



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 08/03/2018 TO 08/03/2018

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
2018/03/08	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	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
2018/03/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	83.0900	0.0831	100.000	0	0	0
2018/03/08	2025	03/05/2018	133.20	Put	Bond Future	79.0900	0.0791	0.0000	0.0000	(100.000)	0	0	0
2018/03/08	2025	03/05/2018			Bond Future	133.1209	133.1209	133.2931	133.2931	0.129	0.0000	0.0000	1,033
2018/03/08	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	73.0900	0.0731	100.000	0	0	0
2018/03/08	2025	03/05/2018	133.22	Put	Bond Future	99.0900	0.0991	0.0000	0.0000	(100.000)	0	0	0
2018/03/08	2025	03/05/2018	133.21	Put	Bond Future	89.0900	0.0891	0.0000	0.0000	(100.000)	0	0	0
2018/03/08	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	93.0900	0.0931	100.000	0	0	0
2018/03/08	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2025	02/08/2018			Bond Future	134.2096	134.2096	134.3848	134.3848	0.131	0.0000	0.0000	0
2018/03/08	2025	02/08/2018	136.65	Put	Bond Future	2,440.4400	2.4404	2,265.1600	2.2652	(7.182)	0	0	0
2018/03/08	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2025	02/08/2018	136.67	Put	Bond Future	2,460.4400	2.4604	2,285.1600	2.2852	(7.124)	0	0	0
2018/03/08	2025	02/08/2018	136.66	Put	Bond Future	2,450.4400	2.4504	2,275.1600	2.2752	(7.153)	0	0	0
2018/03/08	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2029	03/05/2018			Bond Future	100.1384	100.1384	100.1411	100.1411	0.003	0.0000	0.0000	1,370
2018/03/08	2029	02/08/2018			Bond Future	101.9957	101.9957	101.9983	101.9983	0.003	0.0000	0.0000	0
2018/03/08	2030	03/05/2018	9.51	Call	Bond Future	6,382.1100	6.3821	6,625.3300	6.6253	3.811	0	0	0
2018/03/08	2030	03/05/2018			Bond Future	8.5799	97.8868	8.5437	98.1441	(0.422)	0.0000	0.0000	90,536
2018/03/08	2030	03/05/2018	9.49	Call	Bond Future	6,257.9700	6.2580	6,500.3100	6.5003	3.873	0	0	0
2018/03/08	2030	03/05/2018	9.49	Put	Bond Future	81.7200	0.0817	66.7300	0.0667	(18.343)	0	0	0
2018/03/08	2030	03/05/2018	9.51	Put	Bond Future	76.2900	0.0763	62.1800	0.0622	(18.495)	0	0	0
2018/03/08	2030	03/05/2018	9.50	Call	Bond Future	6,320.0300	6.3200	6,562.8200	6.5628	3.842	0	0	0
2018/03/08	2030	03/05/2018	9.50	Put	Bond Future	78.9600	0.0790	64.4200	0.0644	(18.414)	0	0	0
2018/03/08	2030	02/08/2018	9.46	Put	Bond Future	613.2000	0.6132	563.9900	0.5640	(8.025)	0	0	0
2018/03/08	2030	02/08/2018	8.51	Call	Bond Future	1,877.0700	1.8771	1,991.3800	1.9914	6.090	0	0	7,850
2018/03/08	2030	02/08/2018	8.91	Call	Bond Future	3,474.9300	3.4749	3,638.2300	3.6382	4.699	0	0	7,850
2018/03/08	2030	02/08/2018			Bond Future	8.6191	95.6923	8.5818	95.9534	(0.433)	0.0000	0.0000	127
2018/03/08	2030	02/08/2018	9.46	Call	Bond Future	6,249.4400	6.2494	6,461.4200	6.4614	3.392	0	0	0
2018/03/08	2030	02/08/2018	8.51	Put	Bond Future	2,642.9800	2.6430	2,496.1000	2.4961	(5.557)	0	0	0
2018/03/08	2030	02/08/2018	9.47	Call	Bond Future	6,303.7200	6.3037	6,516.3600	6.5164	3.373	0	0	0
2018/03/08	2030	02/08/2018	9.45	Put	Bond Future	623.3600	0.6234	573.4800	0.5735	(8.002)	0	0	0
2018/03/08	2030	02/08/2018	8.91	Put	Bond Future	1,472.5900	1.4726	1,374.7000	1.3747	(6.647)	0	0	0
2018/03/08	2030	02/08/2018	9.50	Call	Bond Future	6,467.1000	6.4671	6,681.6900	6.6817	3.318	0	0	0
2018/03/08	2030	02/08/2018	9.47	Put	Bond Future	603.1900	0.6032	554.6400	0.5546	(8.049)	0	0	0
2018/03/08	2030	02/08/2018	9.45	Call	Bond Future	6,195.2600	6.1953	6,406.5700	6.4066	3.411	0	0	0
2018/03/08	2030	02/08/2018	9.50	Put	Bond Future	574.0800	0.5741	527.4800	0.5275	(8.117)	0	0	7,850
2018/03/08	2032	03/05/2018	9.71	Put	Bond Future	100.2000	0.1002	82.5400	0.0825	(17.625)	0	0	0
2018/03/08	2032	03/05/2018	9.70	Call	Bond Future	6,757.6000	6.7576	7,018.3500	7.0184	3.859	0	0	0
2018/03/08	2032	03/05/2018			Bond Future	8.7904	96.5544	8.7542	96.8333	(0.411)	0.0000	0.0000	61,957

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2018/03/08	2032	03/05/2018	9.71	Call	Bond Future	6,823.7400	6.8237	7,085.0000	7.0850	3.829	0	0	0
2018/03/08	2032	03/05/2018	9.70	Put	Bond Future	103.5200	0.1035	85.3500	0.0854	(17.552)	0	0	0
2018/03/08	2032	03/05/2018	9.72	Call	Bond Future	6,889.9100	6.8899	7,151.6600	7.1517	3.799	0	0	0
2018/03/08	2032	03/05/2018	9.72	Put	Bond Future	96.9800	0.0970	79.8100	0.0798	(17.705)	0	0	0
2018/03/08	2032	02/08/2018	9.67	Call	Bond Future	6,810.2800	6.8103	7,037.9700	7.0380	3.343	0	0	0
2018/03/08	2032	02/08/2018	9.66	Put	Bond Future	730.8200	0.7308	674.5700	0.6746	(7.697)	0	0	0
2018/03/08	2032	02/08/2018			Bond Future	8.8300	98.3408	8.7927	98.6240	(0.422)	0.0000	0.0000	2
2018/03/08	2032	02/08/2018	9.68	Call	Bond Future	6,868.2000	6.8682	7,096.6000	7.0966	3.325	0	0	0
2018/03/08	2032	02/08/2018	9.68	Put	Bond Future	708.1600	0.7082	653.3500	0.6533	(7.740)	0	0	0
2018/03/08	2032	02/08/2018	9.67	Put	Bond Future	719.4000	0.7194	663.8800	0.6639	(7.718)	0	0	0
2018/03/08	2032	02/08/2018	9.66	Call	Bond Future	6,752.4600	6.7525	6,979.4200	6.9794	3.361	0	0	0
2018/03/08	2033	03/05/2018	107.71	Put	Bond Future	4,737.2200	4.7372	4,997.2200	4.9972	5.488	0	0	0
2018/03/08	2033	03/05/2018			Bond Future	102.9728	102.9728	102.7128	102.7128	(0.252)	0.0000	0.0000	6,055
2018/03/08	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2033	03/05/2018	107.70	Put	Bond Future	4,727.2200	4.7272	4,987.2200	4.9872	5.500	0	0	0
