436	5,195.1500	5.1951	(2.779)	0	0	0
2018/02/09	2037	02/08/2018	9.97	Put	Bond Future	1,915.3000	1.9153	1,974.8700	1.9749	3.110	0	0	0
2018/02/09	2038	03/05/2018	132.28	Put	Bond Future	7,734.4300	7.7344	7,156.3100	7.1563	(7.475)	0	0	0
2018/02/09	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2038	03/05/2018			Bond Future	124.5456	124.5456	125.1237	125.1237	0.464	0.0000	0.0000	8,991
2018/02/09	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2038	03/05/2018	132.27	Put	Bond Future	7,724.4300	7.7244	7,146.3100	7.1463	(7.484)	0	0	0
2018/02/09	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
2018/02/09	2038	03/05/2018	132.29	Put	Bond Future	7,744.4300	7.7444	7,166.3100	7.1663	(7.465)	0	0	0
2018/02/09	2038	02/08/2018	134.55	Put	Bond Future	9,244.7000	9.2447	8,656.7600	8.6568	(6.360)	0	0	0
2018/02/09	2038	02/08/2018			Bond Future	125.3053	125.3053	125.8932	125.8932	0.469	0.0000	0.0000	0
2018/02/09	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2038	02/08/2018	134.54	Put	Bond Future	9,234.7000	9.2347	8,646.7600	8.6468	(6.367)	0	0	0
2018/02/09	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2038	02/08/2018	134.53	Put	Bond Future	9,224.7000	9.2247	8,636.7600	8.6368	(6.374)	0	0	0
2018/02/09	2040	03/05/2018	10.08	Put	Bond Future	822.0900	0.8221	839.9200	0.8399	2.169	0	0	0
2018/02/09	2040	03/05/2018			Bond Future	9.5471	97.4097	9.5619	97.2806	0.155	0.0000	0.0000	37,850
2018/02/09	2040	03/05/2018	10.07	Call	Bond Future	5,235.2000	5.2352	5,124.2500	5.1242	(2.119)	0	0	0
2018/02/09	2040	03/05/2018	10.07	Put	Bond Future	840.2300	0.8402	858.4600	0.8585	2.170	0	0	0
2018/02/09	2040	03/05/2018	10.08	Call	Bond Future	5,297.8900	5.2979	5,186.5400	5.1865	(2.102)	0	0	0
2018/02/09	2040	03/05/2018	10.06	Call	Bond Future	5,172.6000	5.1726	5,062.0600	5.0621	(2.137)	0	0	0
2018/02/09	2040	03/05/2018	10.06	Put	Bond Future	858.5700	0.8586	877.2100	0.8772	2.171	0	0	0
2018/02/09	2040	03/05/2018	10.00	Put	Bond Future	976.7800	0.9768	998.0500	0.9981	2.178	0	0	0
2018/02/09	2040	03/05/2018	10.00	Call	Bond Future	4,802.6600	4.8027	4,694.7500	4.6948	(2.247)	0	0	1,500
2018/02/09	2040	03/05/2018	9.00	Put	Bond Future	5,778.7300	5.7787	5,867.7700	5.8678	1.541	0	0	0
2018/02/09	2040	03/05/2018	9.00	Call	Bond Future	801.5100	0.8015	761.3700	0.7614	(5.008)	0	0	1,500
2018/02/09	2040	02/08/2018	10.03	Put	Bond Future	2,076.7800	2.0768	2,111.0300	2.1110	1.649	0	0	0
2018/02/09	2040	02/08/2018	10.04	Call	Bond Future	5,684.7400	5.6847	5,586.4100	5.5864	(1.730)	0	0	0
2018/02/09	2040	02/08/2018			Bond Future	9.6052	94.7061	9.6206	94.5739	0.160	0.0000	0.0000	420
2018/02/09	2040	02/08/2018	10.05	Call	Bond Future	5,739.4500	5.7395	5,640.7200	5.6407	(1.720)	0	0	0
2018/02/09	2040	02/08/2018	10.05	Put	Bond Future	2,024.0400	2.0240	2,057.5000	2.0575	1.653	0	0	0
2018/02/09	2040	02/08/2018	10.03	Call	Bond Future	5,630.2200	5.6302	5,532.2800	5.5323	(1.740)	0	0	0
2018/02/09	2040	02/08/2018	10.04	Put	Bond Future	2,050.2600	2.0503	2,084.1200	2.0841	1.651	0	0	0
2018/02/09	2044	03/05/2018	10.10	Call	Bond Future	5,398.6200	5.3986	5,285.1500	5.2851	(2.102)	0	0	0
2018/02/09	2044	03/05/2018	10.09	Put	Bond Future	860.7900	0.8608	879.3400	0.8793	2.155	0	0	0
2018/02/09	2044	03/05/2018			Bond Future	9.5652	94.5667	9.5800	94.4351	0.155	0.0000	0.0000	23,396
2018/02/09	2044	03/05/2018	10.11	Call	Bond Future	5,462.1600	5.4622	5,348.2800	5.3483	(2.085)	0	0	0
2018/02/09	2044	03/05/2018	10.11	Put	Bond Future	824.3100	0.8243	842.0400	0.8420	2.151	0	0	0
2018/02/09	2044	03/05/2018	10.10	Put	Bond Future	842.3100	0.8423	860.4500	0.8605	2.154	0	0	0
2018/02/09	2044	03/05/2018	10.09	Call	Bond Future	5,335.4400	5.3354	5,222.3800	5.2224	(2.119)	0	0	0
2018/02/09	2044	02/08/2018	10.07	Call	Bond Future	5,872.1600	5.8722	5,771.3400	5.7713	(1.717)	0	0	0
2018/02/09	2044	02/08/2018			Bond Future	9.6210	91.9358	9.6363	91.8011	0.159	0.0000	0.0000	0
2018/02/09	2044	02/08/2018	10.05	Call	Bond Future	5,761.4700	5.7615	5,661.4400	5.6614	(1.736)	0	0	0
2018/02/09	2044	02/08/2018	10.05	Put	Bond Future	2,116.2400	2.1162	2,150.9100	2.1509	1.638	0	0	0
2018/02/09	2044	02/08/2018	10.07	Put	Bond Future	2,063.0100	2.0630	2,096.8900	2.0969	1.642	0	0	0
2018/02/09	2044	02/08/2018	10.06	Call	Bond Future	5,816.7200	5.8167	5,716.3000	5.7163	(1.726)	0	0	0
2018/02/09	2044	02/08/2018	10.06	Put	Bond Future	2,089.4700	2.0895	2,123.7500	2.1238	1.641	0	0	0
