



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/02/2018 TO 28/02/2018

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
2018/02/28	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	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
2018/02/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2025	03/05/2018	133.20	Put	Bond Future	102.1800	0.1022	94.2400	0.0942	(7.771)	0	0	0
2018/02/28	2025	03/05/2018			Bond Future	133.0978	133.0978	133.1058	133.1058	0.006	0.0000	0.0000	1,033
2018/02/28	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2025	03/05/2018	133.22	Put	Bond Future	122.1800	0.1222	114.2400	0.1142	(6.499)	0	0	0
2018/02/28	2025	03/05/2018	133.21	Put	Bond Future	112.1800	0.1122	104.2400	0.1042	(7.078)	0	0	0
2018/02/28	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2025	02/08/2018			Bond Future	134.1875	134.1875	134.1948	134.1948	0.005	0.0000	0.0000	0
2018/02/28	2025	02/08/2018	136.65	Put	Bond Future	2,462.5200	2.4625	2,455.2400	2.4552	(0.296)	0	0	0
2018/02/28	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2025	02/08/2018	136.67	Put	Bond Future	2,482.5200	2.4825	2,475.2400	2.4752	(0.293)	0	0	0
2018/02/28	2025	02/08/2018	136.66	Put	Bond Future	2,472.5200	2.4725	2,465.2400	2.4652	(0.294)	0	0	0
2018/02/28	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2029	03/05/2018			Bond Future	101.2073	101.2073	100.7658	100.7658	(0.436)	0.0000	0.0000	1,370
2018/02/28	2029	02/08/2018			Bond Future	103.0855	103.0855	102.6353	102.6353	(0.437)	0.0000	0.0000	0
2018/02/28	2030	03/05/2018	9.51	Call	Bond Future	6,556.1800	6.5562	6,252.0400	6.2520	(4.639)	0	0	0
2018/02/28	2030	03/05/2018			Bond Future	8.5583	98.0397	8.6031	97.7218	0.523	0.0000	0.0000	90,411
2018/02/28	2030	03/05/2018	9.49	Call	Bond Future	6,432.8600	6.4329	6,129.5800	6.1296	(4.715)	0	0	0
2018/02/28	2030	03/05/2018	9.49	Put	Bond Future	103.7000	0.1037	118.3000	0.1183	14.079	0	0	0
2018/02/28	2030	03/05/2018	9.51	Put	Bond Future	97.4500	0.0974	111.1900	0.1112	14.100	0	0	0
2018/02/28	2030	03/05/2018	9.50	Call	Bond Future	6,494.5100	6.4945	6,190.7900	6.1908	(4.677)	0	0	0
2018/02/28	2030	03/05/2018	9.50	Put	Bond Future	100.5300	0.1005	114.6900	0.1147	14.085	0	0	0
2018/02/28	2030	02/08/2018	9.46	Put	Bond Future	639.5300	0.6395	688.9500	0.6889	7.728	0	0	0
2018/02/28	2030	02/08/2018	8.51	Call	Bond Future	2,020.1200	2.0201	1,861.8000	1.8618	(7.837)	0	0	7,850
2018/02/28	2030	02/08/2018	8.91	Call	Bond Future	3,646.7800	3.6468	3,427.1400	3.4271	(6.023)	0	0	7,850
2018/02/28	2030	02/08/2018			Bond Future	8.5968	95.8482	8.6432	95.5245	0.539	0.0000	0.0000	127
2018/02/28	2030	02/08/2018	9.46	Call	Bond Future	6,431.7100	6.4317	6,157.4700	6.1575	(4.264)	0	0	0
2018/02/28	2030	02/08/2018	8.51	Put	Bond Future	2,630.0900	2.6301	2,795.4300	2.7954	6.286	0	0	0
2018/02/28	2030	02/08/2018	9.47	Call	Bond Future	6,485.9600	6.4860	6,211.0000	6.2110	(4.239)	0	0	0
2018/02/28	2030	02/08/2018	9.45	Put	Bond Future	649.7300	0.6497	699.8700	0.6999	7.717	0	0	0
2018/02/28	2030	02/08/2018	8.91	Put	Bond Future	1,488.5000	1.4885	1,592.5200	1.5925	6.988	0	0	0
2018/02/28	2030	02/08/2018	9.50	Call	Bond Future	6,649.2000	6.6492	6,372.1600	6.3722	(4.167)	0	0	0
2018/02/28	2030	02/08/2018	9.47	Put	Bond Future	629.4900	0.6295	678.1900	0.6782	7.736	0	0	0
2018/02/28	2030	02/08/2018	9.45	Call	Bond Future	6,377.5700	6.3776	6,104.0500	6.1040	(4.289)	0	0	0
2018/02/28	2030	02/08/2018	9.50	Put	Bond Future	600.2400	0.6002	646.8600	0.6469	7.767	0	0	7,850
2018/02/28	2032	03/05/2018	9.71	Put	Bond Future	126.9300	0.1269	140.9500	0.1410	11.045	0	0	0
2018/02/28	2032	03/05/2018	9.70	Call	Bond Future	6,947.5200	6.9475	6,657.8700	6.6579	(4.169)	0	0	0
2018/02/28	2032	03/05/2018			Bond Future	8.7693	96.7171	8.8088	96.4130	0.451	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
2018/02/28	2032	03/05/2018	9.71	Call	Bond Future	7,013.1900	7.0132	6,723.1200	6.7231	(4.136)	0	0	0
2018/02/28	2032	03/05/2018	9.70	Put	Bond Future	130.7200	0.1307	145.1600	0.1452	11.047	0	0	0
2018/02/28	2032	03/05/2018	9.72	Call	Bond Future	7,078.8900	7.0789	6,788.4100	6.7884	(4.103)	0	0	0
2018/02/28	2032	03/05/2018	9.72	Put	Bond Future	123.2400	0.1232	136.8500	0.1369	11.043	0	0	0
2018/02/28	2032	02/08/2018	9.67	Call	Bond Future	6,977.4000	6.9774	6,742.9300	6.7429	(3.360)	0	0	0
2018/02/28	2032	02/08/2018	9.66	Put	Bond Future	731.7700	0.7318	807.7600	0.8078	10.384	0	0	0
2018/02/28	2032	02/08/2018			Bond Future	8.8081	98.5068	8.8489	98.1972	0.463	0.0000	0.0000	2
2018/02/28	2032	02/08/2018	9.68	Call	Bond Future	7,035.5100	7.0355	6,800.1600	6.8002	(3.345)	0	0	0
2018/02/28	2032	02/08/2018	9.68	Put	Bond Future	709.5100	0.7095	783.7100	0.7837	10.458	0	0	0
2018/02/28	2032	02/08/2018	9.67	Put	Bond Future	720.5600	0.7206	795.6400	0.7956	10.420	0	0	0
2018/02/28	2032	02/08/2018	9.66	Call	Bond Future	6,919.3700	6.9194	6,685.8100	6.6858	(3.375)	0	0	0
2018/02/28	2033	03/05/2018	107.71	Put	Bond Future	3,302.9600	3.3030	3,961.8700	3.9619	19.949	0	0	0
2018/02/28	2033	03/05/2018			Bond Future	104.4070	104.4070	103.7481	103.7481	(0.631)	0.0000	0.0000	6,055
2018/02/28	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2033	03/05/2018	107.70	Put	Bond Future	3,292.9600	3.2930	3,951.8700	3.9519	20.010	0	0	0
2018/02/28	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2033	03/05/2018	107.69	Put	Bond Future	3,282.9600	3.2830	3,941.8700	3.9419	20.071	0	0	0