2018/03/08	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2033	03/05/2018	107.69	Put	Bond Future	4,717.2200	4.7172	4,977.2200	4.9772	5.512	0	0	0
2018/03/08	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2033	02/08/2018			Bond Future	104.8827	104.8827	104.6178	104.6178	(0.253)	0.0000	0.0000	0
2018/03/08	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2033	02/08/2018	109.92	Put	Bond Future	5,037.3200	5.0373	5,302.2100	5.3022	5.259	0	0	0
2018/03/08	2033	02/08/2018	109.94	Put	Bond Future	5,057.3200	5.0573	5,322.2100	5.3222	5.238	0	0	0
2018/03/08	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2033	02/08/2018	109.93	Put	Bond Future	5,047.3200	5.0473	5,312.2100	5.3122	5.248	0	0	0
2018/03/08	2037	03/05/2018	9.99	Call	Bond Future	7,785.0100	7.7850	7,908.4800	7.9085	1.586	0	0	0
2018/03/08	2037	03/05/2018	9.97	Put	Bond Future	138.4900	0.1385	125.1800	0.1252	(9.611)	0	0	0
2018/03/08	2037	03/05/2018			Bond Future	9.0432	97.3934	9.0274	97.5295	(0.174)	0.0000	0.0000	48,380
2018/03/08	2037	03/05/2018	9.99	Put	Bond Future	130.4800	0.1305	117.8000	0.1178	(9.718)	0	0	0
2018/03/08	2037	03/05/2018	9.97	Call	Bond Future	7,641.2900	7.6413	7,764.1300	7.7641	1.608	0	0	0
2018/03/08	2037	03/05/2018	9.98	Put	Bond Future	134.4300	0.1344	121.4400	0.1214	(9.663)	0	0	0
2018/03/08	2037	03/05/2018	9.98	Call	Bond Future	7,713.1500	7.7132	7,836.3100	7.8363	1.597	0	0	0
2018/03/08	2037	02/08/2018	9.96	Put	Bond Future	834.1300	0.8341	802.6400	0.8026	(3.775)	0	0	0
2018/03/08	2037	02/08/2018	9.95	Call	Bond Future	7,778.9800	7.7790	7,884.9100	7.8849	1.362	0	0	0
2018/03/08	2037	02/08/2018			Bond Future	9.0881	94.9393	9.0719	95.0771	(0.178)	0.0000	0.0000	731
2018/03/08	2037	02/08/2018	9.96	Call	Bond Future	7,842.2200	7.8422	7,948.5100	7.9485	1.355	0	0	0
2018/03/08	2037	02/08/2018	9.95	Put	Bond Future	846.6900	0.8467	814.8400	0.8148	(3.762)	0	0	0
2018/03/08	2037	02/08/2018	9.97	Call	Bond Future	7,905.5400	7.9055	8,012.1900	8.0122	1.349	0	0	0
2018/03/08	2037	02/08/2018	9.97	Put	Bond Future	821.7500	0.8217	790.6200	0.7906	(3.788)	0	0	0
2018/03/08	2038	03/05/2018	132.28	Put	Bond Future	6,502.5500	6.5025	7,285.5300	7.2855	12.041	0	0	0
2018/03/08	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2038	03/05/2018			Bond Future	125.7775	125.7775	124.9945	124.9945	(0.623)	0.0000	0.0000	8,991
2018/03/08	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2038	03/05/2018	132.27	Put	Bond Future	6,492.5500	6.4925	7,275.5300	7.2755	12.060	0	0	0
2018/03/08	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/03/08	2038	03/05/2018	132.29	Put	Bond Future	6,512.5500	6.5125	7,295.5300	7.2955	12.023	0	0	0
2018/03/08	2038	02/08/2018	134.55	Put	Bond Future	7,992.6100	7.9926	8,790.2600	8.7903	9.980	0	0	0
2018/03/08	2038	02/08/2018			Bond Future	126.5574	126.5574	125.7597	125.7597	(0.630)	0.0000	0.0000	0
2018/03/08	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2038	02/08/2018	134.54	Put	Bond Future	7,982.6100	7.9826	8,780.2600	8.7803	9.992	0	0	0
2018/03/08	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2038	02/08/2018	134.53	Put	Bond Future	7,972.6100	7.9726	8,770.2600	8.7703	10.005	0	0	0
2018/03/08	2040	03/05/2018	10.08	Put	Bond Future	131.3500	0.1313	120.8400	0.1208	(8.002)	0	0	0
2018/03/08	2040	03/05/2018			Bond Future	9.0980	101.4652	9.0873	101.5650	(0.117)	0.0000	0.0000	39,345
2018/03/08	2040	03/05/2018	10.07	Call	Bond Future	8,585.7400	8.5857	8,674.7600	8.6748	1.037	0	0	0
2018/03/08	2040	03/05/2018	10.07	Put	Bond Future	135.2700	0.1353	124.5100	0.1245	(7.954)	0	0	0
2018/03/08	2040	03/05/2018	8.50	Put	Bond Future	6,036.0500	6.0361	5,939.5000	5.9395	(1.600)	0	0	0
2018/03/08	2040	03/05/2018	8.50	Call	Bond Future	194.2300	0.1942	197.4600	0.1975	1.663	0	0	1,011
2018/03/08	2040	03/05/2018	10.08	Call	Bond Future	8,662.6500	8.6626	8,751.9200	8.7519	1.031	0	0	0
2018/03/08	2040	03/05/2018	10.06	Call	Bond Future	8,508.8700	8.5089	8,597.6300	8.5976	1.043	0	0	0
2018/03/08	2040	03/05/2018	10.06	Put	Bond Future	139.3400	0.1393	128.3200	0.1283	(7.909)	0	0	0
2018/03/08	2040	03/05/2018	10.00	Put	Bond Future	166.1600	0.1662	153.5100	0.1535	(7.613)	0	0	0
2018/03/08	2040	03/05/2018	10.00	Call	Bond Future	8,047.5400	8.0475	8,134.6700	8.1347	1.083	0	0	1,500
2018/03/08	2040	03/05/2018	9.00	Put	Bond Future	2,367.1300	2.3671	2,294.5600	2.2946	(3.066)	0	0	0
2018/03/08	2040	03/05/2018	9.00	Call	Bond Future	1,445.4100	1.4454	1,472.6200	1.4726	1.883	0	0	1,239
2018/03/08	2040	02/08/2018	10.04	Call	Bond Future	8,685.1000	8.6851	8,760.0600	8.7601	0.863	0	0	0
2018/03/08	2040	02/08/2018	10.03	Put	Bond Future	933.9300	0.9339	907.9400	0.9079	(2.783)	0	0	0
2018/03/08	2040	02/08/2018			Bond Future	9.1426	98.8362	9.1317	98.9369	(0.119)	0.0000	0.0000	420
2018/03/08	2040	02/08/2018	10.05	Call	Bond Future	8,752.8300	8.7528	8,828.0600	8.8281	0.859	0	0	0
2018/03/08	2040	02/08/2018	10.05	Put	Bond Future	907.3400	0.9073	881.9000	0.8819	(2.804)	0	0	0
2018/03/08	2040	02/08/2018	10.04	Put	Bond Future	920.5400	0.9205	894.8300	0.8948	(2.793)	0	0	0
2018/03/08	2040	02/08/2018	10.03	Call	Bond Future	8,617.4500	8.6175	8,692.1300	8.6921	0.867	0	0	0
2018/03/08	2044	03/05/2018	10.10	Call	Bond Future	8,605.2400	8.6052	8,649.1800	8.6492	0.511	0	0	0
2018/03/08	2044	03/05/2018	10.09	Put	Bond Future	161.1100	0.1611	151.6700	0.1517	(5.859)	0	0	0
2018/03/08	2044	03/05/2018			Bond Future	9.1423	98.4590	9.1367	98.5122	(0.061)	0.0000	0.0000	23,703
2018/03/08	2044	03/05/2018	10.11	Call	Bond Future	8,681.2900	8.6813	8,725.4700	8.7255	0.509	0	0	0