2018/02/09	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2046	03/05/2018			Bond Future	116.8425	116.8425	116.4873	116.4873	(0.304)	0.0000	0.0000	10,874
2018/02/09	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2046	03/05/2018	127.93	Put	Bond Future	11,087.5200	11.0875	11,442.6700	11.4427	3.203	0	0	0
2018/02/09	2046	03/05/2018	127.95	Put	Bond Future	11,107.5200	11.1075	11,462.6700	11.4627	3.197	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
2018/02/09	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2046	03/05/2018	127.94	Put	Bond Future	11,097.5200	11.0975	11,452.6700	11.4527	3.200	0	0	0
2018/02/09	2046	02/08/2018	128.78	Put	Bond Future	9,768.0500	9.7680	10,130.5300	10.1305	3.711	0	0	0
2018/02/09	2046	02/08/2018			Bond Future	119.0119	119.0119	118.6495	118.6495	(0.305)	0.0000	0.0000	0
2018/02/09	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2046	02/08/2018	128.77	Put	Bond Future	9,758.0500	9.7580	10,120.5300	10.1205	3.715	0	0	0
2018/02/09	2046	02/08/2018	128.79	Put	Bond Future	9,778.0500	9.7780	10,140.5300	10.1405	3.707	0	0	0
2018/02/09	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2050	03/05/2018	135.62	Put	Bond Future	11,745.4300	11.7454	12,556.1500	12.5562	6.902	0	0	0
2018/02/09	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2050	03/05/2018			Bond Future	123.8746	123.8746	123.0639	123.0639	(0.654)	0.0000	0.0000	9,738
2018/02/09	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2050	03/05/2018	135.61	Put	Bond Future	11,735.4300	11.7354	12,546.1500	12.5462	6.908	0	0	0
2018/02/09	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2050	03/05/2018	135.63	Put	Bond Future	11,755.4300	11.7554	12,566.1500	12.5662	6.897	0	0	0
2018/02/09	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2050	02/08/2018	137.54	Put	Bond Future	13,098.1000	13.0981	13,924.9200	13.9249	6.313	0	0	0
2018/02/09	2050	02/08/2018	137.52	Put	Bond Future	13,078.1000	13.0781	13,904.9200	13.9049	6.322	0	0	0
2018/02/09	2050	02/08/2018			Bond Future	124.4419	124.4419	123.6151	123.6151	(0.664)	0.0000	0.0000	0
2018/02/09	2050	02/08/2018	137.53	Put	Bond Future	13,088.1000	13.0881	13,914.9200	13.9149	6.317	0	0	0
2018/02/09	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	AL37	03/05/2018			Index Future	584.5720	584.5720	584.1650	584.1650	(0.070)	0.0000	0.0000	0
2018/02/09	AL37	02/08/2018			Index Future	595.3910	595.3910	594.9720	594.9720	(0.070)	0.0000	0.0000	0
2018/02/09	AL7T	03/05/2018			Index Future	676.6200	676.6200	675.7940	675.7940	(0.122)	0.0000	0.0000	0
2018/02/09	AL7T	02/08/2018			Index Future	689.1430	689.1430	688.2970	688.2970	(0.123)	0.0000	0.0000	0
2018/02/09	ALBI	03/05/2018			Index Future	612.9040	612.9040	612.0790	612.0790	(0.135)	0.0000	0.0000	828
2018/02/09	ALBI	02/08/2018			Index Future	624.2480	624.2480	623.4040	623.4040	(0.135)	0.0000	0.0000	0
2018/02/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	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
2018/02/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/09	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/09	EL28	03/05/2018	133.20	Put	Bond Future	5,213.7000		5.2137	4,995.3200	4.9953	(4.189)	0	0	0
2018/02/09	EL28	03/05/2018			Bond Future	127.9863		127.9863	128.2047	128.2047	0.171	0.0000	0.0000	0
2018/02/09	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	EL28	03/05/2018	133.19	Put	Bond Future	5,203.7000		5.2037	4,985.3200	4.9853	(4.197)	0	0	0
2018/02/09	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	EL28	03/05/2018	133.18	Put	Bond Future	5,193.7000		5.1937	4,975.3200	4.9753	(4.205)	0	0	0
2018/02/09	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	EL28	02/08/2018			Bond Future	130.3627		130.3627	130.5841	130.5841	0.170	0.0000	0.0000	0
2018/02/09	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	EL28	02/08/2018	134.93	Put	Bond Future	4,567.2900		4.5673	4,345.8700	4.3459	(4.848)	0	0	0
2018/02/09	EL28	02/08/2018	134.95	Put	Bond Future	4,587.2900		4.5873	4,365.8700	4.3659	(4.827)	0	0	0
2018/02/09	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	EL28	02/08/2018	134.94	Put	Bond Future	4,577.2900		4.5773	4,355.8700	4.3559	(4.837)	0	0	0
2018/02/09	ES33	03/05/2018	11.22	Call	Bond Future	3,090.5600		3.0906	2,939.9600	2.9400	(4.873)	0	0	0
2018/02/09	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	ES33	03/05/2018			Bond Future	10.6985		77.2186	10.7232	77.0680	0.231	0.0000	0.0000	9,466