2018/02/28	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2033	02/08/2018			Bond Future	106.3446	106.3446	105.6729	105.6729	(0.632)	0.0000	0.0000	0
2018/02/28	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2033	02/08/2018	109.92	Put	Bond Future	3,575.4200	3.5754	4,247.0700	4.2471	18.785	0	0	0
2018/02/28	2033	02/08/2018	109.94	Put	Bond Future	3,595.4200	3.5954	4,267.0700	4.2671	18.681	0	0	0
2018/02/28	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2033	02/08/2018	109.93	Put	Bond Future	3,585.4200	3.5854	4,257.0700	4.2571	18.733	0	0	0
2018/02/28	2037	03/05/2018	9.99	Call	Bond Future	8,403.5900	8.4036	7,835.8500	7.8359	(6.756)	0	0	0
2018/02/28	2037	03/05/2018	9.97	Put	Bond Future	133.7500	0.1338	174.6700	0.1747	30.594	0	0	0
2018/02/28	2037	03/05/2018			Bond Future	8.9713	98.0160	9.0413	97.4093	0.781	0.0000	0.0000	48,380
2018/02/28	2037	03/05/2018	9.99	Put	Bond Future	126.4400	0.1264	165.3800	0.1654	30.797	0	0	0
2018/02/28	2037	03/05/2018	9.97	Call	Bond Future	8,259.1700	8.2592	7,693.4100	7.6934	(6.850)	0	0	0
2018/02/28	2037	03/05/2018	9.98	Put	Bond Future	130.0400	0.1300	169.9700	0.1700	30.706	0	0	0
2018/02/28	2037	03/05/2018	9.98	Call	Bond Future	8,331.3800	8.3314	7,764.6300	7.7646	(6.803)	0	0	0
2018/02/28	2037	02/08/2018	9.96	Put	Bond Future	792.6500	0.7927	910.1200	0.9101	14.820	0	0	0
2018/02/28	2037	02/08/2018	9.95	Call	Bond Future	8,370.9900	8.3710	7,872.1000	7.8721	(5.960)	0	0	0
2018/02/28	2037	02/08/2018			Bond Future	9.0140	95.5737	9.0861	94.9559	0.800	0.0000	0.0000	731
2018/02/28	2037	02/08/2018	9.96	Call	Bond Future	8,435.1500	8.4351	7,934.8300	7.9348	(5.931)	0	0	0
2018/02/28	2037	02/08/2018	9.95	Put	Bond Future	804.2900	0.8043	923.1900	0.9232	14.783	0	0	0
2018/02/28	2037	02/08/2018	9.97	Call	Bond Future	8,499.3800	8.4994	7,997.6400	7.9976	(5.903)	0	0	0
2018/02/28	2037	02/08/2018	9.97	Put	Bond Future	781.1800	0.7812	897.2300	0.8972	14.856	0	0	0
2018/02/28	2038	03/05/2018	132.28	Put	Bond Future	4,743.4100	4.7434	4,732.6900	4.7327	(0.226)	0	0	0
2018/02/28	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2038	03/05/2018			Bond Future	127.5366	127.5366	127.5473	127.5473	0.008	0.0000	0.0000	8,991
2018/02/28	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2038	03/05/2018	132.27	Put	Bond Future	4,733.4100	4.7334	4,722.6900	4.7227	(0.226)	0	0	0
2018/02/28	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/28	2038	03/05/2018	132.29	Put	Bond Future	4,753.4100		4.7534	4,742.6900	4.7427	(0.226)	0	0	0
2018/02/28	2038	02/08/2018	134.55	Put	Bond Future	6,199.4500		6.1995	6,189.3000	6.1893	(0.164)	0	0	0
2018/02/28	2038	02/08/2018			Bond Future	128.3506		128.3506	128.3607	128.3607	0.008	0.0000	0.0000	0
2018/02/28	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2038	02/08/2018	134.54	Put	Bond Future	6,189.4500		6.1895	6,179.3000	6.1793	(0.164)	0	0	0
2018/02/28	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2038	02/08/2018	134.53	Put	Bond Future	6,179.4500		6.1795	6,169.3000	6.1693	(0.164)	0	0	0
2018/02/28	2040	03/05/2018	10.08	Put	Bond Future	137.3200		0.1373	159.8000	0.1598	16.371	0	0	0
2018/02/28	2040	03/05/2018			Bond Future	9.0210		102.1880	9.0757	101.6735	0.606	0.0000	0.0000	40,145
2018/02/28	2040	03/05/2018	10.07	Call	Bond Future	9,314.2600		9.3143	8,824.0700	8.8241	(5.263)	0	0	0
2018/02/28	2040	03/05/2018	10.07	Put	Bond Future	141.0800		0.1411	165.3500	0.1654	17.203	0	0	0
2018/02/28	2040	03/05/2018	8.50	Put	Bond Future	0.0000		0.0000	5,912.2400	5.9122	100.000	0	0	0
2018/02/28	2040	03/05/2018	8.50	Call	Bond Future	0.0000		0.0000	278.6700	0.2787	100.000	0	0	750
2018/02/28	2040	03/05/2018	10.08	Call	Bond Future	9,391.3300		9.3913	8,899.3500	8.8993	(5.239)	0	0	0
2018/02/28	2040	03/05/2018	10.06	Call	Bond Future	9,237.2300		9.2372	8,748.8500	8.7488	(5.287)	0	0	0
2018/02/28	2040	03/05/2018	10.06	Put	Bond Future	144.9900		0.1450	171.0700	0.1711	17.987	0	0	0
2018/02/28	2040	03/05/2018	10.00	Put	Bond Future	170.5100		0.1705	209.1600	0.2092	22.667	0	0	0
2018/02/28	2040	03/05/2018	10.00	Call	Bond Future	8,774.6000		8.7746	8,298.7900	8.2988	(5.423)	0	0	1,500
2018/02/28	2040	03/05/2018	9.00	Put	Bond Future	2,112.2100		2.1122	2,389.5600	2.3896	13.131	0	0	0
2018/02/28	2040	03/05/2018	9.00	Call	Bond Future	1,913.2000		1.9132	1,676.0900	1.6761	(12.393)	0	0	1,500
2018/02/28	2040	02/08/2018	10.04	Call	Bond Future	9,337.3500		9.3374	8,912.4700	8.9125	(4.550)	0	0	0
2018/02/28	2040	02/08/2018	10.03	Put	Bond Future	848.6300		0.8486	948.7400	0.9487	11.797	0	0	0
2018/02/28	2040	02/08/2018			Bond Future	9.0634		99.5724	9.1197	99.0486	0.621	0.0000	0.0000	420
2018/02/28	2040	02/08/2018	10.05	Call	Bond Future	9,406.3800		9.4064	8,980.3300	8.9803	(4.529)	0	0	0
2018/02/28	2040	02/08/2018	10.05	Put	Bond Future	824.6600		0.8247	922.4100	0.9224	11.853	0	0	0
2018/02/28	2040	02/08/2018	10.04	Put	Bond Future	836.5600		0.8366	935.4800	0.9355	11.825	0	0	0
2018/02/28	2040	02/08/2018	10.03	Call	Bond Future	9,268.3800		9.2684	8,844.6900	8.8447	(4.571)	0	0	0
2018/02/28	2044	03/05/2018	10.10	Call	Bond Future	9,475.9800		9.4760	8,937.7900	8.9378	(5.680)	0	0	0
2018/02/28	2044	03/05/2018	10.09	Put	Bond Future	144.7800		0.1448	183.2200	0.1832	26.551	0	0	0
2018/02/28	2044	03/05/2018			Bond Future	9.0500		99.3455	9.1098	98.7697	0.661	0.0000	0.0000	23,703
2018/02/28	2044	03/05/2018	10.11	Call	Bond Future	9,553.8100		9.5538	9,013.4700	9.0135	(5.656)	0	0	0
2018/02/28	2044	03/05/2018	10.11	Put	Bond Future	137.2200		0.1372	172.6500	0.1727	25.820	0	0	0