2018/03/08	2044	03/05/2018	10.11	Put	Bond Future	151.1500	0.1512	142.1400	0.1421	(5.961)	0	0	0
2018/03/08	2044	03/05/2018	10.10	Put	Bond Future	156.6400	0.1566	147.3900	0.1474	(5.905)	0	0	0
2018/03/08	2044	03/05/2018	10.09	Call	Bond Future	8,528.0500	8.5280	8,571.8000	8.5718	0.513	0	0	0
2018/03/08	2044	02/08/2018	10.07	Call	Bond Future	8,732.8800	8.7329	8,768.2800	8.7683	0.405	0	0	0
2018/03/08	2044	02/08/2018			Bond Future	9.1858	95.8996	9.1802	95.9528	(0.061)	0.0000	0.0000	0
2018/03/08	2044	02/08/2018	10.05	Call	Bond Future	8,596.8300	8.5968	8,631.8900	8.6319	0.408	0	0	0
2018/03/08	2044	02/08/2018	10.05	Put	Bond Future	987.7800	0.9878	969.6000	0.9696	(1.840)	0	0	0
2018/03/08	2044	02/08/2018	10.07	Put	Bond Future	959.9100	0.9599	942.0700	0.9421	(1.859)	0	0	0
2018/03/08	2044	02/08/2018	10.06	Call	Bond Future	8,664.8200	8.6648	8,700.0500	8.7000	0.407	0	0	0
2018/03/08	2044	02/08/2018	10.06	Put	Bond Future	973.7500	0.9738	955.7400	0.9557	(1.850)	0	0	0
2018/03/08	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2046	03/05/2018			Bond Future	117.5246	117.5246	117.5285	117.5285	0.003	0.0000	0.0000	10,874
2018/03/08	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/08	2046	03/05/2018	127.93	Put	Bond Future	10,405.4100		10.4054	10,401.5200	10.4015	(0.037)	0	0	0
2018/03/08	2046	03/05/2018	127.95	Put	Bond Future	10,425.4100		10.4254	10,421.5200	10.4215	(0.037)	0	0	0
2018/03/08	2046	03/05/2018	127.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2046	03/05/2018	127.94	Put	Bond Future	10,415.4100		10.4154	10,411.5200	10.4115	(0.037)	0	0	0
2018/03/08	2046	02/08/2018	128.78	Put	Bond Future	9,075.6900		9.0757	9,071.7800	9.0718	(0.043)	0	0	0
2018/03/08	2046	02/08/2018			Bond Future	119.7043		119.7043	119.7082	119.7082	0.003	0.0000	0.0000	0
2018/03/08	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2046	02/08/2018	128.77	Put	Bond Future	9,065.6900		9.0657	9,061.7800	9.0618	(0.043)	0	0	0
2018/03/08	2046	02/08/2018	128.79	Put	Bond Future	9,085.6900		9.0857	9,081.7800	9.0818	(0.043)	0	0	0
2018/03/08	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2050	03/05/2018	135.62	Put	Bond Future	10,802.3200		10.8023	11,335.7000	11.3357	4.938	0	0	0
2018/03/08	2050	03/05/2018	135.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2050	03/05/2018			Bond Future	124.8177		124.8177	124.2843	124.2843	(0.427)	0.0000	0.0000	9,788
2018/03/08	2050	03/05/2018	135.62	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2050	03/05/2018	135.61	Put	Bond Future	10,792.3200		10.7923	11,325.7000	11.3257	4.942	0	0	0
2018/03/08	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2050	03/05/2018	135.63	Put	Bond Future	10,812.3200		10.8123	11,345.7000	11.3457	4.933	0	0	0
2018/03/08	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2050	02/08/2018	137.54	Put	Bond Future	12,140.1600		12.1402	12,683.7200	12.6837	4.477	0	0	0
2018/03/08	2050	02/08/2018	137.52	Put	Bond Future	12,120.1600		12.1202	12,663.7200	12.6637	4.485	0	0	0
2018/03/08	2050	02/08/2018			Bond Future	125.3998		125.3998	124.8563	124.8563	(0.433)	0.0000	0.0000	0
2018/03/08	2050	02/08/2018	137.53	Put	Bond Future	12,130.1600		12.1302	12,673.7200	12.6737	4.481	0	0	0
2018/03/08	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	AL37	03/05/2018			Index Future	589.6680		589.6680	590.4510	590.4510	0.133	0.0000	0.0000	0
2018/03/08	AL37	02/08/2018			Index Future	600.5780		600.5780	601.3700	601.3700	0.132	0.0000	0.0000	0
2018/03/08	AL7T	03/05/2018			Index Future	690.9750		690.9750	692.2170	692.2170	0.180	0.0000	0.0000	0
2018/03/08	AL7T	02/08/2018			Index Future	703.7600		703.7600	705.0190	705.0190	0.179	0.0000	0.0000	0
2018/03/08	ALBI	03/05/2018			Index Future	630.3610		630.3610	631.2460	631.2460	0.140	0.0000	0.0000	814
2018/03/08	ALBI	02/08/2018			Index Future	642.0240		642.0240	642.9200	642.9200	0.140	0.0000	0.0000	0
2018/03/08	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/03/08	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/08	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C214	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C223	25/01/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/08	EL28	03/05/2018	133.20	Put	Bond Future	3,943.7300	3.9437	3,938.1200	3.9381	(0.142)	0	0	0
2018/03/08	EL28	03/05/2018			Bond Future	129.2563	129.2563	129.2619	129.2619	0.004	0.0000	0.0000	0
2018/03/08	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	EL28	03/05/2018	133.19	Put	Bond Future	3,933.7300	3.9337	3,928.1200	3.9281	(0.143)	0	0	0
2018/03/08	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	EL28	03/05/2018	133.18	Put	Bond Future	3,923.7300	3.9237	3,918.1200	3.9181	(0.143)	0	0	0
2018/03/08	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	EL28	02/08/2018			Bond Future	131.6536	131.6536	131.6592	131.6592	0.004	0.0000	0.0000	0
2018/03/08	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	EL28	02/08/2018	134.93	Put	Bond Future	3,276.4000	3.2764	3,270.8500	3.2708	(0.169)	0	0	0
2018/03/08	EL28	02/08/2018	134.95	Put	Bond Future	3,296.4000	3.2964	3,290.8500	3.2908	(0.168)	0	0	0
2018/03/08	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	EL28	02/08/2018	134.94	Put	Bond Future	3,286.4000	3.2864	3,280.8500	3.2808	(0.169)	0	0	0
2018/03/08	ES33	03/05/2018	11.22	Call	Bond Future	5,122.2800	5.1223	5,225.8000	5.2258	2.021	0	0	0
