



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 15/03/2018 TO 15/03/2018

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
2018/03/15	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	2025	03/05/2018	133.21	Call	Bond Future	96.5100	0.0965	98.9200	0.0989	2.497	0	0	0
2018/03/15	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2025	03/05/2018			Bond Future	133.3065	133.3065	133.3089	133.3089	0.002	0.0000	0.0000	1,033
2018/03/15	2025	03/05/2018	133.22	Call	Bond Future	86.5100	0.0865	88.9200	0.0889	2.786	0	0	0
2018/03/15	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2025	03/05/2018	133.20	Call	Bond Future	106.5100	0.1065	108.9200	0.1089	2.263	0	0	0
2018/03/15	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2025	02/08/2018			Bond Future	134.3994	134.3994	134.4010	134.4010	0.001	0.0000	0.0000	0
2018/03/15	2025	02/08/2018	136.65	Put	Bond Future	2,250.5800	2.2506	2,249.0400	2.2490	(0.068)	0	0	0
2018/03/15	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2025	02/08/2018	136.67	Put	Bond Future	2,270.5800	2.2706	2,269.0400	2.2690	(0.068)	0	0	0
2018/03/15	2025	02/08/2018	136.66	Put	Bond Future	2,260.5800	2.2606	2,259.0400	2.2590	(0.068)	0	0	0
2018/03/15	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2029	03/05/2018			Bond Future	100.2554	100.2554	100.2581	100.2581	0.003	0.0000	0.0000	1,370
2018/03/15	2029	02/08/2018			Bond Future	102.1155	102.1155	102.1176	102.1176	0.002	0.0000	0.0000	0
2018/03/15	2030	03/05/2018	9.51	Call	Bond Future	6,594.1700	6.5942	6,245.6400	6.2456	(5.285)	0	0	0
2018/03/15	2030	03/05/2018			Bond Future	8.5464	98.1246	8.5969	97.7658	0.591	0.0000	0.0000	93,383
2018/03/15	2030	03/05/2018	9.49	Call	Bond Future	6,469.0900	6.4691	6,121.4100	6.1214	(5.374)	0	0	0
2018/03/15	2030	03/05/2018	9.49	Put	Bond Future	55.0200	0.0550	66.0700	0.0661	20.084	0	0	0
2018/03/15	2030	03/05/2018	9.51	Put	Bond Future	50.5300	0.0505	60.7300	0.0607	20.186	0	0	0
2018/03/15	2030	03/05/2018	9.50	Call	Bond Future	6,531.8400	6.5318	6,183.7600	6.1838	(5.329)	0	0	0
2018/03/15	2030	03/05/2018	9.50	Put	Bond Future	52.9500	0.0529	63.6000	0.0636	20.113	0	0	0
2018/03/15	2030	02/08/2018	9.46	Put	Bond Future	534.9200	0.5349	589.8100	0.5898	10.261	0	0	0
2018/03/15	2030	02/08/2018	8.51	Call	Bond Future	1,935.6500	1.9356	1,759.5700	1.7596	(9.097)	0	0	7,850
2018/03/15	2030	02/08/2018	8.91	Call	Bond Future	3,579.0100	3.5790	3,332.6200	3.3326	(6.884)	0	0	7,850
2018/03/15	2030	02/08/2018			Bond Future	8.5845	95.9347	8.6368	95.5685	0.610	0.0000	0.0000	127
2018/03/15	2030	02/08/2018	9.46	Call	Bond Future	6,413.5700	6.4136	6,102.3000	6.1023	(4.853)	0	0	0
2018/03/15	2030	02/08/2018	8.51	Put	Bond Future	2,459.1500	2.4591	2,649.2300	2.6492	7.730	0	0	0
2018/03/15	2030	02/08/2018	9.47	Call	Bond Future	6,468.7300	6.4687	6,156.6300	6.1566	(4.825)	0	0	0
2018/03/15	2030	02/08/2018	9.45	Put	Bond Future	544.2000	0.5442	599.9400	0.5999	10.243	0	0	0
2018/03/15	2030	02/08/2018	8.91	Put	Bond Future	1,334.2600	1.3343	1,454.0300	1.4540	8.977	0	0	0
2018/03/15	2030	02/08/2018	9.50	Call	Bond Future	6,634.7200	6.6347	6,320.1800	6.3202	(4.741)	0	0	0
2018/03/15	2030	02/08/2018	9.47	Put	Bond Future	525.7900	0.5258	579.8500	0.5798	10.282	0	0	0
2018/03/15	2030	02/08/2018	9.45	Call	Bond Future	6,358.5100	6.3585	6,048.0900	6.0481	(4.882)	0	0	0
2018/03/15	2030	02/08/2018	9.50	Put	Bond Future	499.2900	0.4993	550.9100	0.5509	10.339	0	0	7,850
2018/03/15	2032	03/05/2018	9.71	Put	Bond Future	60.5100	0.0605	69.0800	0.0691	14.163	0	0	0
2018/03/15	2032	03/05/2018	9.70	Call	Bond Future	7,015.6600	7.0157	6,714.3800	6.7144	(4.294)	0	0	0
2018/03/15	2032	03/05/2018			Bond Future	8.7517	96.8532	8.7919	96.5430	0.460	0.0000	0.0000	61,647

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2018/03/15	2032	03/05/2018	9.71	Call	Bond Future	7,082.8300	7.0828	6,781.2300	6.7812	(4.258)	0	0	0