2018/02/28	2044	03/05/2018	10.10	Put	Bond Future	140.9300		0.1409	178.5100	0.1785	26.666	0	0	0
2018/02/28	2044	03/05/2018	10.09	Call	Bond Future	9,398.1700		9.3982	8,860.8400	8.8608	(5.717)	0	0	0
2018/02/28	2044	02/08/2018	10.07	Call	Bond Future	9,553.8300		9.5538	9,082.8700	9.0829	(4.930)	0	0	0
2018/02/28	2044	02/08/2018			Bond Future	9.0909		96.8026	9.1523	96.2164	0.676	0.0000	0.0000	0
2018/02/28	2044	02/08/2018	10.05	Call	Bond Future	9,414.7600		9.4148	8,946.4800	8.9465	(4.974)	0	0	0
2018/02/28	2044	02/08/2018	10.05	Put	Bond Future	902.6800		0.9027	1,020.6600	1.0207	13.070	0	0	0
2018/02/28	2044	02/08/2018	10.07	Put	Bond Future	877.8300		0.8778	993.1300	0.9931	13.135	0	0	0
2018/02/28	2044	02/08/2018	10.06	Call	Bond Future	9,484.3400		9.4843	9,014.5600	9.0146	(4.953)	0	0	0
2018/02/28	2044	02/08/2018	10.06	Put	Bond Future	890.2400		0.8902	1,006.7200	1.0067	13.084	0	0	0
2018/02/28	2046	03/05/2018	127.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2046	03/05/2018			Bond Future	119.8298		119.8298	119.3682	119.3682	(0.385)	0.0000	0.0000	10,874
2018/02/28	2046	03/05/2018	127.93	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
2018/02/28	2046	03/05/2018	127.93	Put	Bond Future	8,100.1700	8.1002	8,561.7800	8.5618	5.699	0	0	0
2018/02/28	2046	03/05/2018	127.95	Put	Bond Future	8,120.1700	8.1202	8,581.7800	8.5818	5.685	0	0	0
2018/02/28	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2046	03/05/2018	127.94	Put	Bond Future	8,110.1700	8.1102	8,571.7800	8.5718	5.692	0	0	0
2018/02/28	2046	02/08/2018	128.78	Put	Bond Future	6,726.3000	6.7263	7,197.1700	7.1972	7.000	0	0	0
2018/02/28	2046	02/08/2018			Bond Future	122.0537	122.0537	121.5828	121.5828	(0.386)	0.0000	0.0000	0
2018/02/28	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2046	02/08/2018	128.77	Put	Bond Future	6,716.3000	6.7163	7,187.1700	7.1872	7.011	0	0	0
2018/02/28	2046	02/08/2018	128.79	Put	Bond Future	6,736.3000	6.7363	7,207.1700	7.2072	6.990	0	0	0
2018/02/28	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2050	03/05/2018	135.62	Put	Bond Future	8,381.8800	8.3819	8,921.4900	8.9215	6.438	0	0	0
2018/02/28	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2050	03/05/2018			Bond Future	127.2381	127.2381	126.6985	126.6985	(0.424)	0.0000	0.0000	9,788
2018/02/28	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2050	03/05/2018	135.61	Put	Bond Future	8,371.8800	8.3719	8,911.4900	8.9115	6.446	0	0	0
2018/02/28	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2050	03/05/2018	135.63	Put	Bond Future	8,391.8800	8.3919	8,931.4900	8.9315	6.430	0	0	0
2018/02/28	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2050	02/08/2018	137.54	Put	Bond Future	9,673.4600	9.6735	10,223.8300	10.2238	5.689	0	0	0
2018/02/28	2050	02/08/2018	137.52	Put	Bond Future	9,653.4600	9.6535	10,203.8300	10.2038	5.701	0	0	0
2018/02/28	2050	02/08/2018			Bond Future	127.8665	127.8665	127.3162	127.3162	(0.430)	0.0000	0.0000	0
2018/02/28	2050	02/08/2018	137.53	Put	Bond Future	9,663.4600	9.6635	10,213.8300	10.2138	5.695	0	0	0
2018/02/28	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	AL37	03/05/2018			Index Future	591.1860	591.1860	589.4340	589.4340	(0.296)	0.0000	0.0000	0
2018/02/28	AL37	02/08/2018			Index Future	602.1270	602.1270	600.3420	600.3420	(0.296)	0.0000	0.0000	0
2018/02/28	AL7T	03/05/2018			Index Future	695.4820	695.4820	690.4350	690.4350	(0.726)	0.0000	0.0000	0
2018/02/28	AL7T	02/08/2018			Index Future	708.3540	708.3540	703.2120	703.2120	(0.726)	0.0000	0.0000	0
2018/02/28	ALBI	03/05/2018			Index Future	637.3780	637.3780	630.4610	630.4610	(1.085)	0.0000	0.0000	814
2018/02/28	ALBI	02/08/2018			Index Future	649.1740	649.1740	642.1280	642.1280	(1.085)	0.0000	0.0000	0
2018/02/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/28	EL28	03/05/2018	133.20	Put	Bond Future	3,539.1200	3.5391	3,522.0000	3.5220	(0.484)	0	0	0
2018/02/28	EL28	03/05/2018			Bond Future	129.6609	129.6609	129.6780	129.6780	0.013	0.0000	0.0000	0
2018/02/28	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	EL28	03/05/2018	133.19	Put	Bond Future	3,529.1200	3.5291	3,512.0000	3.5120	(0.485)	0	0	0
2018/02/28	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	EL28	03/05/2018	133.18	Put	Bond Future	3,519.1200	3.5191	3,502.0000	3.5020	(0.486)	0	0	0
2018/02/28	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	EL28	02/08/2018			Bond Future	132.0670	132.0670	132.0836	132.0836	0.013	0.0000	0.0000	0
2018/02/28	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	EL28	02/08/2018	134.93	Put	Bond Future	2,862.9900	2.8630	2,846.3800	2.8464	(0.580)	0	0	0
2018/02/28	EL28	02/08/2018	134.95	Put	Bond Future	2,882.9900	2.8830	2,866.3800	2.8664	(0.576)	0	0	0
2018/02/28	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	EL28	02/08/2018	134.94	Put	Bond Future	2,872.9900	2.8730	2,856.3800	2.8564	(0.578)	0	0	0
2018/02/28	ES33	03/05/2018	11.22	Call	Bond Future	5,449.2400	5.4492	5,112.8800	5.1129	(6.173)	0	0	0
2018/02/28	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	ES33	03/05/2018			Bond Future	10.3212	79.5773	10.3740	79.2409	0.511	0.0000	0.0000	9,466
2018/02/28	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	ES33	03/05/2018	11.20	Call	Bond Future	5,334.1700	5.3342	4,997.8100	4.9978	(6.306)	0	0	0
2018/02/28	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	ES33	03/05/2018	11.21	Call	Bond Future	5,391.7400	5.3917	5,055.3800	5.0554	(6.238)	0	0	0