2018/03/08	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	ES33	03/05/2018			Bond Future	10.3725	79.2503	10.3562	79.3538	(0.157)	0.0000	0.0000	9,466
2018/03/08	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	ES33	03/05/2018	11.20	Call	Bond Future	5,007.2100	5.0072	5,110.7300	5.1107	2.067	0	0	0
2018/03/08	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	ES33	03/05/2018	11.21	Call	Bond Future	5,064.7800	5.0648	5,168.3000	5.1683	2.044	0	0	0
2018/03/08	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	ES33	02/08/2018	11.14	Call	Bond Future	4,100.0900	4.1001	4,204.8400	4.2048	2.555	0	0	0
2018/03/08	ES33	02/08/2018			Bond Future	10.4584	80.7166	10.4417	80.8214	(0.160)	0.0000	0.0000	0
2018/03/08	ES33	02/08/2018	11.15	Call	Bond Future	4,157.8400	4.1578	4,262.5900	4.2626	2.519	0	0	0
2018/03/08	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	ES33	02/08/2018	11.16	Call	Bond Future	4,215.5300	4.2155	4,320.2800	4.3203	2.485	0	0	0

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2018/03/08	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	ES42	03/05/2018			Bond Future	10.5027	82.8668	10.4915	82.9497	(0.106)	0.0000	0.0000	7,957
2018/03/08	ES42	02/08/2018			Bond Future	10.5846	84.4000	10.5732	84.4835	(0.108)	0.0000	0.0000	0
2018/03/08	GOVI	03/05/2018	590.29	Call	GOVI	373,760.0000	37.3760	382,990.0000	38.2990	2.469	0	0	0
2018/03/08	GOVI	03/05/2018	590.27	Call	GOVI	373,960.0000	37.3960	383,190.0000	38.3190	2.468	0	0	0
2018/03/08	GOVI	03/05/2018			GOVI	627.6660	627.6660	628.5890	628.5890	0.147	0.0000	0.0000	610
2018/03/08	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	GOVI	03/05/2018	590.28	Call	GOVI	373,860.0000	37.3860	383,090.0000	38.3090	2.469	0	0	0
2018/03/08	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	GOVI	02/08/2018			GOVI	639.2800	639.2800	640.2140	640.2140	0.146	0.0000	0.0000	0
2018/03/08	GOVI	02/08/2018	605.71	Call	GOVI	335,700.0000	33.5700	345,040.0000	34.5040	2.782	0	0	0
2018/03/08	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	GOVI	02/08/2018	605.72	Call	GOVI	335,600.0000	33.5600	344,940.0000	34.4940	2.783	0	0	0
2018/03/08	GOVI	02/08/2018	605.70	Call	GOVI	335,800.0000	33.5800	345,140.0000	34.5140	2.781	0	0	0
2018/03/08	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/08	IGOV	03/05/2018			Index Future	252.2370	252.2370	251.9480	251.9480	(0.115)	0.0000	0.0000	1,128
2018/03/08	IGOV	02/08/2018			Index Future	256.9150	256.9150	256.6210	256.6210	(0.114)	0.0000	0.0000	0
2018/03/08	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/03/08	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/03/08	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/03/08	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4400	100.4400	0.000	0.0000	0.0000	0
2018/03/08	IS01	22/03/2019			Interest Rate Swap	99.4200	99.4200	99.4100	99.4100	(0.010)	0.0000	0.0000	0
2018/03/08	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/03/08	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/08	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/03/08	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8200	98.8200	0.000	0.0000	0.0000	0
2018/03/08	IS02	15/03/2019			Interest Rate Swap	99.1700	99.1700	99.1600	99.1600	(0.010)	0.0000	0.0000	0
2018/03/08	IS02	21/06/2019			Interest Rate Swap	99.4800	99.4800	99.4700	99.4700	(0.010)	0.0000	0.0000	0
2018/03/08	IS02	20/09/2019			Interest Rate Swap	99.8100	99.8100	99.8000	99.8000	(0.010)	0.0000	0.0000	0
2018/03/08	IS02	20/12/2019			Interest Rate Swap	100.6900	100.6900	100.6700	100.6700	(0.020)	0.0000	0.0000	0
2018/03/08	IS02	23/03/2020			Interest Rate Swap	98.3700	98.3700	98.3300	98.3300	(0.041)	0.0000	0.0000	0
2018/03/08	IS05	17/12/2020			Interest Rate Swap	95.6300	95.6300	95.6100	95.6100	(0.021)	0.0000	0.0000	0
2018/03/08	IS05	16/03/2021			Interest Rate Swap	94.7800	94.7800	94.7600	94.7600	(0.021)	0.0000	0.0000	0
2018/03/08	IS05	15/06/2021			Interest Rate Swap	93.9000	93.9000	93.8700	93.8700	(0.032)	0.0000	0.0000	0
2018/03/08	IS05	21/09/2021			Interest Rate Swap	93.9900	93.9900	93.9600	93.9600	(0.032)	0.0000	0.0000	0
2018/03/08	IS05	21/12/2021			Interest Rate Swap	96.1200	96.1200	96.0700	96.0700	(0.052)	0.0000	0.0000	51
2018/03/08	IS05	15/03/2022			Interest Rate Swap	96.1800	96.1800	96.1300	96.1300	(0.052)	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
2018/03/08	IS05	21/06/2022			Interest Rate Swap	97.2900	97.2900	97.2400	97.2400	(0.051)	0.0000	0.0000	0
2018/03/08	IS05	20/09/2022			Interest Rate Swap	99.4200	99.4200	99.3800	99.3800	(0.040)	0.0000	0.0000	0
2018/03/08	IS05	20/12/2022			Interest Rate Swap	100.6000	100.6000	100.5600	100.5600	(0.040)	0.0000	0.0000	0
2018/03/08	IS05	22/03/2023			Interest Rate Swap	95.6200	95.6200	95.5700	95.5700	(0.052)	0.0000	0.0000	0
2018/03/08	IS10	17/12/2025			Interest Rate Swap	93.1800	93.1800	93.1600	93.1600	(0.021)	0.0000	0.0000	0
2018/03/08	IS10	16/03/2026			Interest Rate Swap	90.1000	90.1000	90.0900	90.0900	(0.011)	0.0000	0.0000	0
2018/03/08	IS10	15/06/2026			Interest Rate Swap	88.7800	88.7800	88.7700	88.7700	(0.011)	0.0000	0.0000	0
2018/03/08	IS10	21/09/2026			Interest Rate Swap	90.9000	90.9000	90.9000	90.9000	0.000	0.0000	0.0000	0
2018/03/08	IS10	21/12/2026			Interest Rate Swap	94.6700	94.6700	94.6700	94.6700	0.000	0.0000	0.0000	0
2018/03/08	IS10	15/03/2027			Interest Rate Swap	93.1800	93.1800	93.1700	93.1700	(0.011)	0.0000	0.0000	0
2018/03/08	IS10	21/06/2027			Interest Rate Swap	95.2100	95.2100	95.2100	95.2100	0.000	0.0000	0.0000	0