2018/02/09	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	ES33	03/05/2018	11.20	Call	Bond Future	2,975.4900		2.9755	2,824.8900	2.8249	(5.061)	0	0	0
2018/02/09	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	ES33	03/05/2018	11.21	Call	Bond Future	3,033.0600		3.0331	2,882.4600	2.8825	(4.965)	0	0	0
2018/02/09	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	ES33	02/08/2018	11.14	Call	Bond Future	2,031.0800		2.0311	1,877.1900	1.8772	(7.577)	0	0	0
2018/02/09	ES33	02/08/2018			Bond Future	10.7956		78.6476	10.8212	78.4937	0.237	0.0000	0.0000	0
2018/02/09	ES33	02/08/2018	11.15	Call	Bond Future	2,088.8300		2.0888	1,934.9400	1.9349	(7.367)	0	0	0
2018/02/09	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	ES33	02/08/2018	11.16	Call	Bond Future	2,146.5200		2.1465	1,992.6300	1.9926	(7.169)	0	0	0
2018/02/09	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/09	ES42	03/05/2018			Bond Future	10.8626	80.2690	10.8770	80.1677	0.133	0.0000	0.0000	7,957
2018/02/09	ES42	02/08/2018			Bond Future	10.9564	81.7543	10.9714	81.6506	0.137	0.0000	0.0000	0
2018/02/09	GOVI	03/05/2018	590.29	Call	GOVI	211,070.0000	21.1070	203,480.0000	20.3480	(3.596)	0	0	0
2018/02/09	GOVI	03/05/2018	590.27	Call	GOVI	211,270.0000	21.1270	203,680.0000	20.3680	(3.593)	0	0	0
2018/02/09	GOVI	03/05/2018			GOVI	611.3970	611.3970	610.6380	610.6380	(0.124)	0.0000	0.0000	607
2018/02/09	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	GOVI	03/05/2018	590.28	Call	GOVI	211,170.0000	21.1170	203,580.0000	20.3580	(3.594)	0	0	0
2018/02/09	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	GOVI	02/08/2018			GOVI	622.7130	622.7130	621.9350	621.9350	(0.125)	0.0000	0.0000	0
2018/02/09	GOVI	02/08/2018	605.71	Call	GOVI	170,030.0000	17.0030	162,250.0000	16.2250	(4.576)	0	0	0
2018/02/09	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	GOVI	02/08/2018	605.72	Call	GOVI	169,930.0000	16.9930	162,150.0000	16.2150	(4.578)	0	0	0
2018/02/09	GOVI	02/08/2018	605.70	Call	GOVI	170,130.0000	17.0130	162,350.0000	16.2350	(4.573)	0	0	0
2018/02/09	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/09	IGOV	03/05/2018			Index Future	250.3200	250.3200	250.1750	250.1750	(0.058)	0.0000	0.0000	1,146
2018/02/09	IGOV	02/08/2018			Index Future	254.9680	254.9680	254.8180	254.8180	(0.059)	0.0000	0.0000	0
2018/02/09	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/09	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/02/09	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/02/09	IS01	20/12/2018			Interest Rate Swap	100.4800	100.4800	100.4800	100.4800	0.000	0.0000	0.0000	0
2018/02/09	IS01	22/03/2019			Interest Rate Swap	99.4900	99.4900	99.4900	99.4900	0.000	0.0000	0.0000	0
2018/02/09	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/09	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2018/02/09	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5100	98.5100	0.000	0.0000	0.0000	0
2018/02/09	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.8600	98.8600	0.000	0.0000	0.0000	0
2018/02/09	IS02	15/03/2019			Interest Rate Swap	99.2500	99.2500	99.2400	99.2400	(0.010)	0.0000	0.0000	0
2018/02/09	IS02	21/06/2019			Interest Rate Swap	99.6000	99.6000	99.6000	99.6000	0.000	0.0000	0.0000	0
2018/02/09	IS02	20/09/2019			Interest Rate Swap	99.9700	99.9700	99.9700	99.9700	0.000	0.0000	0.0000	0
2018/02/09	IS02	20/12/2019			Interest Rate Swap	100.9000	100.9000	100.9000	100.9000	0.000	0.0000	0.0000	0
2018/02/09	IS02	23/03/2020			Interest Rate Swap	98.6300	98.6300	98.6400	98.6400	0.010	0.0000	0.0000	0
2018/02/09	IS05	17/12/2020			Interest Rate Swap	96.0600	96.0600	96.1000	96.1000	0.042	0.0000	0.0000	0
2018/02/09	IS05	16/03/2021			Interest Rate Swap	95.2700	95.2700	95.3300	95.3300	0.063	0.0000	0.0000	0
2018/02/09	IS05	15/06/2021			Interest Rate Swap	94.4500	94.4500	94.5200	94.5200	0.074	0.0000	0.0000	0
2018/02/09	IS05	21/09/2021			Interest Rate Swap	94.6100	94.6100	94.6900	94.6900	0.085	0.0000	0.0000	0
2018/02/09	IS05	21/12/2021			Interest Rate Swap	96.7900	96.7900	96.8900	96.8900	0.103	0.0000	0.0000	51
2018/02/09	IS05	15/03/2022			Interest Rate Swap	96.9300	96.9300	97.0300	97.0300	0.103	0.0000	0.0000	0
2018/02/09	IS05	21/06/2022			Interest Rate Swap	98.1300	98.1300	98.2300	98.2300	0.102	0.0000	0.0000	0
2018/02/09	IS05	20/09/2022			Interest Rate Swap	100.3400	100.3400	100.4300	100.4300	0.090	0.0000	0.0000	0