2018/02/28	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	ES33	02/08/2018	11.14	Call	Bond Future	4,433.2900	4.4333	4,090.8200	4.0908	(7.725)	0	0	0
2018/02/28	ES33	02/08/2018			Bond Future	10.4053	81.0498	10.4599	80.7073	0.524	0.0000	0.0000	0
2018/02/28	ES33	02/08/2018	11.15	Call	Bond Future	4,491.0400	4.4910	4,148.5700	4.1486	(7.626)	0	0	0
2018/02/28	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	ES33	02/08/2018	11.16	Call	Bond Future	4,548.7300	4.5487	4,206.2600	4.2063	(7.529)	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
2018/02/28	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	ES42	03/05/2018			Bond Future	10.4402	83.3327	10.4937	82.9335	0.513	0.0000	0.0000	7,957
2018/02/28	ES42	02/08/2018			Bond Future	10.5201	84.8746	10.5753	84.4681	0.525	0.0000	0.0000	0
2018/02/28	GOVI	03/05/2018	590.29	Call	GOVI	437,480.0000	43.7480	373,770.0000	37.3770	(14.563)	0	0	0
2018/02/28	GOVI	03/05/2018	590.27	Call	GOVI	437,680.0000	43.7680	373,970.0000	37.3970	(14.556)	0	0	0
2018/02/28	GOVI	03/05/2018			GOVI	634.0380	634.0380	627.6670	627.6670	(1.005)	0.0000	0.0000	617
2018/02/28	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	GOVI	03/05/2018	590.28	Call	GOVI	437,580.0000	43.7580	373,870.0000	37.3870	(14.560)	0	0	0
2018/02/28	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	GOVI	02/08/2018			GOVI	645.7730	645.7730	639.2830	639.2830	(1.005)	0.0000	0.0000	0
2018/02/28	GOVI	02/08/2018	605.71	Call	GOVI	400,630.0000	40.0630	335,730.0000	33.5730	(16.199)	0	0	0
2018/02/28	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	GOVI	02/08/2018	605.72	Call	GOVI	400,530.0000	40.0530	335,630.0000	33.5630	(16.204)	0	0	0
2018/02/28	GOVI	02/08/2018	605.70	Call	GOVI	400,730.0000	40.0730	335,830.0000	33.5830	(16.195)	0	0	0
2018/02/28	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/28	IGOV	03/05/2018			Index Future	254.2780	254.2780	254.0340	254.0340	(0.096)	0.0000	0.0000	1,145
2018/02/28	IGOV	02/08/2018			Index Future	258.9970	258.9970	258.7460	258.7460	(0.097)	0.0000	0.0000	0
2018/02/28	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/28	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.9000	99.9000	0.000	0.0000	0.0000	0
2018/02/28	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/02/28	IS01	20/12/2018			Interest Rate Swap	100.4600	100.4600	100.4700	100.4700	0.010	0.0000	0.0000	0
2018/02/28	IS01	22/03/2019			Interest Rate Swap	99.4300	99.4300	99.4600	99.4600	0.030	0.0000	0.0000	0
2018/02/28	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/28	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/02/28	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5100	98.5100	0.010	0.0000	0.0000	0
2018/02/28	IS02	21/12/2018			Interest Rate Swap	98.8400	98.8400	98.8500	98.8500	0.010	0.0000	0.0000	0
2018/02/28	IS02	15/03/2019			Interest Rate Swap	99.1800	99.1800	99.2100	99.2100	0.030	0.0000	0.0000	0
2018/02/28	IS02	21/06/2019			Interest Rate Swap	99.5000	99.5000	99.5300	99.5300	0.030	0.0000	0.0000	0
2018/02/28	IS02	20/09/2019			Interest Rate Swap	99.8300	99.8300	99.8700	99.8700	0.040	0.0000	0.0000	0
2018/02/28	IS02	20/12/2019			Interest Rate Swap	100.7100	100.7100	100.7600	100.7600	0.050	0.0000	0.0000	0
2018/02/28	IS02	23/03/2020			Interest Rate Swap	98.4000	98.4000	98.4500	98.4500	0.051	0.0000	0.0000	0
2018/02/28	IS05	17/12/2020			Interest Rate Swap	95.6800	95.6800	95.7600	95.7600	0.084	0.0000	0.0000	0
2018/02/28	IS05	16/03/2021			Interest Rate Swap	94.8300	94.8300	94.9200	94.9200	0.095	0.0000	0.0000	0
2018/02/28	IS05	15/06/2021			Interest Rate Swap	93.9500	93.9500	94.0400	94.0400	0.096	0.0000	0.0000	0
2018/02/28	IS05	21/09/2021			Interest Rate Swap	94.0400	94.0400	94.1400	94.1400	0.106	0.0000	0.0000	0
2018/02/28	IS05	21/12/2021			Interest Rate Swap	96.1700	96.1700	96.2700	96.2700	0.104	0.0000	0.0000	51
2018/02/28	IS05	15/03/2022			Interest Rate Swap	96.2300	96.2300	96.3400	96.3400	0.114	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
2018/02/28	IS05	21/06/2022			Interest Rate Swap	97.3400	97.3400	97.4600	97.4600	0.123	0.0000	0.0000	0
2018/02/28	IS05	20/09/2022			Interest Rate Swap	99.4700	99.4700	99.5900	99.5900	0.121	0.0000	0.0000	0
2018/02/28	IS05	20/12/2022			Interest Rate Swap	100.6500	100.6500	100.7800	100.7800	0.129	0.0000	0.0000	0
2018/02/28	IS05	22/03/2023			Interest Rate Swap	95.6700	95.6700	95.8100	95.8100	0.146	0.0000	0.0000	0
2018/02/28	IS10	17/12/2025			Interest Rate Swap	93.2300	93.2300	93.4300	93.4300	0.215	0.0000	0.0000	0
2018/02/28	IS10	16/03/2026			Interest Rate Swap	90.1700	90.1700	90.3600	90.3600	0.211	0.0000	0.0000	0
2018/02/28	IS10	15/06/2026			Interest Rate Swap	88.8600	88.8600	89.0500	89.0500	0.214	0.0000	0.0000	0
2018/02/28	IS10	21/09/2026			Interest Rate Swap	90.9900	90.9900	91.1700	91.1700	0.198	0.0000	0.0000	0
2018/02/28	IS10	21/12/2026			Interest Rate Swap	94.7600	94.7600	94.9300	94.9300	0.179	0.0000	0.0000	0
2018/02/28	IS10	15/03/2027			Interest Rate Swap	93.2700	93.2700	93.4400	93.4400	0.182	0.0000	0.0000	0
2018/02/28	IS10	21/06/2027			Interest Rate Swap	95.2900	95.2900	95.4600	95.4600	0.178	0.0000	0.0000	0
2018/02/28	IS10	20/09/2027			Interest Rate Swap	98.9900	98.9900	99.1500	99.1500	0.162	0.0000	0.0000	0
2018/02/28	IS10	20/12/2027			Interest Rate Swap	99.2900	99.2900	99.4500	99.4500	0.161	0.0000	0.0000	0
2018/02/28	IS10	22/03/2028			Interest Rate Swap	94.4300	94.4300	94.6000	94.6000	0.180	0.0000	0.0000	0