2018/03/15	2032	03/05/2018	9.70	Put	Bond Future	62.8000	0.0628	71.6900	0.0717	14.156	0	0	0
2018/03/15	2032	03/05/2018	9.72	Call	Bond Future	7,150.0300	7.1500	6,848.1200	6.8481	(4.222)	0	0	0
2018/03/15	2032	03/05/2018	9.72	Put	Bond Future	58.3200	0.0583	66.5800	0.0666	14.163	0	0	0
2018/03/15	2032	02/08/2018	9.67	Call	Bond Future	7,017.5900	7.0176	6,748.0300	6.7480	(3.841)	0	0	0
2018/03/15	2032	02/08/2018	9.66	Put	Bond Future	632.5000	0.6325	680.2700	0.6803	7.553	0	0	0
2018/03/15	2032	02/08/2018			Bond Future	8.7900	98.6454	8.8316	98.3288	0.473	0.0000	0.0000	2
2018/03/15	2032	02/08/2018	9.68	Call	Bond Future	7,076.5600	7.0766	6,806.3000	6.8063	(3.819)	0	0	0
2018/03/15	2032	02/08/2018	9.68	Put	Bond Future	611.9600	0.6120	658.3300	0.6583	7.577	0	0	0
2018/03/15	2032	02/08/2018	9.67	Put	Bond Future	622.1500	0.6222	669.2200	0.6692	7.566	0	0	0
2018/03/15	2032	02/08/2018	9.66	Call	Bond Future	6,958.7000	6.9587	6,689.8400	6.6898	(3.864)	0	0	0
2018/03/15	2033	03/05/2018	107.71	Put	Bond Future	4,585.4400	4.5854	4,582.4400	4.5824	(0.065)	0	0	0
2018/03/15	2033	03/05/2018			Bond Future	103.1246	103.1246	103.1276	103.1276	0.003	0.0000	0.0000	6,055
2018/03/15	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2033	03/05/2018	107.70	Put	Bond Future	4,575.4400	4.5754	4,572.4400	4.5724	(0.066)	0	0	0
2018/03/15	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2033	03/05/2018	107.69	Put	Bond Future	4,565.4400	4.5654	4,562.4400	4.5624	(0.066)	0	0	0
2018/03/15	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2033	02/08/2018			Bond Future	105.0378	105.0378	105.0402	105.0402	0.002	0.0000	0.0000	0
2018/03/15	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2033	02/08/2018	109.92	Put	Bond Future	4,882.1500	4.8821	4,879.8100	4.8798	(0.048)	0	0	0
2018/03/15	2033	02/08/2018	109.94	Put	Bond Future	4,902.1500	4.9021	4,899.8100	4.8998	(0.048)	0	0	0
2018/03/15	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2033	02/08/2018	109.93	Put	Bond Future	4,892.1500	4.8921	4,889.8100	4.8898	(0.048)	0	0	0
2018/03/15	2037	03/05/2018	9.99	Call	Bond Future	7,819.5800	7.8196	7,527.3900	7.5274	(3.737)	0	0	0
2018/03/15	2037	03/05/2018	9.97	Put	Bond Future	98.8700	0.0989	109.1500	0.1091	10.397	0	0	0
2018/03/15	2037	03/05/2018			Bond Future	9.0348	97.4659	9.0698	97.1641	0.388	0.0000	0.0000	48,150
2018/03/15	2037	03/05/2018	9.99	Put	Bond Future	92.5200	0.0925	102.1400	0.1021	10.398	0	0	0
2018/03/15	2037	03/05/2018	9.97	Call	Bond Future	7,674.2000	7.6742	7,382.6700	7.3827	(3.799)	0	0	0
2018/03/15	2037	03/05/2018	9.98	Put	Bond Future	95.6400	0.0956	105.5900	0.1056	10.404	0	0	0
2018/03/15	2037	03/05/2018	9.98	Call	Bond Future	7,746.8900	7.7469	7,455.0300	7.4550	(3.767)	0	0	0
2018/03/15	2037	02/08/2018	9.96	Put	Bond Future	773.6800	0.7737	820.3800	0.8204	6.036	0	0	0
2018/03/15	2037	02/08/2018	9.95	Call	Bond Future	7,792.1400	7.7921	7,531.3200	7.5313	(3.347)	0	0	0
2018/03/15	2037	02/08/2018			Bond Future	9.0794	95.0134	9.1156	94.7052	0.399	0.0000	0.0000	731
2018/03/15	2037	02/08/2018	9.96	Call	Bond Future	7,855.8700	7.8559	7,594.3900	7.5944	(3.328)	0	0	0
2018/03/15	2037	02/08/2018	9.95	Put	Bond Future	785.7500	0.7858	833.1100	0.8331	6.027	0	0	0
2018/03/15	2037	02/08/2018	9.97	Call	Bond Future	7,919.8400	7.9198	7,657.7000	7.6577	(3.310)	0	0	0
2018/03/15	2037	02/08/2018	9.97	Put	Bond Future	761.9500	0.7619	807.9900	0.8080	6.042	0	0	0
2018/03/15	2038	03/05/2018	132.28	Put	Bond Future	7,263.8100	7.2638	6,474.0300	6.4740	(10.873)	0	0	0
2018/03/15	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2038	03/05/2018			Bond Future	125.0162	125.0162	125.8060	125.8060	0.632	0.0000	0.0000	8,991
2018/03/15	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2038	03/05/2018	132.27	Put	Bond Future	7,253.8100	7.2538	6,464.0300	6.4640	(10.888)	0	0	0