2018/02/09	IS05	20/12/2022			Interest Rate Swap	101.6000	101.6000	101.6900	101.6900	0.089	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
2018/02/09	IS05	22/03/2023			Interest Rate Swap	96.7100	96.7100	96.8100	96.8100	0.103	0.0000	0.0000	0
2018/02/09	IS10	17/12/2025			Interest Rate Swap	94.8500	94.8500	95.0300	95.0300	0.190	0.0000	0.0000	0
2018/02/09	IS10	16/03/2026			Interest Rate Swap	91.8500	91.8500	92.0400	92.0400	0.207	0.0000	0.0000	0
2018/02/09	IS10	15/06/2026			Interest Rate Swap	90.6000	90.6000	90.7900	90.7900	0.210	0.0000	0.0000	0
2018/02/09	IS10	21/09/2026			Interest Rate Swap	92.7600	92.7600	92.9500	92.9500	0.205	0.0000	0.0000	0
2018/02/09	IS10	21/12/2026			Interest Rate Swap	96.5300	96.5300	96.7300	96.7300	0.207	0.0000	0.0000	0
2018/02/09	IS10	15/03/2027			Interest Rate Swap	95.1000	95.1000	95.2900	95.2900	0.200	0.0000	0.0000	0
2018/02/09	IS10	21/06/2027			Interest Rate Swap	97.1400	97.1400	97.3500	97.3500	0.216	0.0000	0.0000	0
2018/02/09	IS10	20/09/2027			Interest Rate Swap	100.8400	100.8400	101.0500	101.0500	0.208	0.0000	0.0000	0
2018/02/09	IS10	20/12/2027			Interest Rate Swap	101.1700	101.1700	101.3900	101.3900	0.217	0.0000	0.0000	0
2018/02/09	IS10	22/03/2028			Interest Rate Swap	96.4100	96.4100	96.6400	96.6400	0.239	0.0000	0.0000	0
2018/02/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/09	JBAF	21/02/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2018/02/09	JBAF	20/03/2018			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,500
2018/02/09	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/02/09	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/02/09	JBAF	19/09/2018			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/02/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/09	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	35,000
2018/02/09	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2018/02/09	JBAF	19/06/2019			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2018/02/09	JBAF	18/09/2019			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2018/02/09	R023	03/05/2018	8.27	Call	Bond Future	2,351.5500	2.3516	2,279.5000	2.2795	(3.064)	0	0	0
2018/02/09	R023	03/05/2018			Bond Future	7.7223	101.5456	7.7433	101.4626	0.271	0.0000	0.0000	66,216
2018/02/09	R023	03/05/2018	8.27	Put	Bond Future	210.2200	0.2102	221.1200	0.2211	5.185	0	0	0
2018/02/09	R023	03/05/2018	8.28	Call	Bond Future	2,383.9200	2.3839	2,311.5700	2.3116	(3.035)	0	0	0
2018/02/09	R023	03/05/2018	8.29	Put	Bond Future	197.9700	0.1980	208.2800	0.2083	5.208	0	0	0
2018/02/09	R023	03/05/2018	8.28	Put	Bond Future	204.0200	0.2040	214.6200	0.2146	5.196	0	0	0
2018/02/09	R023	03/05/2018	8.29	Call	Bond Future	2,416.4200	2.4164	2,343.7800	2.3438	(3.006)	0	0	0
2018/02/09	R023	03/05/2018	9.19	Call	Bond Future	5,619.6100	5.6196	5,537.0000	5.5370	(1.470)	0	0	0
2018/02/09	R023	03/05/2018	9.19	Put	Bond Future	6.0600	0.0061	6.4000	0.0064	5.611	0	0	2,500
2018/02/09	R035	03/05/2018	9.91	Put	Bond Future	1,141.7100	1.1417	1,181.2400	1.1812	3.462	0	0	0
2018/02/09	R035	03/05/2018			Bond Future	9.3685	97.5027	9.3936	97.2992	0.268	0.0000	0.0000	60,929
2018/02/09	R035	03/05/2018	9.90	Call	Bond Future	5,339.0600	5.3391	5,175.7400	5.1757	(3.059)	0	0	0
2018/02/09	R035	03/05/2018	9.90	Put	Bond Future	1,161.4300	1.1614	1,201.6000	1.2016	3.459	0	0	0
2018/02/09	R035	03/05/2018	9.91	Call	Bond Future	5,395.3000	5.3953	5,231.3400	5.2313	(3.039)	0	0	0
2018/02/09	R035	03/05/2018	9.89	Call	Bond Future	5,282.8600	5.2829	5,120.1800	5.1202	(3.079)	0	0	0
2018/02/09	R035	03/05/2018	9.89	Put	Bond Future	1,181.2800	1.1813	1,222.0900	1.2221	3.455	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
2018/02/09	R035	02/08/2018	9.42	Call	Bond Future	4,027.3900	4.0274	3,908.6400	3.9086	(2.949)	0	0	0
2018/02/09	R035	02/08/2018			Bond Future	9.4217	99.3073	9.4476	99.0994	0.276	0.0000	0.0000	3
2018/02/09	R035	02/08/2018	9.42	Put	Bond Future	4,040.8700	4.0409	4,130.0600	4.1301	2.207	0	0	0
2018/02/09	R035	02/08/2018	9.43	Call	Bond Future	4,064.3000	4.0643	3,944.9000	3.9449	(2.938)	0	0	0
2018/02/09	R035	02/08/2018	9.44	Put	Bond Future	3,954.3200	3.9543	4,042.2200	4.0422	2.223	0	0	0
2018/02/09	R035	02/08/2018	9.43	Put	Bond Future	3,997.5800	3.9976	4,086.1200	4.0861	2.215	0	0	0
2018/02/09	R035	02/08/2018	9.44	Call	Bond Future	4,101.1400	4.1011	3,981.1000	3.9811	(2.927)	0	0	0
2018/02/09	R186	03/05/2018	8.92	Call	Bond Future	3,535.9900	3.5360	3,427.1700	3.4272	(3.077)	0	0	0