2018/03/08	IS10	20/09/2027			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/03/08	IS10	20/12/2027			Interest Rate Swap	99.2200	99.2200	99.2200	99.2200	0.000	0.0000	0.0000	0
2018/03/08	IS10	22/03/2028			Interest Rate Swap	94.3700	94.3700	94.3600	94.3600	(0.011)	0.0000	0.0000	0
2018/03/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/08	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	2,500
2018/03/08	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/08	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/08	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/08	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/08	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/08	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/08	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/08	R023	03/05/2018	8.27	Call	Bond Future	3,223.0000	3.2230	3,382.2700	3.3823	4.942	0	0	0
2018/03/08	R023	03/05/2018			Bond Future	7.4589	102.5958	7.4174	102.7625	(0.557)	0.0000	0.0000	73,515
2018/03/08	R023	03/05/2018	8.27	Put	Bond Future	31.4700	0.0315	24.0100	0.0240	(23.705)	0	0	0
2018/03/08	R023	03/05/2018	8.28	Call	Bond Future	3,260.2300	3.2602	3,419.7800	3.4198	4.894	0	0	0
2018/03/08	R023	03/05/2018	8.29	Put	Bond Future	28.8200	0.0288	21.9100	0.0219	(23.976)	0	0	0
2018/03/08	R023	03/05/2018	8.28	Put	Bond Future	30.1300	0.0301	22.9500	0.0229	(23.830)	0	0	0
2018/03/08	R023	03/05/2018	8.29	Call	Bond Future	3,297.4700	3.2975	3,457.2900	3.4573	4.847	0	0	0
2018/03/08	R023	03/05/2018	9.19	Call	Bond Future	6,663.8200	6.6638	6,830.5200	6.8305	2.502	0	0	0
2018/03/08	R023	03/05/2018	9.19	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	2,500
2018/03/08	R035	03/05/2018	9.91	Put	Bond Future	174.9400	0.1749	159.5000	0.1595	(8.826)	0	0	0
2018/03/08	R035	03/05/2018	8.75	Put	Bond Future	3,162.4600	3.1625	3,062.0300	3.0620	(3.176)	0	0	0
2018/03/08	R035	03/05/2018			Bond Future	8.9451	101.0379	8.9293	101.1729	(0.176)	0.0000	0.0000	66,773
2018/03/08	R035	03/05/2018	9.90	Call	Bond Future	7,893.4000	7.8934	8,012.6200	8.0126	1.510	0	0	0
2018/03/08	R035	03/05/2018	9.90	Put	Bond Future	180.6000	0.1806	164.7800	0.1648	(8.760)	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
2018/03/08	R035	03/05/2018	8.75	Call	Bond Future	1,468.4800		1.4685	1,503.0900	1.5031	2.357	0	0	1,000
2018/03/08	R035	03/05/2018	9.25	Call	Bond Future	3,669.5800		3.6696	3,747.0200	3.7470	2.110	0	0	0
2018/03/08	R035	03/05/2018	9.25	Put	Bond Future	1,104.6600		1.1047	1,047.0600	1.0471	(5.214)	0	0	1,000
2018/03/08	R035	03/05/2018	9.91	Call	Bond Future	7,963.7000		7.9637	8,083.3000	8.0833	1.502	0	0	0
2018/03/08	R035	03/05/2018	9.89	Call	Bond Future	7,823.1800		7.8232	7,942.0000	7.9420	1.519	0	0	0
2018/03/08	R035	03/05/2018	9.89	Put	Bond Future	186.4300		0.1864	170.2100	0.1702	(8.700)	0	0	0
2018/03/08	R035	02/08/2018	9.42	Call	Bond Future	5,784.1800		5.7842	5,863.9900	5.8640	1.380	0	0	0
2018/03/08	R035	02/08/2018			Bond Future	8.9852		102.9074	8.9691	103.0440	(0.179)	0.0000	0.0000	3
2018/03/08	R035	02/08/2018	9.42	Put	Bond Future	2,197.6100		2.1976	2,140.8100	2.1408	(2.585)	0	0	0
2018/03/08	R035	02/08/2018	9.44	Put	Bond Future	2,142.3000		2.1423	2,086.4300	2.0864	(2.608)	0	0	0
2018/03/08	R035	02/08/2018	9.43	Call	Bond Future	5,836.4600		5.8365	5,916.7400	5.9167	1.375	0	0	0
2018/03/08	R035	02/08/2018	9.44	Call	Bond Future	5,889.1700		5.8892	5,969.9100	5.9699	1.371	0	0	0
2018/03/08	R035	02/08/2018	9.43	Put	Bond Future	2,169.6900		2.1697	2,113.3600	2.1134	(2.596)	0	0	0
2018/03/08	R186	03/05/2018	8.92	Call	Bond Future	5,226.3900		5.2264	5,386.4400	5.3864	3.062	0	0	0
2018/03/08	R186	03/05/2018	8.91	Put	Bond Future	99.6600		0.0997	85.3000	0.0853	(14.409)	0	0	0
2018/03/08	R186	03/05/2018	10.14	Put	Bond Future	0.0900		0.0001	0.0700	0.0001	(22.222)	0	0	0
2018/03/08	R186	03/05/2018	9.72	Put	Bond Future	1.6700		0.0017	1.2700	0.0013	(23.952)	0	0	10,640
2018/03/08	R186	03/05/2018	8.40	Put	Bond Future	553.7300		0.5537	497.7000	0.4977	(10.119)	0	0	3,500
2018/03/08	R186	03/05/2018	8.00	Put	Bond Future	1,657.8900		1.6579	1,543.5500	1.5435	(6.897)	0	0	0
2018/03/08	R186	03/05/2018	8.69	Call	Bond Future	3,886.7900		3.8868	4,033.6000	4.0336	3.777	0	0	0
2018/03/08	R186	03/05/2018	8.50	Call	Bond Future	2,850.6400		2.8506	2,980.1900	2.9802	4.545	0	0	0
2018/03/08	R186	03/05/2018	7.85	Call	Bond Future	447.0600		0.4471	485.7000	0.4857	8.643	0	0	500
2018/03/08	R186	03/05/2018	8.35	Put	Bond Future	643.9400		0.6439	581.4700	0.5815	(9.701)	0	0	500
2018/03/08	R186	03/05/2018	8.45	Put	Bond Future	474.4600		0.4745	424.4500	0.4245	(10.540)	0	0	0
2018/03/08	R186	03/05/2018			Bond Future	8.1288		118.4554	8.1028	118.6294	(0.320)	0.0000	0.0000	200,162
2018/03/08	R186	03/05/2018	8.93	Call	Bond Future	5,285.8900		5.2859	5,446.3500	5.4463	3.036	0	0	0
2018/03/08	R186	03/05/2018	8.93	Put	Bond Future	92.7000		0.0927	79.1900	0.0792	(14.574)	0	0	0
2018/03/08	R186	03/05/2018	10.14	Call	Bond Future	12,461.6800		12.4617	12,635.6300	12.6356	1.396	0	0	0
2018/03/08	R186	03/05/2018	9.30	Put	Bond Future	18.6400		0.0186	15.2200	0.0152	(18.348)	0	0	0
2018/03/08	R186	03/05/2018	9.30	Call	Bond Future	7,505.3300		7.5053	7,675.8800	7.6759	2.272	0	0	1,120
2018/03/08	R186	03/05/2018	7.85	Put	Bond Future	2,330.0300		2.3300	2,194.7000	2.1947	(5.808)	0	0	0
2018/03/08	R186	03/05/2018	8.92	Put	Bond Future	96.0900		0.0961	82.1700	0.0822	(14.486)	0	0	0
2018/03/08	R186	03/05/2018	8.91	Call	Bond Future	5,167.0300		5.1670	5,326.6400	5.3266	3.089	0	0	0