2018/02/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/28	JBAF	20/03/2018			Jibar Tradeable Future	7.0900	92.9100	7.1100	92.8900	0.282	0.0000	0.0000	2,500
2018/02/28	JBAF	18/04/2018			Jibar Tradeable Future	6.9600	93.0400	7.0200	92.9800	0.862	0.0000	0.0000	0
2018/02/28	JBAF	20/06/2018			Jibar Tradeable Future	6.8200	93.1800	6.9200	93.0800	1.466	0.0000	0.0000	0
2018/02/28	JBAF	19/09/2018			Jibar Tradeable Future	6.6600	93.3400	6.8200	93.1800	2.402	0.0000	0.0000	0
2018/02/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/28	JBAF	19/12/2018			Jibar Tradeable Future	6.6500	93.3500	6.8000	93.2000	2.256	0.0000	0.0000	35,000
2018/02/28	JBAF	20/03/2019			Jibar Tradeable Future	6.6700	93.3300	6.8100	93.1900	2.099	0.0000	0.0000	0
2018/02/28	JBAF	19/06/2019			Jibar Tradeable Future	6.7200	93.2800	6.8500	93.1500	1.935	0.0000	0.0000	0
2018/02/28	JBAF	18/09/2019			Jibar Tradeable Future	6.7900	93.2100	6.9200	93.0800	1.915	0.0000	0.0000	0
2018/02/28	R023	03/05/2018	8.27	Call	Bond Future	3,277.5500	3.2775	3,193.6000	3.1936	(2.561)	0	0	0
2018/02/28	R023	03/05/2018			Bond Future	7.4478	102.6404	7.4687	102.5564	0.281	0.0000	0.0000	66,472
2018/02/28	R023	03/05/2018	8.27	Put	Bond Future	41.3900	0.0414	41.4200	0.0414	0.072	0	0	0
2018/02/28	R023	03/05/2018	8.28	Call	Bond Future	3,314.4400	3.3144	3,230.4600	3.2305	(2.534)	0	0	0
2018/02/28	R023	03/05/2018	8.29	Put	Bond Future	38.1400	0.0381	38.1000	0.0381	(0.105)	0	0	0
2018/02/28	R023	03/05/2018	8.28	Put	Bond Future	39.7100	0.0397	39.7100	0.0397	0.000	0	0	0
2018/02/28	R023	03/05/2018	8.29	Call	Bond Future	3,351.4200	3.3514	3,267.4000	3.2674	(2.507)	0	0	0
2018/02/28	R023	03/05/2018	9.19	Call	Bond Future	6,708.5500	6.7086	6,624.5800	6.6246	(1.252)	0	0	0
2018/02/28	R023	03/05/2018	9.19	Put	Bond Future	0.1700	0.0002	0.1800	0.0002	5.882	0	0	2,500
2018/02/28	R035	03/05/2018	9.91	Put	Bond Future	188.4100	0.1884	220.5200	0.2205	17.043	0	0	0
2018/02/28	R035	03/05/2018	8.75	Put	Bond Future	2,993.4700	2.9935	3,277.0800	3.2771	9.474	0	0	0
2018/02/28	R035	03/05/2018			Bond Future	8.8828	101.5737	8.9428	101.0572	0.675	0.0000	0.0000	66,738
2018/02/28	R035	03/05/2018	9.90	Call	Bond Future	8,442.7200	8.4427	7,959.1700	7.9592	(5.727)	0	0	0
2018/02/28	R035	03/05/2018	9.90	Put	Bond Future	194.1000	0.1941	227.0700	0.2271	16.986	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
2018/02/28	R035	03/05/2018	8.75	Call	Bond Future	1,835.3100		1.8353	1,602.4000	1.6024	(12.690)	0	0	1,000
2018/02/28	R035	03/05/2018	9.25	Call	Bond Future	4,175.0000		4.1750	3,797.8200	3.7978	(9.034)	0	0	0
2018/02/28	R035	03/05/2018	9.25	Put	Bond Future	1,074.2600		1.0743	1,213.6000	1.2136	12.971	0	0	1,000
2018/02/28	R035	03/05/2018	9.91	Call	Bond Future	8,512.9900		8.5130	8,028.5800	8.0286	(5.690)	0	0	0
2018/02/28	R035	03/05/2018	9.89	Call	Bond Future	8,372.5100		8.3725	7,889.8500	7.8899	(5.765)	0	0	0
2018/02/28	R035	03/05/2018	9.89	Put	Bond Future	199.9400		0.1999	233.8000	0.2338	16.935	0	0	0
2018/02/28	R035	02/08/2018	9.42	Call	Bond Future	6,244.1600		6.2442	5,878.2800	5.8783	(5.860)	0	0	0
2018/02/28	R035	02/08/2018			Bond Future	8.9210		103.4533	8.9828	102.9274	0.693	0.0000	0.0000	3
2018/02/28	R035	02/08/2018	9.42	Put	Bond Future	2,111.6300		2.1116	2,271.7000	2.2717	7.580	0	0	0
2018/02/28	R035	02/08/2018	9.44	Put	Bond Future	2,059.0100		2.0590	2,215.9900	2.2160	7.624	0	0	0
2018/02/28	R035	02/08/2018	9.43	Call	Bond Future	6,297.7900		6.2978	5,930.3600	5.9304	(5.834)	0	0	0
2018/02/28	R035	02/08/2018	9.44	Call	Bond Future	6,351.8400		6.3518	5,982.8700	5.9829	(5.809)	0	0	0
2018/02/28	R035	02/08/2018	9.43	Put	Bond Future	2,085.0600		2.0851	2,243.5800	2.2436	7.603	0	0	0
2018/02/28	R186	03/05/2018	8.92	Call	Bond Future	5,369.0700		5.3691	5,211.0900	5.2111	(2.942)	0	0	0
2018/02/28	R186	03/05/2018	8.91	Put	Bond Future	124.6700		0.1247	132.7400	0.1327	6.473	0	0	0
2018/02/28	R186	03/05/2018	10.14	Put	Bond Future	0.2300		0.0002	0.2500	0.0003	8.696	0	0	0
2018/02/28	R186	03/05/2018	9.72	Put	Bond Future	3.1100		0.0031	3.3200	0.0033	6.752	0	0	10,640
2018/02/28	R186	03/05/2018	8.40	Put	Bond Future	594.9300		0.5949	633.6500	0.6337	6.508	0	0	3,500
2018/02/28	R186	03/05/2018	8.00	Put	Bond Future	1,667.2400		1.6672	1,757.1200	1.7571	5.391	0	0	0
2018/02/28	R186	03/05/2018	8.69	Call	Bond Future	4,040.1900		4.0402	3,891.3900	3.8914	(3.683)	0	0	0
2018/02/28	R186	03/05/2018	8.50	Call	Bond Future	3,009.8000		3.0098	2,873.8700	2.8739	(4.516)	0	0	0
2018/02/28	R186	03/05/2018	7.85	Call	Bond Future	546.0700		0.5461	491.9900	0.4920	(9.903)	0	0	500
2018/02/28	R186	03/05/2018	8.35	Put	Bond Future	684.0900		0.6841	727.9300	0.7279	6.409	0	0	500
2018/02/28	R186	03/05/2018	8.45	Put	Bond Future	515.9400		0.5159	549.9700	0.5500	6.596	0	0	0
2018/02/28	R186	03/05/2018			Bond Future	8.1111		118.5735	8.1359	118.4078	0.306	0.0000	0.0000	200,450
2018/02/28	R186	03/05/2018	8.93	Call	Bond Future	5,428.0300		5.4280	5,269.8600	5.2699	(2.914)	0	0	0
2018/02/28	R186	03/05/2018	8.93	Put	Bond Future	116.7600		0.1168	124.3000	0.1243	6.458	0	0	0
2018/02/28	R186	03/05/2018	10.14	Call	Bond Future	12,579.9000		12.5799	12,414.2100	12.4142	(1.317)	0	0	0
2018/02/28	R186	03/05/2018	9.30	Put	Bond Future	27.2300		0.0272	29.1000	0.0291	6.867	0	0	0
2018/02/28	R186	03/05/2018	9.30	Call	Bond Future	7,632.0000		7.6320	7,468.1600	7.4682	(2.147)	0	0	1,120
2018/02/28	R186	03/05/2018	7.85	Put	Bond Future	2,310.9600		2.3110	2,422.5900	2.4226	4.830	0	0	0
2018/02/28	R186	03/05/2018	8.92	Put	Bond Future	120.6900		0.1207	128.4200	0.1284	6.405	0	0	0