2018/03/15	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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2018/03/15	2038	03/05/2018	132.29	Put	Bond Future	7,273.8100	7.2738	6,484.0300	6.4840	(10.858)	0	0	0
2018/03/15	2038	02/08/2018	134.55	Put	Bond Future	8,767.1500	8.7672	7,963.8500	7.9638	(9.163)	0	0	0
2018/03/15	2038	02/08/2018			Bond Future	125.7828	125.7828	126.5861	126.5861	0.639	0.0000	0.0000	0
2018/03/15	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2038	02/08/2018	134.54	Put	Bond Future	8,757.1500	8.7572	7,953.8500	7.9538	(9.173)	0	0	0
2018/03/15	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2038	02/08/2018	134.53	Put	Bond Future	8,747.1500	8.7472	7,943.8500	7.9438	(9.184)	0	0	0
2018/03/15	2040	03/05/2018	10.08	Put	Bond Future	103.8700	0.1039	116.8400	0.1168	12.487	0	0	0
2018/03/15	2040	03/05/2018			Bond Future	9.1150	101.3067	9.1551	100.9342	0.440	0.0000	0.0000	39,345
2018/03/15	2040	03/05/2018	10.07	Call	Bond Future	8,399.2500	8.3992	8,040.0900	8.0401	(4.276)	0	0	0
2018/03/15	2040	03/05/2018	10.07	Put	Bond Future	107.2800	0.1073	120.6800	0.1207	12.491	0	0	0
2018/03/15	2040	03/05/2018	8.50	Put	Bond Future	6,138.6100	6.1386	6,479.7200	6.4797	5.557	0	0	0
2018/03/15	2040	03/05/2018	8.50	Call	Bond Future	138.2900	0.1383	106.8400	0.1068	(22.742)	0	0	1,011
2018/03/15	2040	03/05/2018	10.08	Call	Bond Future	8,476.6700	8.4767	8,117.0800	8.1171	(4.242)	0	0	0
2018/03/15	2040	03/05/2018	10.06	Call	Bond Future	8,321.8600	8.3219	7,963.1400	7.9631	(4.311)	0	0	0
2018/03/15	2040	03/05/2018	10.06	Put	Bond Future	110.8300	0.1108	124.6700	0.1247	12.488	0	0	0
2018/03/15	2040	03/05/2018	10.00	Put	Bond Future	134.4600	0.1345	151.2300	0.1512	12.472	0	0	0
2018/03/15	2040	03/05/2018	10.00	Call	Bond Future	7,857.3400	7.8573	7,501.5500	7.5015	(4.528)	0	0	1,500
2018/03/15	2040	03/05/2018	9.00	Put	Bond Future	2,347.5700	2.3476	2,556.3400	2.5563	8.893	0	0	0
2018/03/15	2040	03/05/2018	9.00	Call	Bond Future	1,267.3500	1.2673	1,103.5600	1.1036	(12.924)	0	0	1,239
2018/03/15	2040	02/08/2018	10.04	Call	Bond Future	8,469.6200	8.4696	8,149.4000	8.1494	(3.781)	0	0	0
2018/03/15	2040	02/08/2018	10.03	Put	Bond Future	879.4700	0.8795	940.3100	0.9403	6.918	0	0	0
2018/03/15	2040	02/08/2018			Bond Future	9.1601	98.6750	9.2015	98.2947	0.452	0.0000	0.0000	420
2018/03/15	2040	02/08/2018	10.05	Call	Bond Future	8,537.5900	8.5376	8,216.5400	8.2165	(3.760)	0	0	0
2018/03/15	2040	02/08/2018	10.05	Put	Bond Future	853.3500	0.8533	912.5300	0.9125	6.935	0	0	0
2018/03/15	2040	02/08/2018	10.04	Put	Bond Future	866.3100	0.8663	926.3200	0.9263	6.927	0	0	0
2018/03/15	2040	02/08/2018	10.03	Call	Bond Future	8,401.7400	8.4017	8,082.3500	8.0824	(3.801)	0	0	0
2018/03/15	2044	03/05/2018	10.10	Call	Bond Future	8,355.5400	8.3555	7,990.6900	7.9907	(4.367)	0	0	0
2018/03/15	2044	03/05/2018	10.09	Put	Bond Future	121.4100	0.1214	136.5500	0.1365	12.470	0	0	0
2018/03/15	2044	03/05/2018			Bond Future	9.1645	98.2484	9.2046	97.8689	0.438	0.0000	0.0000	23,617
2018/03/15	2044	03/05/2018	10.11	Call	Bond Future	8,433.4200	8.4334	8,068.1100	8.0681	(4.332)	0	0	0
2018/03/15	2044	03/05/2018	10.11	Put	Bond Future	113.9400	0.1139	128.1500	0.1281	12.471	0	0	0
2018/03/15	2044	03/05/2018	10.10	Put	Bond Future	117.6000	0.1176	132.2700	0.1323	12.474	0	0	0
2018/03/15	2044	03/05/2018	10.09	Call	Bond Future	8,277.6900	8.2777	7,913.3100	7.9133	(4.402)	0	0	0
2018/03/15	2044	02/08/2018	10.07	Call	Bond Future	8,505.4000	8.5054	8,181.8500	8.1818	(3.804)	0	0	0
2018/03/15	2044	02/08/2018			Bond Future	9.2086	95.6852	9.2499	95.2979	0.449	0.0000	0.0000	0
2018/03/15	2044	02/08/2018	10.05	Call	Bond Future	8,369.5200	8.3695	8,047.6800	8.0477	(3.845)	0	0	0
2018/03/15	2044	02/08/2018	10.05	Put	Bond Future	974.8300	0.9748	1,040.3000	1.0403	6.716	0	0	0
2018/03/15	2044	02/08/2018	10.07	Put	Bond Future	946.7900	0.9468	1,010.5500	1.0106	6.734	0	0	0
2018/03/15	2044	02/08/2018	10.06	Call	Bond Future	8,437.5000	8.4375	8,114.8000	8.1148	(3.825)	0	0	0