2018/02/09	R186	03/05/2018	8.91	Put	Bond Future	598.8400	0.5988	623.1000	0.6231	4.051	0	0	0
2018/02/09	R186	03/05/2018	10.14	Put	Bond Future	10.8100	0.0108	11.2600	0.0113	4.163	0	0	0
2018/02/09	R186	03/05/2018	8.00	Put	Bond Future	3,616.9900	3.6170	3,710.9800	3.7110	2.599	0	0	0
2018/02/09	R186	03/05/2018	8.69	Call	Bond Future	2,486.3000	2.4863	2,391.8700	2.3919	(3.798)	0	0	0
2018/02/09	R186	03/05/2018	9.72	Put	Bond Future	57.6100	0.0576	60.0600	0.0601	4.253	0	0	10,640
2018/02/09	R186	03/05/2018	8.40	Put	Bond Future	1,823.1100	1.8231	1,884.7200	1.8847	3.379	0	0	0
2018/02/09	R186	03/05/2018			Bond Future	8.4590	116.2764	8.4794	116.1439	0.241	0.0000	0.0000	179,587
2018/02/09	R186	03/05/2018	8.93	Call	Bond Future	3,584.8300	3.5848	3,475.4800	3.4755	(3.050)	0	0	0
2018/02/09	R186	03/05/2018	8.93	Put	Bond Future	570.6200	0.5706	593.8200	0.5938	4.066	0	0	0
2018/02/09	R186	03/05/2018	9.30	Put	Bond Future	218.2000	0.2182	227.4200	0.2274	4.225	0	0	0
2018/02/09	R186	03/05/2018	9.30	Call	Bond Future	5,525.9100	5.5259	5,402.5800	5.4026	(2.232)	0	0	1,120
2018/02/09	R186	03/05/2018	10.14	Call	Bond Future	10,293.4200	10.2934	10,161.3200	10.1613	(1.283)	0	0	0
2018/02/09	R186	03/05/2018	8.92	Put	Bond Future	584.6700	0.5847	608.4000	0.6084	4.059	0	0	0
2018/02/09	R186	03/05/2018	8.91	Call	Bond Future	3,487.2300	3.4872	3,378.9400	3.3789	(3.105)	0	0	0
2018/02/09	R186	03/05/2018	9.19	Put	Bond Future	294.0100	0.2940	306.3700	0.3064	4.204	0	0	0
2018/02/09	R186	03/05/2018	8.00	Call	Bond Future	573.1100	0.5731	534.5500	0.5345	(6.728)	0	0	4,745
2018/02/09	R186	03/05/2018	8.69	Put	Bond Future	994.5900	0.9946	1,032.7100	1.0327	3.833	0	0	0
2018/02/09	R186	03/05/2018	9.72	Call	Bond Future	7,892.1300	7.8921	7,762.0300	7.7620	(1.648)	0	0	0
2018/02/09	R186	03/05/2018	8.70	Put	Bond Future	972.8900	0.9729	1,010.3000	1.0103	3.845	0	0	3,500
2018/02/09	R186	03/05/2018	8.40	Call	Bond Future	1,437.6300	1.4376	1,366.6900	1.3667	(4.935)	0	0	4,745
2018/02/09	R186	03/05/2018	9.75	Call	Bond Future	8,063.5600	8.0636	7,933.2100	7.9332	(1.617)	0	0	0
2018/02/09	R186	03/05/2018	9.75	Put	Bond Future	51.6000	0.0516	53.8000	0.0538	4.264	0	0	3,200
2018/02/09	R186	03/05/2018	9.19	Call	Bond Future	4,926.5800	4.9266	4,806.3900	4.8064	(2.440)	0	0	0
2018/02/09	R186	03/05/2018	8.70	Call	Bond Future	2,528.5900	2.5286	2,433.4500	2.4334	(3.763)	0	0	0
2018/02/09	R186	03/05/2018	8.85	Call	Bond Future	3,200.7600	3.2008	3,095.8500	3.0958	(3.278)	0	0	0
2018/02/09	R186	03/05/2018	8.85	Put	Bond Future	690.9700	0.6910	718.6100	0.7186	4.000	0	0	4,745
2018/02/09	R186	02/08/2018	8.48	Put	Bond Future	2,412.5400	2.4125	2,474.2100	2.4742	2.556	0	0	0
2018/02/09	R186	02/08/2018	8.25	Call	Bond Future	1,668.6700	1.6687	1,607.8600	1.6079	(3.644)	0	0	1,470
2018/02/09	R186	02/08/2018			Bond Future	8.5013	113.1280	8.5227	112.9922	0.252	0.0000	0.0000	782
2018/02/09	R186	02/08/2018	8.47	Call	Bond Future	2,248.0800	2.2481	2,174.5200	2.1745	(3.272)	0	0	0
2018/02/09	R186	02/08/2018	8.47	Put	Bond Future	2,447.0000	2.4470	2,509.2500	2.5093	2.544	0	0	0
2018/02/09	R186	02/08/2018	8.48	Call	Bond Future	2,277.2800	2.2773	2,203.1400	2.2031	(3.256)	0	0	0
2018/02/09	R186	02/08/2018	8.25	Put	Bond Future	3,280.3000	3.2803	3,355.3000	3.3553	2.286	0	0	0
2018/02/09	R186	02/08/2018	7.50	Put	Bond Future	7,097.7700	7.0978	7,208.6400	7.2086	1.562	0	0	0
2018/02/09	R186	02/08/2018	8.46	Call	Bond Future	2,219.1200	2.2191	2,146.1500	2.1462	(3.288)	0	0	0
2018/02/09	R186	02/08/2018	8.46	Put	Bond Future	2,481.7500	2.4818	2,544.5900	2.5446	2.532	0	0	0
2018/02/09	R186	02/08/2018	7.50	Call	Bond Future	491.5900	0.4916	466.6500	0.4666	(5.073)	0	0	1,470
2018/02/09	R186	01/11/2018	9.14	Call	Bond Future	5,227.3900	5.2274	5,126.7500	5.1267	(1.925)	0	0	0
2018/02/09	R186	01/11/2018	7.96	Put	Bond Future	5,338.7200	5.3387	5,425.7100	5.4257	1.629	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
2018/02/09	R186	01/11/2018	8.54	Put	Bond Future	3,036.7200	3.0367	3,098.7100	3.0987	2.041	0	0	0
2018/02/09	R186	01/11/2018			Bond Future	8.5392	115.2589	8.5615	115.1208	0.261	0.0000	0.0000	0
2018/02/09	R186	01/11/2018	8.46	Put	Bond Future	3,309.8300	3.3098	3,375.3700	3.3754	1.980	0	0	0
2018/02/09	R186	01/11/2018	8.46	Call	Bond Future	2,817.8100	2.8178	2,745.2100	2.7452	(2.576)	0	0	5,000
2018/02/09	R186	01/11/2018	8.53	Call	Bond Future	3,013.1600	3.0132	2,937.4600	2.9375	(2.512)	0	0	0