2018/02/28	R186	03/05/2018	8.91	Call	Bond Future	5,310.1200		5.3101	5,152.4800	5.1525	(2.969)	0	0	0
2018/02/28	R186	03/05/2018	9.72	Call	Bond Future	10,134.6900		10.1347	9,969.1900	9.9692	(1.633)	0	0	0
2018/02/28	R186	03/05/2018	9.19	Put	Bond Future	44.9000		0.0449	47.9700	0.0480	6.837	0	0	0
2018/02/28	R186	03/05/2018	8.40	Call	Bond Future	2,506.5100		2.5065	2,379.5200	2.3795	(5.066)	0	0	7
2018/02/28	R186	03/05/2018	8.00	Call	Bond Future	920.4200		0.9204	844.5900	0.8446	(8.239)	0	0	7
2018/02/28	R186	03/05/2018	8.69	Put	Bond Future	251.4200		0.2514	268.3300	0.2683	6.726	0	0	0
2018/02/28	R186	03/05/2018	8.70	Put	Bond Future	243.7500		0.2438	260.0400	0.2600	6.683	0	0	0
2018/02/28	R186	03/05/2018	8.50	Put	Bond Future	446.2200		0.4462	476.0000	0.4760	6.674	0	0	3,500
2018/02/28	R186	03/05/2018	8.35	Call	Bond Future	2,267.8000		2.2678	2,145.9300	2.1459	(5.374)	0	0	0
2018/02/28	R186	03/05/2018	8.45	Call	Bond Future	2,754.1400		2.7541	2,622.4600	2.6225	(4.781)	0	0	0
2018/02/28	R186	03/05/2018	9.75	Call	Bond Future	10,311.6400		10.3116	10,146.1100	10.1461	(1.605)	0	0	0
2018/02/28	R186	03/05/2018	9.75	Put	Bond Future	2.6200		0.0026	2.8000	0.0028	6.870	0	0	3,200
2018/02/28	R186	03/05/2018	9.19	Call	Bond Future	6,974.5300		6.9745	6,811.8900	6.8119	(2.332)	0	0	0
2018/02/28	R186	03/05/2018	8.70	Call	Bond Future	4,096.5100		4.0965	3,947.0900	3.9471	(3.647)	0	0	0
2018/02/28	R186	03/05/2018	8.85	Call	Bond Future	4,958.4700		4.9585	4,802.3800	4.8024	(3.148)	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
2018/02/28	R186	03/05/2018	8.85	Put	Bond Future	151.6200	0.1516	161.2400	0.1612	6.345	0	0	4,745
2018/02/28	R186	02/08/2018	8.48	Put	Bond Future	1,217.6700	1.2177	1,265.4700	1.2655	3.926	0	0	0
2018/02/28	R186	02/08/2018	8.25	Call	Bond Future	2,467.8200	2.4678	2,364.1200	2.3641	(4.202)	0	0	1,470
2018/02/28	R186	02/08/2018			Bond Future	8.1381	115.4673	8.1639	115.2987	0.318	0.0000	0.0000	191
2018/02/28	R186	02/08/2018	8.47	Call	Bond Future	3,377.6400	3.3776	3,257.5100	3.2575	(3.557)	0	0	0
2018/02/28	R186	02/08/2018	8.47	Put	Bond Future	1,237.2900	1.2373	1,285.7700	1.2858	3.918	0	0	0
2018/02/28	R186	02/08/2018	7.50	Put	Bond Future	4,762.8700	4.7629	4,895.6800	4.8957	2.788	0	0	0
2018/02/28	R186	02/08/2018	8.48	Call	Bond Future	3,421.6800	3.4217	3,300.8700	3.3009	(3.531)	0	0	0
2018/02/28	R186	02/08/2018	8.25	Put	Bond Future	1,740.1800	1.7402	1,805.0900	1.8051	3.730	0	0	0
2018/02/28	R186	02/08/2018	8.46	Call	Bond Future	3,333.5600	3.3336	3,214.1100	3.2141	(3.583)	0	0	0
2018/02/28	R186	02/08/2018	8.46	Put	Bond Future	1,256.9200	1.2569	1,306.0800	1.3061	3.911	0	0	0
2018/02/28	R186	02/08/2018	7.50	Call	Bond Future	495.9600	0.4960	460.1600	0.4602	(7.218)	0	0	1,470
2018/02/28	R186	01/11/2018	9.14	Call	Bond Future	6,820.4900	6.8205	6,702.2800	6.7023	(1.733)	0	0	0
2018/02/28	R186	01/11/2018	7.96	Put	Bond Future	3,259.8900	3.2599	3,378.6800	3.3787	3.644	0	0	0
2018/02/28	R186	01/11/2018	8.54	Put	Bond Future	1,672.4200	1.6724	1,759.9800	1.7600	5.236	0	0	0
2018/02/28	R186	01/11/2018			Bond Future	8.1607	117.6363	8.1876	117.4652	0.330	0.0000	0.0000	0
2018/02/28	R186	01/11/2018	8.46	Put	Bond Future	1,839.1900	1.8392	1,932.0400	1.9320	5.048	0	0	0
2018/02/28	R186	01/11/2018	8.46	Call	Bond Future	3,724.5300	3.7245	3,646.2700	3.6463	(2.101)	0	0	5,000
2018/02/28	R186	01/11/2018	8.53	Call	Bond Future	4,013.1300	4.0131	3,929.8700	3.9299	(2.075)	0	0	0
2018/02/28	R186	01/11/2018	8.53	Put	Bond Future	1,692.7800	1.6928	1,780.6300	1.7806	5.190	0	0	0
2018/02/28	R186	01/11/2018	9.14	Put	Bond Future	801.4700	0.8015	854.3700	0.8544	6.600	0	0	5,000
2018/02/28	R186	01/11/2018	7.96	Call	Bond Future	1,972.7200	1.9727	1,920.4000	1.9204	(2.652)	0	0	5,000
2018/02/28	R186	01/11/2018	8.54	Call	Bond Future	4,054.7300	4.0547	3,971.1800	3.9712	(2.061)	0	0	0
2018/02/28	R186	01/11/2018	8.52	Call	Bond Future	3,971.3300	3.9713	3,888.7300	3.8887	(2.080)	0	0	0
2018/02/28	R186	01/11/2018	8.52	Put	Bond Future	1,712.9900	1.7130	1,801.5000	1.8015	5.167	0	0	0
2018/02/28	R197	03/05/2018	304.46	Call	Bond Future	1,444.4900	1.4445	1,914.2900	1.9143	32.524	0	0	0
2018/02/28	R197	03/05/2018			Bond Future	305.9045	305.9045	306.3743	306.3743	0.154	0.0000	0.0000	2,388
2018/02/28	R197	03/05/2018	304.44	Call	Bond Future	1,464.4900	1.4645	1,934.2900	1.9343	32.079	0	0	0
2018/02/28	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	R197	03/05/2018	304.45	Call	Bond Future	1,454.4900	1.4545	1,924.2900	1.9243	32.300	0	0	0
2018/02/28	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	R202	03/05/2018	247.48	Put	Bond Future	8,802.5200	8.8025	8,778.7400	8.7787	(0.270)	0	0	0
2018/02/28	R202	03/05/2018	247.47	Call	Bond Future	85.8600	0.0859	83.3100	0.0833	(2.970)	0	0	0
2018/02/28	R202	03/05/2018			Bond Future	238.7629	238.7629	238.7842	238.7842	0.009	0.0000	0.0000	23,064
2018/02/28	R202	03/05/2018	247.48	Call	Bond Future	85.4500	0.0854	82.9100	0.0829	(2.972)	0	0	0
2018/02/28	R202	03/05/2018	247.47	Put	Bond Future	8,792.9300	8.7929	8,769.1400	8.7691	(0.271)	0	0	0
2018/02/28	R202	03/05/2018	247.49	Call	Bond Future	85.0500	0.0851	82.5100	0.0825	(2.986)	0	0	0
2018/02/28	R202	03/05/2018	247.49	Put	Bond Future	8,812.1200	8.8121	8,788.3400	8.7883	(0.270)	0	0	0
2018/02/28	R204	03/05/2018	7.10	Put	Bond Future	0.2800	0.0003	0.4200	0.0004	50.000	0	0	0
2018/02/28	R204	03/05/2018			Bond Future	6.3379	104.0181	6.3102	104.0348	(0.436)	0.0000	0.0000	22,162