2018/03/08	R186	03/05/2018	9.72	Call	Bond Future	10,015.1700		10.0152	10,188.7400	10.1887	1.733	0	0	0
2018/03/08	R186	03/05/2018	9.19	Put	Bond Future	32.3900		0.0324	26.8800	0.0269	(17.011)	0	0	0
2018/03/08	R186	03/05/2018	8.40	Call	Bond Future	2,347.2300		2.3472	2,465.1700	2.4652	5.025	0	0	7
2018/03/08	R186	03/05/2018	8.00	Call	Bond Future	792.9900		0.7930	852.6200	0.8526	7.520	0	0	7
2018/03/08	R186	03/05/2018	8.69	Put	Bond Future	216.1000		0.2161	188.9400	0.1889	(12.568)	0	0	0
2018/03/08	R186	03/05/2018	8.70	Put	Bond Future	208.7900		0.2088	182.3700	0.1824	(12.654)	0	0	0
2018/03/08	R186	03/05/2018	8.50	Put	Bond Future	405.1400		0.4051	360.7200	0.3607	(10.964)	0	0	3,500
2018/03/08	R186	03/05/2018	8.35	Call	Bond Future	2,109.5700		2.1096	2,221.0700	2.2211	5.285	0	0	0
2018/03/08	R186	03/05/2018	8.45	Call	Bond Future	2,594.5800		2.5946	2,718.5400	2.7185	4.778	0	0	0
2018/03/08	R186	03/05/2018	9.75	Call	Bond Future	10,192.3200		10.1923	10,365.9600	10.3660	1.704	0	0	0
2018/03/08	R186	03/05/2018	9.75	Put	Bond Future	1.3800		0.0014	1.0500	0.0011	(23.913)	0	0	3,200
2018/03/08	R186	03/05/2018	9.19	Call	Bond Future	6,843.9400		6.8439	7,012.4000	7.0124	2.461	0	0	0
2018/03/08	R186	03/05/2018	8.70	Call	Bond Future	3,943.4700		3.9435	4,091.0200	4.0910	3.742	0	0	0
2018/03/08	R186	03/05/2018	8.85	Call	Bond Future	4,812.2400		4.8122	4,969.0300	4.9690	3.258	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
2018/03/08	R186	03/05/2018	8.85	Put	Bond Future	123.4700	0.1235	106.2900	0.1063	(13.914)	0	0	4,745
2018/03/08	R186	02/08/2018	8.48	Put	Bond Future	1,222.5300	1.2225	1,157.6200	1.1576	(5.309)	0	0	0
2018/03/08	R186	02/08/2018	8.25	Call	Bond Future	2,365.2400	2.3652	2,457.4600	2.4575	3.899	0	0	1,470
2018/03/08	R186	02/08/2018			Bond Future	8.1565	115.3469	8.1296	115.5229	(0.331)	0.0000	0.0000	191
2018/03/08	R186	02/08/2018	8.47	Call	Bond Future	3,262.4700	3.2625	3,372.8700	3.3729	3.384	0	0	0
2018/03/08	R186	02/08/2018	8.47	Put	Bond Future	1,242.5600	1.2426	1,176.8800	1.1769	(5.286)	0	0	0
2018/03/08	R186	02/08/2018	7.50	Put	Bond Future	4,837.1700	4.8372	4,689.7000	4.6897	(3.049)	0	0	0
2018/03/08	R186	02/08/2018	8.48	Call	Bond Future	3,306.1000	3.3061	3,417.2700	3.4173	3.363	0	0	0
2018/03/08	R186	02/08/2018	8.25	Put	Bond Future	1,758.0400	1.7580	1,674.1800	1.6742	(4.770)	0	0	0
2018/03/08	R186	02/08/2018	8.46	Call	Bond Future	3,219.0800	3.2191	3,328.7000	3.3287	3.405	0	0	0
2018/03/08	R186	02/08/2018	8.46	Put	Bond Future	1,262.8800	1.2629	1,196.4200	1.1964	(5.263)	0	0	0
2018/03/08	R186	02/08/2018	7.50	Call	Bond Future	449.8200	0.4498	478.4300	0.4784	6.360	0	0	1,470
2018/03/08	R186	01/11/2018	9.14	Call	Bond Future	6,702.7700	6.7028	6,843.3200	6.8433	2.097	0	0	0
2018/03/08	R186	01/11/2018	7.96	Put	Bond Future	3,315.0900	3.3151	3,207.6400	3.2076	(3.241)	0	0	0
2018/03/08	R186	01/11/2018	8.54	Put	Bond Future	1,712.7500	1.7128	1,644.2900	1.6443	(3.997)	0	0	0
2018/03/08	R186	01/11/2018			Bond Future	8.1803	117.5114	8.1522	117.6903	(0.344)	0.0000	0.0000	0
2018/03/08	R186	01/11/2018	8.46	Put	Bond Future	1,883.2100	1.8832	1,809.8300	1.8098	(3.897)	0	0	0
2018/03/08	R186	01/11/2018	8.46	Call	Bond Future	3,643.7100	3.6437	3,749.1900	3.7492	2.895	0	0	5,000
2018/03/08	R186	01/11/2018	8.53	Call	Bond Future	3,928.7100	3.9287	4,038.5000	4.0385	2.795	0	0	0
2018/03/08	R186	01/11/2018	8.53	Put	Bond Future	1,733.2000	1.7332	1,664.1300	1.6641	(3.985)	0	0	0
2018/03/08	R186	01/11/2018	9.14	Put	Bond Future	808.5900	0.8086	770.2800	0.7703	(4.738)	0	0	5,000
2018/03/08	R186	01/11/2018	7.96	Call	Bond Future	1,903.0800	1.9031	1,974.4900	1.9745	3.752	0	0	5,000
2018/03/08	R186	01/11/2018	8.54	Call	Bond Future	3,970.2200	3.9702	4,080.6200	4.0806	2.781	0	0	0
2018/03/08	R186	01/11/2018	8.52	Call	Bond Future	3,887.7200	3.8877	3,996.9000	3.9969	2.808	0	0	0
2018/03/08	R186	01/11/2018	8.52	Put	Bond Future	1,754.2200	1.7542	1,684.5400	1.6845	(3.972)	0	0	0
2018/03/08	R197	03/05/2018	304.46	Call	Bond Future	1,631.4000	1.6314	1,635.0700	1.6351	0.225	0	0	0
2018/03/08	R197	03/05/2018			Bond Future	306.0914	306.0914	306.0951	306.0951	0.001	0.0000	0.0000	2,388
2018/03/08	R197	03/05/2018	304.44	Call	Bond Future	1,651.4000	1.6514	1,655.0700	1.6551	0.222	0	0	0
2018/03/08	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	R197	03/05/2018	304.45	Call	Bond Future	1,641.4000	1.6414	1,645.0700	1.6451	0.224	0	0	0
2018/03/08	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	R202	03/05/2018	247.48	Put	Bond Future	11,409.3400	11.4093	11,401.2000	11.4012	(0.071)	0	0	0
2018/03/08	R202	03/05/2018	247.47	Call	Bond Future	11.7200	0.0117	10.9400	0.0109	(6.655)	0	0	0
2018/03/08	R202	03/05/2018			Bond Future	236.0823	236.0823	236.0897	236.0897	0.003	0.0000	0.0000	23,064
2018/03/08	R202	03/05/2018	247.48	Call	Bond Future	11.6500	0.0117	10.8700	0.0109	(6.695)	0	0	0
2018/03/08	R202	03/05/2018	247.47	Put	Bond Future	11,399.4100	11.3994	11,391.2700	11.3913	(0.071)	0	0	0
2018/03/08	R202	03/05/2018	247.49	Call	Bond Future	11.5800	0.0116	10.8000	0.0108	(6.736)	0	0	0
2018/03/08	R202	03/05/2018	247.49	Put	Bond Future	11,419.2700	11.4193	11,411.1300	11.4111	(0.071)	0	0	0
2018/03/08	R204	03/05/2018	7.10	Put	Bond Future	0.1900	0.0002	0.1400	0.0001	(26.316)	0	0	0
2018/03/08	R204	03/05/2018			Bond Future	6.2586	104.0662	6.2374	104.0790	(0.337)	0.0000	0.0000	22,162
2018/03/08	R204	03/05/2018	7.09	Call	Bond Future	502.8600	0.5029	515.6300	0.5156	2.539	0	0	0