2018/02/09	R186	01/11/2018	8.53	Put	Bond Future	3,070.1700	3.0702	3,132.6100	3.1326	2.034	0	0	0
2018/02/09	R186	01/11/2018	9.14	Put	Bond Future	1,585.7300	1.5857	1,623.2300	1.6232	2.365	0	0	5,000
2018/02/09	R186	01/11/2018	7.96	Call	Bond Future	1,674.1900	1.6742	1,623.0400	1.6230	(3.055)	0	0	5,000
2018/02/09	R186	01/11/2018	8.54	Call	Bond Future	3,041.6700	3.0417	2,965.5200	2.9655	(2.504)	0	0	0
2018/02/09	R186	01/11/2018	8.52	Call	Bond Future	2,984.8200	2.9848	2,909.5700	2.9096	(2.521)	0	0	0
2018/02/09	R186	01/11/2018	8.52	Put	Bond Future	3,103.8400	3.1038	3,166.7300	3.1667	2.026	0	0	0
2018/02/09	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	R197	03/05/2018			Bond Future	301.1011	301.1011	301.0711	301.0711	(0.010)	0.0000	0.0000	2,388
2018/02/09	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	R197	03/05/2018	304.44	Put	Bond Future	3,338.9400	3.3389	3,368.8900	3.3689	0.897	0	0	0
2018/02/09	R197	03/05/2018	304.46	Put	Bond Future	3,358.9400	3.3589	3,388.8900	3.3889	0.892	0	0	0
2018/02/09	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	R197	03/05/2018	304.45	Put	Bond Future	3,348.9400	3.3489	3,378.8900	3.3789	0.894	0	0	0
2018/02/09	R202	03/05/2018	247.48	Put	Bond Future	11,181.9700	11.1820	11,483.0200	11.4830	2.692	0	0	0
2018/02/09	R202	03/05/2018	247.47	Call	Bond Future	55.0400	0.0550	45.6300	0.0456	(17.097)	0	0	0
2018/02/09	R202	03/05/2018			Bond Future	236.3528	236.3528	236.0424	236.0424	(0.131)	0.0000	0.0000	23,050
2018/02/09	R202	03/05/2018	247.48	Call	Bond Future	54.8000	0.0548	45.4200	0.0454	(17.117)	0	0	0
2018/02/09	R202	03/05/2018	247.47	Put	Bond Future	11,172.2100	11.1722	11,473.2300	11.4732	2.694	0	0	0
2018/02/09	R202	03/05/2018	247.49	Call	Bond Future	54.5500	0.0546	45.2100	0.0452	(17.122)	0	0	0
2018/02/09	R202	03/05/2018	247.49	Put	Bond Future	11,191.7200	11.1917	11,492.8100	11.4928	2.690	0	0	0
2018/02/09	R204	03/05/2018	7.10	Put	Bond Future	25.5000	0.0255	29.4700	0.0295	15.569	0	0	0
2018/02/09	R204	03/05/2018			Bond Future	6.8613	103.7013	6.8911	103.6834	0.433	0.0000	0.0000	22,580
2018/02/09	R204	03/05/2018	7.09	Call	Bond Future	164.5300	0.1645	150.7200	0.1507	(8.394)	0	0	0
2018/02/09	R204	03/05/2018	7.09	Put	Bond Future	26.7500	0.0267	30.8800	0.0309	15.439	0	0	0
2018/02/09	R204	03/05/2018	7.10	Call	Bond Future	169.3000	0.1693	155.3300	0.1553	(8.252)	0	0	0
2018/02/09	R204	03/05/2018	7.08	Call	Bond Future	159.8100	0.1598	146.1700	0.1462	(8.535)	0	0	0
2018/02/09	R204	03/05/2018	7.08	Put	Bond Future	28.0500	0.0281	32.3500	0.0323	15.330	0	0	0
2018/02/09	R207	03/05/2018	7.57	Call	Bond Future	981.5600	0.9816	946.3700	0.9464	(3.585)	0	0	0
2018/02/09	R207	03/05/2018	7.56	Put	Bond Future	19.2700	0.0193	21.4100	0.0214	11.105	0	0	0
2018/02/09	R207	03/05/2018			Bond Future	6.9540	102.7123	6.9777	102.6751	0.340	0.0000	0.0000	47,558
2018/02/09	R207	03/05/2018	7.58	Call	Bond Future	996.2200	0.9962	960.9400	0.9609	(3.541)	0	0	0
2018/02/09	R207	03/05/2018	7.58	Put	Bond Future	17.4100	0.0174	19.3600	0.0194	11.200	0	0	0
2018/02/09	R207	03/05/2018	7.57	Put	Bond Future	18.2900	0.0183	20.3300	0.0203	11.154	0	0	0
2018/02/09	R207	03/05/2018	7.56	Call	Bond Future	967.0000	0.9670	931.9100	0.9319	(3.629)	0	0	0
2018/02/09	R208	03/05/2018	7.77	Call	Bond Future	1,320.7900	1.3208	1,270.7900	1.2708	(3.786)	0	0	0
2018/02/09	R208	03/05/2018			Bond Future	7.2757	99.3400	7.2977	99.2841	0.302	0.0000	0.0000	33,372
2018/02/09	R208	03/05/2018	7.77	Put	Bond Future	70.4800	0.0705	76.4400	0.0764	8.456	0	0	0
2018/02/09	R208	03/05/2018	7.78	Call	Bond Future	1,342.8900	1.3429	1,292.6600	1.2927	(3.740)	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
2018/02/09	R208	03/05/2018	7.79	Put	Bond Future	64.7000	0.0647	70.2200	0.0702	8.532	0	0	0
2018/02/09	R208	03/05/2018	7.78	Put	Bond Future	67.4900	0.0675	73.2200	0.0732	8.490	0	0	0
2018/02/09	R208	03/05/2018	7.79	Call	Bond Future	1,365.1800	1.3652	1,314.7400	1.3147	(3.695)	0	0	0
2018/02/09	R209	03/05/2018	9.85	Put	Bond Future	637.5100	0.6375	668.9400	0.6689	4.930	0	0	0
2018/02/09	R209	03/05/2018	10.00	Call	Bond Future	4,678.6300	4.6786	4,529.4900	4.5295	(3.188)	0	0	0
2018/02/09	R209	03/05/2018	10.73	Call	Bond Future	8,651.6900	8.6517	8,483.0000	8.4830	(1.950)	0	0	0
2018/02/09	R209	03/05/2018	9.75	Call	Bond Future	3,433.2800	3.4333	3,299.6900	3.2997	(3.891)	0	0	435
2018/02/09	R209	03/05/2018	9.77	Call	Bond Future	3,528.3200	3.5283	3,393.2700	3.3933	(3.828)	0	0	0