2018/03/15	2044	02/08/2018	10.06	Put	Bond Future	960.7900	0.9608	1,025.4000	1.0254	6.725	0	0	0
2018/03/15	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2046	03/05/2018			Bond Future	117.7828	117.7828	117.7867	117.7867	0.003	0.0000	0.0000	10,874
2018/03/15	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
2018/03/15	2046	03/05/2018	127.93	Put	Bond Future	10,147.2100		10.1472	10,143.3000	10.1433	(0.039)	0	0	0
2018/03/15	2046	03/05/2018	127.95	Put	Bond Future	10,167.2100		10.1672	10,163.3000	10.1633	(0.038)	0	0	0
2018/03/15	2046	03/05/2018	127.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2046	03/05/2018	127.94	Put	Bond Future	10,157.2100		10.1572	10,153.3000	10.1533	(0.038)	0	0	0
2018/03/15	2046	02/08/2018	128.78	Put	Bond Future	8,811.9100		8.8119	8,808.6800	8.8087	(0.037)	0	0	0
2018/03/15	2046	02/08/2018			Bond Future	119.9681		119.9681	119.9713	119.9713	0.003	0.0000	0.0000	0
2018/03/15	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2046	02/08/2018	128.77	Put	Bond Future	8,801.9100		8.8019	8,798.6800	8.7987	(0.037)	0	0	0
2018/03/15	2046	02/08/2018	128.79	Put	Bond Future	8,821.9100		8.8219	8,818.6800	8.8187	(0.037)	0	0	0
2018/03/15	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2050	03/05/2018	135.62	Put	Bond Future	11,311.5000		11.3115	11,307.2400	11.3072	(0.038)	0	0	0
2018/03/15	2050	03/05/2018	135.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2050	03/05/2018			Bond Future	124.3085		124.3085	124.3128	124.3128	0.003	0.0000	0.0000	9,788
2018/03/15	2050	03/05/2018	135.62	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2050	03/05/2018	135.61	Put	Bond Future	11,301.5000		11.3015	11,297.2400	11.2972	(0.038)	0	0	0
2018/03/15	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2050	03/05/2018	135.63	Put	Bond Future	11,321.5000		11.3215	11,317.2400	11.3172	(0.038)	0	0	0
2018/03/15	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2050	02/08/2018	137.54	Put	Bond Future	12,658.0500		12.6581	12,654.5700	12.6546	(0.027)	0	0	0
2018/03/15	2050	02/08/2018	137.52	Put	Bond Future	12,638.0500		12.6381	12,634.5700	12.6346	(0.028)	0	0	0
2018/03/15	2050	02/08/2018			Bond Future	124.8819		124.8819	124.8854	124.8854	0.003	0.0000	0.0000	0
2018/03/15	2050	02/08/2018	137.53	Put	Bond Future	12,648.0500		12.6481	12,644.5700	12.6446	(0.028)	0	0	0
2018/03/15	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	AL37	03/05/2018			Index Future	590.7040		590.7040	589.9830	589.9830	(0.122)	0.0000	0.0000	0
2018/03/15	AL37	02/08/2018			Index Future	601.6350		601.6350	600.8960	600.8960	(0.123)	0.0000	0.0000	0
2018/03/15	AL7T	03/05/2018			Index Future	692.5210		692.5210	690.8140	690.8140	(0.246)	0.0000	0.0000	0
2018/03/15	AL7T	02/08/2018			Index Future	705.3360		705.3360	703.5920	703.5920	(0.247)	0.0000	0.0000	0
2018/03/15	ALBI	03/05/2018			Index Future	630.7750		630.7750	628.9410	628.9410	(0.291)	0.0000	0.0000	814
2018/03/15	ALBI	02/08/2018			Index Future	642.4480		642.4480	640.5740	640.5740	(0.292)	0.0000	0.0000	0
2018/03/15	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	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
2018/03/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/15	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/15	EL28	03/05/2018	133.20	Put	Bond Future	4,133.2400		4.1332	4,241.1900	4.2412	2.612	0	0	0
2018/03/15	EL28	03/05/2018			Bond Future	129.0668		129.0668	128.9588	128.9588	(0.084)	0.0000	0.0000	0
2018/03/15	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	EL28	03/05/2018	133.19	Put	Bond Future	4,123.2400		4.1232	4,231.1900	4.2312	2.618	0	0	0
2018/03/15	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	EL28	03/05/2018	133.18	Put	Bond Future	4,113.2400		4.1132	4,221.1900	4.2212	2.624	0	0	0
2018/03/15	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	EL28	02/08/2018			Bond Future	131.4615		131.4615	131.3505	131.3505	(0.084)	0.0000	0.0000	0