2018/02/28	R204	03/05/2018	7.09	Call	Bond Future	454.8100	0.4548	471.7400	0.4717	3.722	0	0	0
2018/02/28	R204	03/05/2018	7.09	Put	Bond Future	0.3000	0.0003	0.4500	0.0005	50.000	0	0	0
2018/02/28	R204	03/05/2018	7.10	Call	Bond Future	460.8100	0.4608	477.7300	0.4777	3.672	0	0	0
2018/02/28	R204	03/05/2018	7.08	Call	Bond Future	448.8200	0.4488	465.7600	0.4658	3.774	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
2018/02/28	R204	03/05/2018	7.08	Put	Bond Future	0.3300	0.0003	0.4900	0.0005	48.485	0	0	0
2018/02/28	R207	03/05/2018	7.57	Call	Bond Future	1,507.2800	1.5073	1,458.1300	1.4581	(3.261)	0	0	0
2018/02/28	R207	03/05/2018	7.56	Put	Bond Future	0.9300	0.0009	1.3400	0.0013	44.086	0	0	0
2018/02/28	R207	03/05/2018			Bond Future	6.6102	103.2555	6.6415	103.2059	0.473	0.0000	0.0000	25,716
2018/02/28	R207	03/05/2018	7.58	Call	Bond Future	1,522.7700	1.5228	1,473.6000	1.4736	(3.229)	0	0	0
2018/02/28	R207	03/05/2018	7.58	Put	Bond Future	0.8200	0.0008	1.1900	0.0012	45.122	0	0	0
2018/02/28	R207	03/05/2018	7.57	Put	Bond Future	0.8700	0.0009	1.2600	0.0013	44.828	0	0	0
2018/02/28	R207	03/05/2018	7.56	Call	Bond Future	1,491.8000	1.4918	1,442.6700	1.4427	(3.293)	0	0	0
2018/02/28	R208	03/05/2018	7.77	Call	Bond Future	2,008.6200	2.0086	1,952.2700	1.9523	(2.805)	0	0	0
2018/02/28	R208	03/05/2018			Bond Future	6.9853	100.0838	7.0079	100.0257	0.323	0.0000	0.0000	35,989
2018/02/28	R208	03/05/2018	7.77	Put	Bond Future	14.5800	0.0146	16.2800	0.0163	11.660	0	0	0
2018/02/28	R208	03/05/2018	7.78	Call	Bond Future	2,033.0500	2.0331	1,976.6300	1.9766	(2.775)	0	0	0
2018/02/28	R208	03/05/2018	7.79	Put	Bond Future	13.2900	0.0133	14.8500	0.0149	11.738	0	0	0
2018/02/28	R208	03/05/2018	7.78	Put	Bond Future	13.9200	0.0139	15.5500	0.0155	11.710	0	0	0
2018/02/28	R208	03/05/2018	7.79	Call	Bond Future	2,057.5000	2.0575	2,001.0100	2.0010	(2.746)	0	0	0
2018/02/28	R209	03/05/2018	9.85	Put	Bond Future	114.1400	0.1141	141.8600	0.1419	24.286	0	0	0
2018/02/28	R209	03/05/2018	10.00	Call	Bond Future	7,622.4200	7.6224	7,234.6000	7.2346	(5.088)	0	0	0
2018/02/28	R209	03/05/2018	10.73	Call	Bond Future	11,913.5200	11.9135	11,514.6200	11.5146	(3.348)	0	0	0
2018/02/28	R209	03/05/2018	9.75	Call	Bond Future	6,104.8000	6.1048	5,741.0700	5.7411	(5.958)	0	0	435
2018/02/28	R209	03/05/2018	9.77	Call	Bond Future	6,225.9800	6.2260	5,860.5500	5.8605	(5.869)	0	0	0
2018/02/28	R209	03/05/2018	9.30	Call	Bond Future	3,470.8900	3.4709	3,173.5200	3.1735	(8.568)	0	0	1,321
2018/02/28	R209	03/05/2018			Bond Future	8.8869	77.2256	8.9417	76.8262	0.617	0.0000	0.0000	80,760
2018/02/28	R209	03/05/2018	9.85	Call	Bond Future	6,711.6400	6.7116	6,339.9400	6.3399	(5.538)	0	0	0
2018/02/28	R209	03/05/2018	10.73	Put	Bond Future	3.0100	0.0030	3.5300	0.0035	17.276	0	0	435
2018/02/28	R209	03/05/2018	10.22	Call	Bond Future	8,939.7000	8.9397	8,545.3700	8.5454	(4.411)	0	0	0
2018/02/28	R209	03/05/2018	10.22	Put	Bond Future	30.8900	0.0309	35.9800	0.0360	16.478	0	0	435
2018/02/28	R209	03/05/2018	9.75	Put	Bond Future	152.2800	0.1523	187.9700	0.1880	23.437	0	0	0
2018/02/28	R209	03/05/2018	9.86	Call	Bond Future	6,772.3900	6.7724	6,399.9900	6.4000	(5.499)	0	0	0
2018/02/28	R209	03/05/2018	10.00	Put	Bond Future	73.8300	0.0738	85.4300	0.0854	15.712	0	0	11,067
2018/02/28	R209	03/05/2018	9.47	Put	Bond Future	335.7700	0.3358	405.7800	0.4058	20.851	0	0	250
2018/02/28	R209	03/05/2018	9.77	Put	Bond Future	143.7600	0.1438	177.7500	0.1777	23.644	0	0	250
2018/02/28	R209	03/05/2018	9.30	Put	Bond Future	533.0600	0.5331	635.1100	0.6351	19.144	0	0	0
2018/02/28	R209	03/05/2018	8.95	Put	Bond Future	1,292.4700	1.2925	1,485.7200	1.4857	14.952	0	0	0
2018/02/28	R209	03/05/2018	9.86	Put	Bond Future	110.8800	0.1109	137.9000	0.1379	24.369	0	0	0
2018/02/28	R209	03/05/2018	9.84	Call	Bond Future	6,650.8600	6.6509	6,279.9200	6.2799	(5.577)	0	0	0
2018/02/28	R209	03/05/2018	9.84	Put	Bond Future	117.4600	0.1175	145.9400	0.1459	24.247	0	0	0
2018/02/28	R209	03/05/2018	9.19	Put	Bond Future	711.4900	0.7115	839.5600	0.8396	18.000	0	0	0
2018/02/28	R209	03/05/2018	9.19	Call	Bond Future	2,883.4500	2.8835	2,612.1000	2.6121	(9.411)	0	0	250
2018/02/28	R209	03/05/2018	9.47	Call	Bond Future	4,434.5100	4.4345	4,105.1000	4.1051	(7.428)	0	0	0
2018/02/28	R209	03/05/2018	8.95	Call	Bond Future	1,752.2800	1.7523	1,546.1100	1.5461	(11.766)	0	0	1,321
2018/02/28	R209	02/08/2018	9.66	Call	Bond Future	5,953.5000	5.9535	5,644.4200	5.6444	(5.192)	0	0	435
2018/02/28	R209	02/08/2018	10.38	Call	Bond Future	9,829.9900	9.8300	9,444.2800	9.4443	(3.924)	0	0	0
2018/02/28	R209	02/08/2018	10.39	Put	Bond Future	239.1900	0.2392	259.7600	0.2598	8.600	0	0	0
2018/02/28	R209	02/08/2018			Bond Future	8.9225	78.6546	8.9788	78.2479	0.631	0.0000	0.0000	816
2018/02/28	R209	02/08/2018	10.84	Call	Bond Future	12,327.1800	12.3272	11,928.3800	11.9284	(3.235)	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
2018/02/28	R209	02/08/2018	10.84	Put	Bond Future	87.3300	0.0873	95.2200	0.0952	9.035	0	0	435
2018/02/28	R209	02/08/2018	10.21	Call	Bond Future	8,909.3500	8.9093	8,531.6600	8.5317	(4.239)	0	0	0
2018/02/28	R209	02/08/2018	10.21	Put	Bond Future	346.5900	0.3466	375.5900	0.3756	8.367	0	0	435
2018/02/28	R209	02/08/2018	9.66	Put	Bond Future	865.6000	0.8656	963.2100	0.9632	11.277	0	0	0
2018/02/28	R209	02/08/2018	10.38	Put	Bond Future	244.2900	0.2443	265.2700	0.2653	8.588	0	0	0
2018/02/28	R209	02/08/2018	10.39	Call	Bond Future	9,884.3400	9.8843	9,498.2200	9.4982	(3.906)	0	0	0