2018/02/09	R209	03/05/2018	9.30	Call	Bond Future	0.0000	0.0000	1,556.6700	1.5567	100.000	0	0	1,321
2018/02/09	R209	03/05/2018			Bond Future	9.3552	73.9076	9.3803	73.7357	0.269	0.0000	0.0000	78,849
2018/02/09	R209	03/05/2018	9.85	Call	Bond Future	3,917.0300	3.9170	3,776.5100	3.7765	(3.587)	0	0	0
2018/02/09	R209	03/05/2018	10.73	Put	Bond Future	59.1600	0.0592	62.4200	0.0624	5.510	0	0	435
2018/02/09	R209	03/05/2018	10.22	Call	Bond Future	5,850.2600	5.8503	5,691.9500	5.6920	(2.706)	0	0	0
2018/02/09	R209	03/05/2018	10.22	Put	Bond Future	259.4300	0.2594	273.0700	0.2731	5.258	0	0	435
2018/02/09	R209	03/05/2018	9.75	Put	Bond Future	798.7400	0.7987	837.1000	0.8371	4.803	0	0	0
2018/02/09	R209	03/05/2018	9.86	Call	Bond Future	3,966.5300	3.9665	3,825.3700	3.8254	(3.559)	0	0	0
2018/02/09	R209	03/05/2018	8.95	Put	Bond Future	0.0000	0.0000	3,765.9300	3.7659	100.000	0	0	0
2018/02/09	R209	03/05/2018	10.00	Put	Bond Future	448.0200	0.4480	470.8300	0.4708	5.091	0	0	11,067
2018/02/09	R209	03/05/2018	9.47	Put	Bond Future	1,442.1300	1.4421	1,504.8600	1.5049	4.350	0	0	250
2018/02/09	R209	03/05/2018	9.77	Put	Bond Future	764.0800	0.7641	800.9800	0.8010	4.829	0	0	250
2018/02/09	R209	03/05/2018	9.30	Put	Bond Future	0.0000	0.0000	2,108.7700	2.1088	100.000	0	0	0
2018/02/09	R209	03/05/2018	9.86	Put	Bond Future	623.0000	0.6230	653.7900	0.6538	4.942	0	0	0
2018/02/09	R209	03/05/2018	8.95	Call	Bond Future	0.0000	0.0000	735.8100	0.7358	100.000	0	0	1,321
2018/02/09	R209	03/05/2018	9.84	Call	Bond Future	3,867.7200	3.8677	3,727.8500	3.7279	(3.616)	0	0	0
2018/02/09	R209	03/05/2018	9.84	Put	Bond Future	652.3000	0.6523	684.3800	0.6844	4.918	0	0	0
2018/02/09	R209	03/05/2018	9.19	Put	Bond Future	2,478.9600	2.4790	2,570.3000	2.5703	3.685	0	0	0
2018/02/09	R209	03/05/2018	9.19	Call	Bond Future	1,332.9400	1.3329	1,252.3300	1.2523	(6.048)	0	0	250
2018/02/09	R209	03/05/2018	9.47	Call	Bond Future	2,222.8900	2.2229	2,113.6700	2.1137	(4.913)	0	0	0
2018/02/09	R209	02/08/2018	9.66	Call	Bond Future	3,749.4800	3.7495	3,634.6400	3.6346	(3.063)	0	0	435
2018/02/09	R209	02/08/2018	10.38	Call	Bond Future	7,003.1200	7.0031	6,854.3700	6.8544	(2.124)	0	0	0
2018/02/09	R209	02/08/2018	10.39	Put	Bond Future	786.0000	0.7860	812.5300	0.8125	3.375	0	0	0
2018/02/09	R209	02/08/2018			Bond Future	9.4039	75.2753	9.4298	75.0997	0.276	0.0000	0.0000	835
2018/02/09	R209	02/08/2018	10.84	Call	Bond Future	9,242.2400	9.2422	9,080.6700	9.0807	(1.748)	0	0	0
2018/02/09	R209	02/08/2018	10.84	Put	Bond Future	381.6800	0.3817	395.7200	0.3957	3.678	0	0	435
2018/02/09	R209	02/08/2018	10.21	Call	Bond Future	6,186.1200	6.1861	6,043.5800	6.0436	(2.304)	0	0	0
2018/02/09	R209	02/08/2018	10.21	Put	Bond Future	1,002.6500	1.0027	1,035.7200	1.0357	3.298	0	0	435
2018/02/09	R209	02/08/2018	9.66	Put	Bond Future	2,040.8700	2.0409	2,101.6400	2.1016	2.978	0	0	0
2018/02/09	R209	02/08/2018	10.38	Put	Bond Future	796.7100	0.7967	823.5700	0.8236	3.371	0	0	0
2018/02/09	R209	02/08/2018	10.39	Call	Bond Future	7,051.8600	7.0519	6,902.7800	6.9028	(2.114)	0	0	0
2018/02/09	R209	02/08/2018	10.40	Call	Bond Future	7,100.5200	7.1005	6,951.1200	6.9511	(2.104)	0	0	0
2018/02/09	R209	02/08/2018	10.40	Put	Bond Future	775.2900	0.7753	801.5000	0.8015	3.381	0	0	0
2018/02/09	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	R209	01/11/2018	9.34	Put	Bond Future	3,910.6400	3.9106	3,996.0200	3.9960	2.183	0	0	0
2018/02/09	R209	01/11/2018	1,016.00	Call	Bond Future	72,656.4100	72.6564	72,477.6300	72.4776	(0.246)	0	0	0
2018/02/09	R209	01/11/2018	9.97	Call	Bond Future	5,474.7900	5.4748	5,349.3500	5.3493	(2.291)	0	0	0
2018/02/09	R209	01/11/2018			Bond Future	9.4514	73.5443	9.4780	73.3655	0.282	0.0000	0.0000	0
2018/02/09	R209	01/11/2018	1,016.01	Call	Bond Future	72,656.4100	72.6564	72,477.6300	72.4776	(0.246)	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
2018/02/09	R209	01/11/2018	1,016.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	R209	01/11/2018	1,015.99	Call	Bond Future	72,656.4000		72.6564	72,477.6200	72.4776	(0.246)	0	0	0
2018/02/09	R209	01/11/2018	9.34	Call	Bond Future	3,155.9200		3.1559	3,062.5200	3.0625	(2.960)	0	0	0
2018/02/09	R209	01/11/2018	1,016.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	R209	01/11/2018	9.97	Put	Bond Future	2,107.3900		2.1074	2,160.7300	2.1607	2.531	0	0	255