2018/03/15	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	EL28	02/08/2018	134.93	Put	Bond Future	3,468.5300		3.4685	3,579.5400	3.5795	3.200	0	0	0
2018/03/15	EL28	02/08/2018	134.95	Put	Bond Future	3,488.5300		3.4885	3,599.5400	3.5995	3.182	0	0	0
2018/03/15	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	EL28	02/08/2018	134.94	Put	Bond Future	3,478.5300		3.4785	3,589.5400	3.5895	3.191	0	0	0
2018/03/15	ES33	03/05/2018	11.22	Call	Bond Future	5,260.3800		5.2604	5,136.7000	5.1367	(2.351)	0	0	0
2018/03/15	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	ES33	03/05/2018			Bond Future	10.3508		79.3884	10.3702	79.2647	0.188	0.0000	0.0000	9,466
2018/03/15	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	ES33	03/05/2018	11.20	Call	Bond Future	5,145.3100		5.1453	5,021.6300	5.0216	(2.404)	0	0	0
2018/03/15	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	ES33	03/05/2018	11.21	Call	Bond Future	5,202.8800		5.2029	5,079.2000	5.0792	(2.377)	0	0	0
2018/03/15	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	ES33	02/08/2018	11.14	Call	Bond Future	4,240.9700		4.2410	4,114.3600	4.1144	(2.985)	0	0	0
2018/03/15	ES33	02/08/2018			Bond Future	10.4359		80.8575	10.4561	80.7309	0.194	0.0000	0.0000	0
2018/03/15	ES33	02/08/2018	11.15	Call	Bond Future	4,298.7200		4.2987	4,172.1100	4.1721	(2.945)	0	0	0
2018/03/15	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	ES33	02/08/2018	11.16	Call	Bond Future	4,356.4100		4.3564	4,229.8000	4.2298	(2.906)	0	0	0

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2018/03/15	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	ES42	03/05/2018			Bond Future	10.5166	82.7637	10.5564	82.4702	0.378	0.0000	0.0000	7,957
2018/03/15	ES42	02/08/2018			Bond Future	10.5989	84.2952	10.6401	83.9956	0.388	0.0000	0.0000	0
2018/03/15	GOVI	03/05/2018	590.29	Call	GOVI	379,510.0000	37.9510	361,660.0000	36.1660	(4.703)	0	0	0
2018/03/15	GOVI	03/05/2018	590.27	Call	GOVI	379,710.0000	37.9710	361,860.0000	36.1860	(4.701)	0	0	0
2018/03/15	GOVI	03/05/2018			GOVI	628.2410	628.2410	626.4560	626.4560	(0.284)	0.0000	0.0000	474
2018/03/15	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	GOVI	03/05/2018	590.28	Call	GOVI	379,610.0000	37.9610	361,760.0000	36.1760	(4.702)	0	0	0
2018/03/15	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	GOVI	02/08/2018			GOVI	639.8660	639.8660	638.0440	638.0440	(0.285)	0.0000	0.0000	0
2018/03/15	GOVI	02/08/2018	605.71	Call	GOVI	341,560.0000	34.1560	323,340.0000	32.3340	(5.334)	0	0	0
2018/03/15	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	GOVI	02/08/2018	605.72	Call	GOVI	341,460.0000	34.1460	323,240.0000	32.3240	(5.336)	0	0	0
2018/03/15	GOVI	02/08/2018	605.70	Call	GOVI	341,660.0000	34.1660	323,440.0000	32.3440	(5.333)	0	0	0
2018/03/15	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/15	IGOV	03/05/2018			Index Future	252.0350	252.0350	252.2510	252.2510	0.086	0.0000	0.0000	1,128
2018/03/15	IGOV	02/08/2018			Index Future	256.7110	256.7110	256.9290	256.9290	0.085	0.0000	0.0000	0
2018/03/15	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/03/15	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.9000	99.9000	0.000	0.0000	0.0000	0
2018/03/15	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/03/15	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4500	100.4500	0.010	0.0000	0.0000	0
2018/03/15	IS01	22/03/2019			Interest Rate Swap	99.4000	99.4000	99.4100	99.4100	0.010	0.0000	0.0000	0
2018/03/15	IS01	20/06/2019			Interest Rate Swap	100.0000	100.0000	100.0200	100.0200	0.020	0.0000	0.0000	0
2018/03/15	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/03/15	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/15	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/03/15	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8300	98.8300	0.010	0.0000	0.0000	0