2018/03/08	R204	03/05/2018	7.09	Put	Bond Future	0.2100	0.0002	0.1500	0.0002	(28.571)	0	0	0
2018/03/08	R204	03/05/2018	7.10	Call	Bond Future	508.8600	0.5089	521.6400	0.5216	2.511	0	0	0
2018/03/08	R204	03/05/2018	7.08	Call	Bond Future	496.8600	0.4969	509.6300	0.5096	2.570	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	
2018/03/08	R204	03/05/2018	7.08	Put	Bond Future		0.2300	0.0002	0.1700	0.0002	(26.087)	0	0	0
2018/03/08	R207	03/05/2018	7.57	Call	Bond Future	1,460.5300		1.4605	1,502.0800	1.5021	2.845	0	0	0
2018/03/08	R207	03/05/2018	7.56	Put	Bond Future	0.7800		0.0008	0.5600	0.0006	(28.205)	0	0	0
2018/03/08	R207	03/05/2018			Bond Future	6.6396		103.2089	6.6133	103.2506	(0.397)	0.0000	0.0000	23,532
2018/03/08	R207	03/05/2018	7.58	Call	Bond Future	1,476.0300		1.4760	1,517.5900	1.5176	2.816	0	0	0
2018/03/08	R207	03/05/2018	7.58	Put	Bond Future	0.6900		0.0007	0.4900	0.0005	(28.986)	0	0	0
2018/03/08	R207	03/05/2018	7.57	Put	Bond Future	0.7300		0.0007	0.5200	0.0005	(28.767)	0	0	0
2018/03/08	R207	03/05/2018	7.56	Call	Bond Future	1,445.0400		1.4450	1,486.5800	1.4866	2.875	0	0	0
2018/03/08	R208	03/05/2018	7.77	Call	Bond Future	1,978.1700		1.9782	2,056.5200	2.0565	3.961	0	0	0
2018/03/08	R208	03/05/2018			Bond Future	6.9955		100.0576	6.9641	100.1383	(0.449)	0.0000	0.0000	35,989
2018/03/08	R208	03/05/2018	7.77	Put	Bond Future	10.3400		0.0103	7.9300	0.0079	(23.308)	0	0	0
2018/03/08	R208	03/05/2018	7.78	Call	Bond Future	2,002.7400		2.0027	2,081.2000	2.0812	3.918	0	0	0
2018/03/08	R208	03/05/2018	7.79	Put	Bond Future	9.3300		0.0093	7.1300	0.0071	(23.580)	0	0	0
2018/03/08	R208	03/05/2018	7.78	Put	Bond Future	9.8200		0.0098	7.5200	0.0075	(23.422)	0	0	0
2018/03/08	R208	03/05/2018	7.79	Call	Bond Future	2,027.3300		2.0273	2,105.8900	2.1059	3.875	0	0	0
2018/03/08	R209	03/05/2018	9.85	Put	Bond Future	111.7600		0.1118	100.8600	0.1009	(9.753)	0	0	0
2018/03/08	R209	03/05/2018	10.00	Call	Bond Future	7,197.4200		7.1974	7,304.5700	7.3046	1.489	0	0	0
2018/03/08	R209	03/05/2018	10.73	Call	Bond Future	11,497.0000		11.4970	11,610.7600	11.6108	0.989	0	0	0
2018/03/08	R209	03/05/2018	9.75	Call	Bond Future	5,688.9800		5.6890	5,789.1400	5.7891	1.761	0	0	435
2018/03/08	R209	03/05/2018	9.77	Call	Bond Future	5,809.6900		5.8097	5,910.5200	5.9105	1.736	0	0	0
2018/03/08	R209	03/05/2018	9.30	Call	Bond Future	3,090.5600		3.0906	3,166.9800	3.1670	2.473	0	0	1,321
2018/03/08	R209	03/05/2018			Bond Future	8.9439		76.8101	8.9282	76.9242	(0.176)	0.0000	0.0000	80,427
2018/03/08	R209	03/05/2018	9.85	Call	Bond Future	6,293.7900		6.2938	6,397.0000	6.3970	1.640	0	0	0
2018/03/08	R209	03/05/2018	10.73	Put	Bond Future	1.9600		0.0020	1.6100	0.0016	(17.857)	0	0	435
2018/03/08	R209	03/05/2018	10.22	Call	Bond Future	8,518.3600		8.5184	8,629.2900	8.6293	1.302	0	0	0
2018/03/08	R209	03/05/2018	10.22	Put	Bond Future	25.0200		0.0250	21.8400	0.0218	(12.710)	0	0	435
2018/03/08	R209	03/05/2018	9.75	Put	Bond Future	151.9300		0.1519	137.9800	0.1380	(9.182)	0	0	0
2018/03/08	R209	03/05/2018	9.86	Call	Bond Future	6,354.3900		6.3544	6,457.8700	6.4579	1.628	0	0	0
2018/03/08	R209	03/05/2018	10.00	Put	Bond Future	64.3000		0.0643	57.3400	0.0573	(10.824)	0	0	11,067
2018/03/08	R209	03/05/2018	9.47	Put	Bond Future	350.5400		0.3505	323.9400	0.3239	(7.588)	0	0	250
2018/03/08	R209	03/05/2018	9.77	Put	Bond Future	142.9400		0.1429	129.6600	0.1297	(9.291)	0	0	250
2018/03/08	R209	03/05/2018	9.30	Put	Bond Future	568.2000		0.5682	530.5100	0.5305	(6.633)	0	0	0
2018/03/08	R209	03/05/2018	8.95	Put	Bond Future	1,409.4500		1.4094	1,342.1300	1.3421	(4.776)	0	0	0
2018/03/08	R209	03/05/2018	9.86	Put	Bond Future	108.3500		0.1084	97.7200	0.0977	(9.811)	0	0	0
2018/03/08	R209	03/05/2018	9.84	Call	Bond Future	6,233.2000		6.2332	6,336.1300	6.3361	1.651	0	0	0
2018/03/08	R209	03/05/2018	9.84	Put	Bond Future	115.2700		0.1153	104.0900	0.1041	(9.699)	0	0	0
2018/03/08	R209	03/05/2018	9.19	Put	Bond Future	766.5300		0.7665	720.3100	0.7203	(6.030)	0	0	0
2018/03/08	R209	03/05/2018	9.19	Call	Bond Future	2,523.0200		2.5230	2,590.9100	2.5909	2.691	0	0	250
2018/03/08	R209	03/05/2018	9.47	Call	Bond Future	4,033.8100		4.0338	4,121.3200	4.1213	2.169	0	0	0
2018/03/08	R209	03/05/2018	8.95	Call	Bond Future	1,453.7900		1.4538	1,500.5800	1.5006	3.218	0	0	1,321
2018/03/08	R209	02/08/2018	9.66	Call	Bond Future	5,554.9700		5.5550	5,638.4700	5.6385	1.503	0	0	435
2018/03/08	R209	02/08/2018	10.38	Call	Bond Future	9,404.6500		9.4047	9,508.4300	9.5084	1.103	0	0	0
2018/03/08	R209	02/08/2018	10.39	Put	Bond Future	237.0700		0.2371	225.5000	0.2255	(4.880)	0	0	0
2018/03/08	R209	02/08/2018			Bond Future	8.9811		78.2313	8.9650	78.3468	(0.179)	0.0000	0.0000	816
2018/03/08	R209	02/08/2018	10.84	Call	Bond Future	11,900.3700		11.9004	12,010.9600	12.0110	0.929	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
2018/03/08	R209	02/08/2018	10.84	Put	Bond Future	83.8400	0.0838	78.8800	0.0789	(5.916)	0	0	435
2018/03/08	R209	02/08/2018	10.21	Call	Bond Future	8,486.5200	8.4865	8,586.4900	8.5865	1.178	0	0	0
2018/03/08	R209	02/08/2018	10.21	Put	Bond Future	347.0800	0.3471	331.5000	0.3315	(4.489)	0	0	435
2018/03/08	R209	02/08/2018	9.66	Put	Bond Future	890.3900	0.8904	858.3400	0.8583	(3.600)	0	0	0
2018/03/08	R209	02/08/2018	10.38	Put	Bond Future	242.2700	0.2423	230.5000	0.2305	(4.858)	0	0	0
2018/03/08	R209	02/08/2018	10.39	Call	Bond Future	9,458.9000	9.4589	9,562.8800	9.5629	1.099	0	0	0
2018/03/08	R209	02/08/2018	10.40	Call	Bond Future	9,513.1600	9.5132	9,617.3500	9.6174	1.095	0	0	0