2018/02/28	R209	02/08/2018	10.40	Call	Bond Future	9,938.7100	9.9387	9,552.1900	9.5522	(3.889)	0	0	0
2018/02/28	R209	02/08/2018	10.40	Put	Bond Future	234.1900	0.2342	254.3600	0.2544	8.613	0	0	0
2018/02/28	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	R209	01/11/2018	9.34	Put	Bond Future	2,118.7000	2.1187	2,277.9300	2.2779	7.515	0	0	0
2018/02/28	R209	01/11/2018	1,016.00	Call	Bond Future	76,095.3200	76.0953	75,681.4500	75.6815	(0.544)	0	0	0
2018/02/28	R209	01/11/2018	9.97	Call	Bond Future	7,872.6700	7.8727	7,549.1800	7.5492	(4.109)	0	0	0
2018/02/28	R209	01/11/2018			Bond Future	8.9569	76.9832	9.0147	76.5693	0.645	0.0000	0.0000	0
2018/02/28	R209	01/11/2018	1,016.01	Call	Bond Future	76,095.3200	76.0953	75,681.4500	75.6815	(0.544)	0	0	0
2018/02/28	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	R209	01/11/2018	1,015.99	Call	Bond Future	76,095.3100	76.0953	75,681.4400	75.6814	(0.544)	0	0	0
2018/02/28	R209	01/11/2018	9.34	Call	Bond Future	4,802.8900	4.8029	4,548.2500	4.5482	(5.302)	0	0	0
2018/02/28	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	R209	01/11/2018	9.97	Put	Bond Future	1,066.3600	1.0664	1,156.7400	1.1567	8.476	0	0	0
2018/02/28	R209	01/11/2018	10.57	Call	Bond Future	10,885.6700	10.8857	10,498.9800	10.4990	(3.552)	0	0	0
2018/02/28	R209	01/11/2018	10.57	Put	Bond Future	464.1300	0.4641	491.3100	0.4913	5.856	0	0	0
2018/02/28	R209	01/11/2018	9.94	Call	Bond Future	7,719.7200	7.7197	7,398.7500	7.3988	(4.158)	0	0	0
2018/02/28	R209	01/11/2018	9.94	Put	Bond Future	1,101.8800	1.1019	1,194.7800	1.1948	8.431	0	0	0
2018/02/28	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	R210	03/05/2018	191.44	Put	Bond Future	3,402.0200	3.4020	3,388.8300	3.3888	(0.388)	0	0	0
2018/02/28	R210	03/05/2018			Bond Future	188.0380	188.0380	188.0512	188.0512	0.007	0.0000	0.0000	2,159
2018/02/28	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	R210	03/05/2018	191.46	Put	Bond Future	3,422.0200	3.4220	3,408.8300	3.4088	(0.385)	0	0	0
2018/02/28	R210	03/05/2018	191.45	Put	Bond Future	3,412.0200	3.4120	3,398.8300	3.3988	(0.387)	0	0	0
2018/02/28	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	R212	03/05/2018	154.30	Call	Bond Future	1,121.7400	1.1217	1,126.1100	1.1261	0.390	0	0	0
2018/02/28	R212	03/05/2018			Bond Future	155.4217	155.4217	155.4261	155.4261	0.003	0.0000	0.0000	4,755
2018/02/28	R212	03/05/2018	154.28	Call	Bond Future	1,141.7400	1.1417	1,146.1100	1.1461	0.383	0	0	0
2018/02/28	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	R212	03/05/2018	154.29	Call	Bond Future	1,131.7400	1.1317	1,136.1100	1.1361	0.386	0	0	0
2018/02/28	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/28	R213	03/05/2018	9.57	Put	Bond Future	106.4000	0.1064	132.7100	0.1327	24.727	0	0	0
2018/02/28	R213	03/05/2018	9.56	Call	Bond Future	6,238.1400	6.2381	5,916.5200	5.9165	(5.156)	0	0	0
2018/02/28	R213	03/05/2018			Bond Future	8.6398	88.7373	8.6897	88.3887	0.578	0.0000	0.0000	45,747
2018/02/28	R213	03/05/2018	9.57	Call	Bond Future	6,298.1800	6.2982	5,975.8600	5.9759	(5.118)	0	0	0
2018/02/28	R213	03/05/2018	9.56	Put	Bond Future	109.6900	0.1097	136.7000	0.1367	24.624	0	0	0
2018/02/28	R213	03/05/2018	9.58	Call	Bond Future	6,358.2500	6.3583	6,035.1900	6.0352	(5.081)	0	0	0
2018/02/28	R213	03/05/2018	9.58	Put	Bond Future	103.2200	0.1032	128.7900	0.1288	24.772	0	0	0
2018/02/28	R213	02/08/2018	9.06	Call	Bond Future	3,944.7500	3.9448	3,695.8200	3.6958	(6.310)	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
2018/02/28	R213	02/08/2018	9.05	Put	Bond Future	1,350.5500	1.3506	1,457.9300	1.4579	7.951	0	0	0
2018/02/28	R213	02/08/2018			Bond Future	8.6735	90.3794	8.7251	90.0244	0.594	0.0000	0.0000	1
2018/02/28	R213	02/08/2018	9.07	Call	Bond Future	3,991.3800	3.9914	3,741.1400	3.7411	(6.270)	0	0	0
2018/02/28	R213	02/08/2018	9.07	Put	Bond Future	1,311.1100	1.3111	1,415.8500	1.4159	7.989	0	0	0
2018/02/28	R213	02/08/2018	9.06	Put	Bond Future	1,330.7000	1.3307	1,436.7500	1.4368	7.969	0	0	0
2018/02/28	R213	02/08/2018	9.05	Call	Bond Future	3,898.3100	3.8983	3,650.7100	3.6507	(6.351)	0	0	0
2018/02/28	R214	03/05/2018	9.99	Put	Bond Future	122.6200	0.1226	151.9400	0.1519	23.911	0	0	0
2018/02/28	R214	03/05/2018			Bond Future	8.9955	77.1873	9.0504	76.7632	0.610	0.0000	0.0000	47,218
2018/02/28	R214	03/05/2018	9.98	Call	Bond Future	7,202.1400	7.2021	6,808.1500	6.8082	(5.470)	0	0	0
2018/02/28	R214	03/05/2018	9.98	Put	Bond Future	126.0500	0.1261	156.1500	0.1562	23.879	0	0	0
2018/02/28	R214	03/05/2018	9.99	Call	Bond Future	7,265.0700	7.2651	6,870.3000	6.8703	(5.434)	0	0	0
2018/02/28	R214	03/05/2018	9.97	Call	Bond Future	7,139.2400	7.1392	6,745.9500	6.7460	(5.509)	0	0	0
2018/02/28	R214	03/05/2018	9.97	Put	Bond Future	129.6200	0.1296	160.4200	0.1604	23.762	0	0	0
2018/02/28	R248	03/05/2018	10.06	Call	Bond Future	9,702.2800	9.7023	9,090.9200	9.0909	(6.301)	0	0	0
2018/02/28	R248	03/05/2018	10.05	Put	Bond Future	164.9400	0.1649	205.1900	0.2052	24.403	0	0	0
2018/02/28	R248	03/05/2018			Bond Future	9.0207	98.8333	9.0857	98.1840	0.721	0.0000	0.0000	91,404
2018/02/28	R248	03/05/2018	10.07	Call	Bond Future	9,781.8200	9.7818	9,168.2700	9.1683	(6.272)	0	0	0
2018/02/28	R248	03/05/2018	10.07	Put	Bond Future	156.4400	0.1564	192.1800	0.1922	22.846	0	0	0
2018/02/28	R248	03/05/2018	10.06	Put	Bond Future	160.6600	0.1607	198.5900	0.1986	23.609	0	0	0
2018/02/28	R248	03/05/2018	10.05	Call	Bond Future	9,622.6600	9.6227	9,013.6200	9.0136	(6.329)	0	0	0

Total **1172148**