2018/03/15	IS02	15/03/2019			Interest Rate Swap	99.1500	99.1500	99.1600	99.1600	0.010	0.0000	0.0000	0
2018/03/15	IS02	21/06/2019			Interest Rate Swap	99.4600	99.4600	99.4700	99.4700	0.010	0.0000	0.0000	0
2018/03/15	IS02	20/09/2019			Interest Rate Swap	99.7800	99.7800	99.7900	99.7900	0.010	0.0000	0.0000	0
2018/03/15	IS02	20/12/2019			Interest Rate Swap	100.6500	100.6500	100.6600	100.6600	0.010	0.0000	0.0000	0
2018/03/15	IS02	23/03/2020			Interest Rate Swap	98.3100	98.3100	98.3400	98.3400	0.031	0.0000	0.0000	0
2018/03/15	IS02	22/06/2020			Interest Rate Swap	100.0000	100.0000	100.1400	100.1400	0.140	0.0000	0.0000	0
2018/03/15	IS05	17/12/2020			Interest Rate Swap	95.5600	95.5600	95.5900	95.5900	0.031	0.0000	0.0000	0
2018/03/15	IS05	16/03/2021			Interest Rate Swap	94.7100	94.7100	94.7300	94.7300	0.021	0.0000	0.0000	0
2018/03/15	IS05	15/06/2021			Interest Rate Swap	93.8100	93.8100	93.8500	93.8500	0.043	0.0000	0.0000	0
2018/03/15	IS05	21/09/2021			Interest Rate Swap	93.9000	93.9000	93.9400	93.9400	0.043	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
2018/03/15	IS05	21/12/2021			Interest Rate Swap	96.0100	96.0100	96.0600	96.0600	0.052	0.0000	0.0000	51
2018/03/15	IS05	15/03/2022			Interest Rate Swap	96.0600	96.0600	96.1200	96.1200	0.062	0.0000	0.0000	0
2018/03/15	IS05	21/06/2022			Interest Rate Swap	97.1800	97.1800	97.2400	97.2400	0.062	0.0000	0.0000	0
2018/03/15	IS05	20/09/2022			Interest Rate Swap	99.3100	99.3100	99.3800	99.3800	0.070	0.0000	0.0000	0
2018/03/15	IS05	20/12/2022			Interest Rate Swap	100.4900	100.4900	100.5700	100.5700	0.080	0.0000	0.0000	0
2018/03/15	IS05	22/03/2023			Interest Rate Swap	95.5000	95.5000	95.5800	95.5800	0.084	0.0000	0.0000	0
2018/03/15	IS05	20/06/2023			Interest Rate Swap	100.0000	100.0000	99.8600	99.8600	(0.140)	0.0000	0.0000	0
2018/03/15	IS10	17/12/2025			Interest Rate Swap	93.1000	93.1000	93.2400	93.2400	0.150	0.0000	0.0000	0
2018/03/15	IS10	16/03/2026			Interest Rate Swap	90.0200	90.0200	90.1800	90.1800	0.178	0.0000	0.0000	0
2018/03/15	IS10	15/06/2026			Interest Rate Swap	88.7000	88.7000	88.8600	88.8600	0.180	0.0000	0.0000	0
2018/03/15	IS10	21/09/2026			Interest Rate Swap	90.8300	90.8300	90.9800	90.9800	0.165	0.0000	0.0000	0
2018/03/15	IS10	21/12/2026			Interest Rate Swap	94.6000	94.6000	94.7500	94.7500	0.159	0.0000	0.0000	0
2018/03/15	IS10	15/03/2027			Interest Rate Swap	93.1100	93.1100	93.2500	93.2500	0.150	0.0000	0.0000	0
2018/03/15	IS10	21/06/2027			Interest Rate Swap	95.1400	95.1400	95.2800	95.2800	0.147	0.0000	0.0000	0
2018/03/15	IS10	20/09/2027			Interest Rate Swap	98.8400	98.8400	98.9700	98.9700	0.132	0.0000	0.0000	0
2018/03/15	IS10	20/12/2027			Interest Rate Swap	99.1300	99.1300	99.2700	99.2700	0.141	0.0000	0.0000	0
2018/03/15	IS10	22/03/2028			Interest Rate Swap	94.2700	94.2700	94.4100	94.4100	0.149	0.0000	0.0000	0
2018/03/15	IS10	20/06/2028			Interest Rate Swap	100.0000	100.0000	99.8800	99.8800	(0.120)	0.0000	0.0000	0
2018/03/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/15	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	2,500
2018/03/15	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/15	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/15	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/15	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/15	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/15	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/15	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/15	R023	03/05/2018	8.27	Call	Bond Future	3,433.6600	3.4337	3,310.9500	3.3110	(3.574)	0	0	0
2018/03/15	R023	03/05/2018			Bond Future	7.4025	102.8224	7.4335	102.6976	0.419	0.0000	0.0000	71,110
2018/03/15	R023	03/05/2018	8.27	Put	Bond Future	15.5200	0.0155	17.6000	0.0176	13.402	0	0	0
2018/03/15	R023	03/05/2018	8.28	Call	Bond Future	3,471.4700	3.4715	3,348.6600	3.3487	(3.538)	0	0	0