2018/03/08	R209	02/08/2018	10.40	Put	Bond Future	231.9600	0.2320	220.6000	0.2206	(4.897)	0	0	0
2018/03/08	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	R209	01/11/2018	9.34	Put	Bond Future	2,234.8800	2.2349	2,185.2700	2.1853	(2.220)	0	0	0
2018/03/08	R209	01/11/2018	1,016.00	Call	Bond Future	75,662.6900	75.6627	75,780.0000	75.7800	0.155	0	0	0
2018/03/08	R209	01/11/2018	9.97	Call	Bond Future	7,493.3300	7.4933	7,580.9100	7.5809	1.169	0	0	0
2018/03/08	R209	01/11/2018			Bond Future	9.0173	76.5506	9.0009	76.6679	(0.182)	0.0000	0.0000	0
2018/03/08	R209	01/11/2018	1,016.01	Call	Bond Future	75,662.6900	75.6627	75,780.0000	75.7800	0.155	0	0	0
2018/03/08	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	R209	01/11/2018	1,015.99	Call	Bond Future	75,662.6800	75.6627	75,779.9900	75.7800	0.155	0	0	0
2018/03/08	R209	01/11/2018	9.34	Call	Bond Future	4,486.4400	4.4864	4,554.1400	4.5541	1.509	0	0	0
2018/03/08	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	R209	01/11/2018	9.97	Put	Bond Future	1,119.6500	1.1197	1,089.9200	1.0899	(2.655)	0	0	0
2018/03/08	R209	01/11/2018	10.57	Call	Bond Future	10,456.1800	10.4562	10,558.0700	10.5581	0.974	0	0	0
2018/03/08	R209	01/11/2018	10.57	Put	Bond Future	467.2700	0.4673	451.8500	0.4519	(3.300)	0	0	0
2018/03/08	R209	01/11/2018	9.94	Call	Bond Future	7,342.4800	7.3425	7,429.2800	7.4293	1.182	0	0	0
2018/03/08	R209	01/11/2018	9.94	Put	Bond Future	1,157.2700	1.1573	1,126.7600	1.1268	(2.636)	0	0	0
2018/03/08	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	R210	03/05/2018	191.44	Put	Bond Future	4,024.4800	4.0245	4,020.2600	4.0203	(0.105)	0	0	0
2018/03/08	R210	03/05/2018			Bond Future	187.4155	187.4155	187.4197	187.4197	0.002	0.0000	0.0000	2,159
2018/03/08	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	R210	03/05/2018	191.46	Put	Bond Future	4,044.4800	4.0445	4,040.2600	4.0403	(0.104)	0	0	0
2018/03/08	R210	03/05/2018	191.45	Put	Bond Future	4,034.4800	4.0345	4,030.2600	4.0303	(0.105)	0	0	0
2018/03/08	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	R212	03/05/2018	154.30	Call	Bond Future	1,132.5000	1.1325	791.9800	0.7920	(30.068)	0	0	0
2018/03/08	R212	03/05/2018			Bond Future	155.4325	155.4325	155.0920	155.0920	(0.219)	0.0000	0.0000	4,755
2018/03/08	R212	03/05/2018	154.28	Call	Bond Future	1,152.5000	1.1525	811.9800	0.8120	(29.546)	0	0	0
2018/03/08	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	R212	03/05/2018	154.29	Call	Bond Future	1,142.5000	1.1425	801.9800	0.8020	(29.805)	0	0	0
2018/03/08	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/08	R213	03/05/2018	9.57	Put	Bond Future	93.7000	0.0937	78.9300	0.0789	(15.763)	0	0	0
2018/03/08	R213	03/05/2018	9.56	Call	Bond Future	6,036.0600	6.0361	6,237.2500	6.2373	3.333	0	0	0
2018/03/08	R213	03/05/2018			Bond Future	8.6668	88.5481	8.6359	88.7645	(0.357)	0.0000	0.0000	45,743
2018/03/08	R213	03/05/2018	9.57	Call	Bond Future	6,096.2400	6.0962	6,297.8500	6.2978	3.307	0	0	0
2018/03/08	R213	03/05/2018	9.56	Put	Bond Future	96.8500	0.0969	81.6600	0.0817	(15.684)	0	0	0
2018/03/08	R213	03/05/2018	9.58	Call	Bond Future	6,156.4700	6.1565	6,358.4900	6.3585	3.281	0	0	0
2018/03/08	R213	03/05/2018	9.58	Put	Bond Future	90.6800	0.0907	76.3200	0.0763	(15.836)	0	0	0
2018/03/08	R213	02/08/2018	9.06	Call	Bond Future	3,746.6800	3.7467	3,888.5700	3.8886	3.787	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
2018/03/08	R213	02/08/2018	9.05	Put	Bond Future	1,345.9300	1.3459	1,267.3300	1.2673	(5.840)	0	0	0
2018/03/08	R213	02/08/2018			Bond Future	8.7015	90.1865	8.6697	90.4060	(0.366)	0.0000	0.0000	1
2018/03/08	R213	02/08/2018	9.07	Call	Bond Future	3,792.8200	3.7928	3,935.5900	3.9356	3.764	0	0	0
2018/03/08	R213	02/08/2018	9.07	Put	Bond Future	1,305.5000	1.3055	1,228.6700	1.2287	(5.885)	0	0	0
2018/03/08	R213	02/08/2018	9.06	Put	Bond Future	1,325.5800	1.3256	1,247.8700	1.2479	(5.862)	0	0	0
2018/03/08	R213	02/08/2018	9.05	Call	Bond Future	3,700.7400	3.7007	3,841.7400	3.8417	3.810	0	0	0
2018/03/08	R214	03/05/2018	9.99	Put	Bond Future	124.3600	0.1244	114.7400	0.1147	(7.736)	0	0	0
2018/03/08	R214	03/05/2018			Bond Future	9.0630	76.6660	9.0524	76.7474	(0.117)	0.0000	0.0000	47,218
2018/03/08	R214	03/05/2018	9.98	Call	Bond Future	6,682.8700	6.6829	6,754.4000	6.7544	1.070	0	0	0
2018/03/08	R214	03/05/2018	9.98	Put	Bond Future	128.1100	0.1281	118.2600	0.1183	(7.689)	0	0	0
2018/03/08	R214	03/05/2018	9.99	Call	Bond Future	6,745.4800	6.7455	6,817.2400	6.8172	1.064	0	0	0
2018/03/08	R214	03/05/2018	9.97	Call	Bond Future	6,620.2200	6.6202	6,691.5200	6.6915	1.077	0	0	0
2018/03/08	R214	03/05/2018	9.97	Put	Bond Future	131.9300	0.1319	121.8500	0.1219	(7.640)	0	0	0
2018/03/08	R248	03/05/2018	10.06	Call	Bond Future	8,876.7800	8.8768	8,921.8100	8.9218	0.507	0	0	0
2018/03/08	R248	03/05/2018	10.05	Put	Bond Future	164.1800	0.1642	154.5600	0.1546	(5.859)	0	0	0
2018/03/08	R248	03/05/2018			Bond Future	9.1034	98.0089	9.0979	98.0633	(0.060)	0.0000	0.0000	91,404
2018/03/08	R248	03/05/2018	10.07	Call	Bond Future	8,956.0700	8.9561	9,001.2900	9.0013	0.505	0	0	0
2018/03/08	R248	03/05/2018	10.07	Put	Bond Future	155.1100	0.1551	145.8800	0.1459	(5.951)	0	0	0
2018/03/08	R248	03/05/2018	10.06	Put	Bond Future	159.5800	0.1596	150.1600	0.1502	(5.903)	0	0	0
2018/03/08	R248	03/05/2018	10.05	Call	Bond Future	8,797.4800	8.7975	8,842.3100	8.8423	0.510	0	0	0

**Total**

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