2018/02/09	R209	01/11/2018	10.57	Call	Bond Future	8,121.4700		8.1215	7,974.0700	7.9741	(1.815)	0	0	0
2018/02/09	R209	01/11/2018	10.57	Put	Bond Future	1,138.8400		1.1388	1,170.2200	1.1702	2.755	0	0	0
2018/02/09	R209	01/11/2018	9.94	Call	Bond Future	5,349.3700		5.3494	5,225.2500	5.2252	(2.320)	0	0	0
2018/02/09	R209	01/11/2018	9.94	Put	Bond Future	2,170.4400		2.1704	2,225.1000	2.2251	2.518	0	0	255
2018/02/09	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	R210	03/05/2018	191.44	Put	Bond Future	5,757.8200		5.7578	5,445.9700	5.4460	(5.416)	0	0	0
2018/02/09	R210	03/05/2018			Bond Future	185.6822		185.6822	185.9940	185.9940	0.168	0.0000	0.0000	2,159
2018/02/09	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	R210	03/05/2018	191.46	Put	Bond Future	5,777.8200		5.7778	5,465.9700	5.4660	(5.397)	0	0	0
2018/02/09	R210	03/05/2018	191.45	Put	Bond Future	5,767.8200		5.7678	5,455.9700	5.4560	(5.407)	0	0	0
2018/02/09	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	R212	03/05/2018	154.30	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	R212	03/05/2018			Bond Future	153.5647		153.5647	153.5487	153.5487	(0.010)	0.0000	0.0000	4,755
2018/02/09	R212	03/05/2018	154.28	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	R212	03/05/2018	154.28	Put	Bond Future	715.3300		0.7153	731.2700	0.7313	2.228	0	0	0
2018/02/09	R212	03/05/2018	154.30	Put	Bond Future	735.3300		0.7353	751.2700	0.7513	2.168	0	0	0
2018/02/09	R212	03/05/2018	154.29	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/09	R212	03/05/2018	154.29	Put	Bond Future	725.3300		0.7253	741.2700	0.7413	2.198	0	0	0
2018/02/09	R213	03/05/2018	9.57	Put	Bond Future	539.3500		0.5394	552.8100	0.5528	2.496	0	0	0
2018/02/09	R213	03/05/2018	9.56	Call	Bond Future	3,887.6100		3.8876	3,801.8200	3.8018	(2.207)	0	0	0
2018/02/09	R213	03/05/2018			Bond Future	9.0479		85.9438	9.0628	85.8442	0.165	0.0000	0.0000	45,278
2018/02/09	R213	03/05/2018	9.57	Call	Bond Future	3,937.6400		3.9376	3,851.5100	3.8515	(2.187)	0	0	0
2018/02/09	R213	03/05/2018	9.56	Put	Bond Future	552.6500		0.5527	566.4500	0.5665	2.497	0	0	0
2018/02/09	R213	03/05/2018	9.58	Call	Bond Future	3,987.9800		3.9880	3,901.5300	3.9015	(2.168)	0	0	0
2018/02/09	R213	03/05/2018	9.58	Put	Bond Future	526.4400		0.5264	539.5800	0.5396	2.496	0	0	0
2018/02/09	R213	02/08/2018	9.06	Call	Bond Future	2,562.6100		2.5626	2,504.1000	2.5041	(2.283)	0	0	0
2018/02/09	R213	02/08/2018	9.05	Put	Bond Future	2,829.9500		2.8300	2,873.8700	2.8739	1.552	0	0	0
2018/02/09	R213	02/08/2018			Bond Future	9.0949		87.5344	9.1104	87.4324	0.170	0.0000	0.0000	1
2018/02/09	R213	02/08/2018	9.07	Call	Bond Future	2,592.4800		2.5925	2,533.5800	2.5336	(2.272)	0	0	0
2018/02/09	R213	02/08/2018	9.07	Put	Bond Future	2,757.2000		2.7572	2,800.3300	2.8003	1.564	0	0	0
2018/02/09	R213	02/08/2018	9.06	Put	Bond Future	2,793.5500		2.7936	2,837.0700	2.8371	1.558	0	0	0
2018/02/09	R213	02/08/2018	9.05	Call	Bond Future	2,532.7200		2.5327	2,474.6100	2.4746	(2.294)	0	0	0
2018/02/09	R214	03/05/2018	9.99	Put	Bond Future	729.5900		0.7296	745.8400	0.7458	2.227	0	0	0
2018/02/09	R214	03/05/2018			Bond Future	9.5097		73.3535	9.5245	73.2477	0.156	0.0000	0.0000	50,015
2018/02/09	R214	03/05/2018	9.98	Call	Bond Future	3,988.0500		3.9881	3,898.8300	3.8988	(2.237)	0	0	0
2018/02/09	R214	03/05/2018	9.98	Put	Bond Future	745.7200		0.7457	762.3300	0.7623	2.227	0	0	0
2018/02/09	R214	03/05/2018	9.99	Call	Bond Future	4,038.2800		4.0383	3,948.7000	3.9487	(2.218)	0	0	0
2018/02/09	R214	03/05/2018	9.97	Call	Bond Future	3,938.0100		3.9380	3,849.1700	3.8492	(2.256)	0	0	0
2018/02/09	R214	03/05/2018	9.97	Put	Bond Future	762.1500		0.7622	779.1400	0.7791	2.229	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
2018/02/09	R248	03/05/2018	10.06	Call	Bond Future	5,434.3800	5.4344	5,317.5100	5.3175	(2.151)	0	0	0
2018/02/09	R248	03/05/2018	10.05	Put	Bond Future	850.1400	0.8501	869.3800	0.8694	2.263	0	0	0
2018/02/09	R248	03/05/2018			Bond Future	9.5352	93.8946	9.5500	93.7590	0.155	0.0000	0.0000	101,449
2018/02/09	R248	03/05/2018	10.07	Call	Bond Future	5,499.7700	5.4998	5,382.4700	5.3825	(2.133)	0	0	0
2018/02/09	R248	03/05/2018	10.07	Put	Bond Future	813.0400	0.8130	831.4200	0.8314	2.261	0	0	0
2018/02/09	R248	03/05/2018	10.06	Put	Bond Future	831.4100	0.8314	850.2200	0.8502	2.262	0	0	0
2018/02/09	R248	03/05/2018	10.05	Call	Bond Future	5,369.2100	5.3692	5,252.7700	5.2528	(2.169)	0	0	0
<b>Total</b>												<b>1173312</b>	