2018/03/15	R023	03/05/2018	8.29	Put	Bond Future	14.0200	0.0140	15.9000	0.0159	13.409	0	0	0
2018/03/15	R023	03/05/2018	8.28	Put	Bond Future	14.7600	0.0148	16.7400	0.0167	13.415	0	0	0
2018/03/15	R023	03/05/2018	8.29	Call	Bond Future	3,509.2800	3.5093	3,386.3700	3.3864	(3.502)	0	0	0
2018/03/15	R023	03/05/2018	9.19	Call	Bond Future	6,890.3700	6.8904	6,765.5900	6.7656	(1.811)	0	0	0
2018/03/15	R023	03/05/2018	9.19	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	2,500
2018/03/15	R035	03/05/2018	9.91	Put	Bond Future	131.9900	0.1320	146.6000	0.1466	11.069	0	0	0

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2018/03/15	R035	03/05/2018	8.75	Put	Bond Future	3,040.3100		3.0403	3,238.4100	3.2384	6.516	0	0	0
2018/03/15	R035	03/05/2018			Bond Future	8.9472		101.0195	8.9874	100.6758	0.449	0.0000	0.0000	66,923
2018/03/15	R035	03/05/2018	9.90	Call	Bond Future	7,831.1600		7.8312	7,502.4800	7.5025	(4.197)	0	0	0
2018/03/15	R035	03/05/2018	9.90	Put	Bond Future	136.7100		0.1367	151.8100	0.1518	11.045	0	0	0
2018/03/15	R035	03/05/2018	8.75	Call	Bond Future	1,327.9800		1.3280	1,182.3000	1.1823	(10.970)	0	0	1,000
2018/03/15	R035	03/05/2018	9.25	Call	Bond Future	3,536.0500		3.5361	3,280.4500	3.2805	(7.228)	0	0	0
2018/03/15	R035	03/05/2018	9.25	Put	Bond Future	989.4800		0.9895	1,077.6600	1.0777	8.912	0	0	1,000
2018/03/15	R035	03/05/2018	9.91	Call	Bond Future	7,902.4000		7.9024	7,573.2300	7.5732	(4.165)	0	0	0
2018/03/15	R035	03/05/2018	9.89	Call	Bond Future	7,759.9800		7.7600	7,431.8100	7.4318	(4.229)	0	0	0
2018/03/15	R035	03/05/2018	9.89	Put	Bond Future	141.5800		0.1416	157.1900	0.1572	11.026	0	0	0
2018/03/15	R035	02/08/2018	9.42	Call	Bond Future	5,689.3600		5.6894	5,444.9500	5.4450	(4.296)	0	0	0
2018/03/15	R035	02/08/2018			Bond Future	8.9874		102.8889	9.0289	102.5380	0.462	0.0000	0.0000	3
2018/03/15	R035	02/08/2018	9.42	Put	Bond Future	2,121.2600		2.1213	2,227.7700	2.2278	5.021	0	0	0
2018/03/15	R035	02/08/2018	9.44	Put	Bond Future	2,066.4000		2.0664	2,170.7300	2.1707	5.049	0	0	0
2018/03/15	R035	02/08/2018	9.43	Call	Bond Future	5,741.8700		5.7419	5,496.3700	5.4964	(4.276)	0	0	0
2018/03/15	R035	02/08/2018	9.44	Call	Bond Future	5,794.8000		5.7948	5,548.2100	5.5482	(4.255)	0	0	0
2018/03/15	R035	02/08/2018	9.43	Put	Bond Future	2,093.5700		2.0936	2,198.9900	2.1990	5.035	0	0	0
2018/03/15	R186	03/05/2018	8.92	Call	Bond Future	5,442.7700		5.4428	5,213.0500	5.2130	(4.221)	0	0	0
2018/03/15	R186	03/05/2018	8.91	Put	Bond Future	61.1500		0.0612	69.3300	0.0693	13.377	0	0	0
2018/03/15	R186	03/05/2018	10.14	Put	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2018/03/15	R186	03/05/2018	9.72	Put	Bond Future	0.5800		0.0006	0.6600	0.0007	13.793	0	0	10,640
2018/03/15	R186	03/05/2018	8.40	Put	Bond Future	421.8500		0.4219	471.9400	0.4719	11.874	0	0	3,500
2018/03/15	R186	03/05/2018	8.00	Put	Bond Future	1,433.5600		1.4336	1,565.5400	1.5655	9.206	0	0	0
2018/03/15	R186	03/05/2018	8.69	Call	Bond Future	4,071.2600		4.0713	3,852.7500	3.8527	(5.367)	0	0	0
2018/03/15	R186	03/05/2018	8.50	Call	Bond Future	2,996.6300		2.9966	2,795.7500	2.7957	(6.704)	0	0	0
2018/03/15	R186	03/05/2018	7.85	Call	Bond Future	453.8300		0.4538	382.9600	0.3830	(15.616)	0	0	500
2018/03/15	R186	03/05/2018	8.35	Put	Bond Future	499.3700		0.4994	557.3500	0.5573	11.611	0	0	500
2018/03/15	R186	03/05/2018	8.45	Put	Bond Future	354.8900		0.3549	397.8900	0.3979	12.116	0	0	0
2018/03/15	R186	03/05/2018			Bond Future	8.0909		118.7092	8.1264	118.4716	0.439	0.0000	0.0000	198,900
2018/03/15	R186	03/05/2018	8.93	Call	Bond Future	5,503.2800		5.5033	5,273.2500	5.2733	(4.180)	0	0	0
2018/03/15	R186	03/05/2018	8.93	Put	Bond Future	56.3400		0.0563	63.8900	0.0639	13.401	0	0	0
2018/03/15	R186	03/05/2018	10.14	Call	Bond Future	12,715.3600		12.7154	12,477.7800	12.4778	(1.868)	0	0	0
2018/03/15	R186	03/05/2018	9.30	Put	Bond Future	9.0500		0.0091	10.3100	0.0103	13.923	0	0	0
2018/03/15	R186	03/05/2018	9.30	Call	Bond Future	7,749.4900		7.7495	7,513.1700	7.5132	(3.049)	0	0	1,120
2018/03/15	R186	03/05/2018	7.85	Put	Bond Future	2,083.0500		2.0831	2,249.7600	2.2498	8.003	0	0	0
2018/03/15	R186	03/05/2018	8.92	Put	Bond Future	58.7200		0.0587	66.5800	0.0666	13.386	0	0	0
2018/03/15	R186	03/05/2018	8.91	Call	Bond Future	5,382.2700		5.3823	5,152.8700	5.1529	(4.262)	0	0	0
2018/03/15	R186	03/05/2018	9.72	Call	Bond Future	10,267.8300		10.2678	10,030.3300	10.0303	(2.313)	0	0	0
2018/03/15	R186	03/05/2018	9.19	Put	Bond Future	16.9900		0.0170	19.3200	0.0193	13.714	0	0	0
2018/03/15	R186	03/05/2018	8.40	Call	Bond Future	2,469.1000		2.4691	2,281.6100	2.2816	(7.593)	0	0	0
2018/03/15	R186	03/05/2018	8.00	Call	Bond Future	822.4100		0.8224	716.8100	0.7168	(12.840)	0	0	0
2018/03/15	R186	03/05/2018	8.69	Put	Bond Future	146.8200		0.1468	165.8900	0.1659	12.989	0	0	0
2018/03/15	R186	03/05/2018	8.70	Put	Bond Future	141.2300		0.1412	159.6200	0.1596	13.021	0	0	0
2018/03/15	R186	03/05/2018	8.50	Put	Bond Future	297.3800		0.2974	334.0800	0.3341	12.341	0	0	3,500
2018/03/15	R186	03/05/2018	8.35	Call	Bond Future	2,218.7500		2.2188	2,039.1500	2.0391	(8.095)	0	0	0
2018/03/15	R186	03/05/2018	8.45	Call	Bond Future	2,728.7600		2.7288	2,534.1800	2.5342	(7.131)	0	0	0
2018/03/15	R186	03/05/2018	9.75	Call	Bond Future	10,445.1500		10.4452	10,207.6400	10.2076	(2.274)	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
2018/03/15	R186	03/05/2018	9.75	Put	Bond Future		0.4600	0.0005	0.5300	0.0005	15.217	0	0	3,200
2018/03/15	R186	03/05/2018	9.19	Call	Bond Future		7,082.2900	7.0823	6,847.0400	6.8470	(3.322)	0	0	0
2018/03/15	R186	03/05/2018	8.70	Call	Bond Future		4,129.6600	4.1297	3,910.4700	3.9105	(5.308)	0	0	0
2018/03/15	R186	03/05/2018	8.85	Call	Bond Future		5,020.5800	5.0206	4,793.3900	4.7934	(4.525)	0	0	0
2018/03/15	R186	03/05/2018	8.85	Put	Bond Future		78.0600	0.0781	88.4500	0.0885	13.310	0	0	4,745
2018/03/15	R186	02/08/2018	8.48	Put	Bond Future		1,090.6000	1.0906	1,162.8100	1.1628	6.621	0	0	0
2018/03/15	R186	02/08/2018	8.25	Call	Bond Future		2,460.5000	2.4605	2,315.5700	2.3156	(5.890)	0	0	1,470
2018/03/15	R186	02/08/2018			Bond Future		8.1169	115.6056	8.1541	115.3627	0.458	0.0000	0.0000	191
2018/03/15	R186	02/08/2018	8.47	Call	Bond Future		3,388.0200	3.3880	3,218.3200	3.2183	(5.009)	0	0	0
2018/03/15	R186	02/08/2018	8.47	Put	Bond Future		1,109.3500	1.1094	1,182.5700	1.1826	6.600	0	0	0
2018/03/15	R186	02/08/2018	7.50	Put	Bond Future		4,596.8300	4.5968	4,790.9700	4.7910	4.223	0	0	0
2018/03/15	R186	02/08/2018	8.48	Call	Bond Future		3,432.9300	3.4329	3,262.2200	3.2622	(4.973)	0	0	0
2018/03/15	R186	02/08/2018	8.25	Put	Bond Future		1,594.5400	1.5945	1,692.5300	1.6925	6.145	0	0	0
2018/03/15	R186	02/08/2018	8.46	Call	Bond Future		3,343.0700	3.3431	3,174.4100	3.1744	(5.045)	0	0	0
2018/03/15	R186	02/08/2018	8.46	Put	Bond Future		1,128.1100	1.1281	1,202.3700	1.2024	6.583	0	0	0
2018/03/15	R186	02/08/2018	7.50	Call	Bond Future		468.2400	0.4682	419.4600	0.4195	(10.418)	0	0	1,470
2018/03/15	R186	01/11/2018	9.14	Call	Bond Future		6,882.9200	6.8829	6,676.7700	6.6768	(2.995)	0	0	0
2018/03/15	R186	01/11/2018	7.96	Put	Bond Future		3,129.8100	3.1298	3,265.8800	3.2659	4.348	0	0	0
2018/03/15	R186	01/11/2018	8.54	Put	Bond Future		1,583.5200	1.5835	1,664.6600	1.6647	5.124	0	0	0
2018/03/15	R186	01/11/2018			Bond Future		8.1394	117.7721	8.1783	117.5240	0.479	0.0000	0.0000	0
2018/03/15	R186	01/11/2018	8.46	Put	Bond Future		1,744.9100	1.7449	1,832.7200	1.8327	5.032	0	0	0
2018/03/15	R186	01/11/2018	8.46	Call	Bond Future		3,766.0500	3.7661	3,605.8100	3.6058	(4.255)	0	0	5,000
2018/03/15	R186	01/11/2018	8.53	Call	Bond Future		4,059.1800	4.0592	3,893.0800	3.8931	(4.092)	0	0	0
2018/03/15	R186	01/11/2018	8.53	Put	Bond Future		1,603.0300	1.6030	1,684.9800	1.6850	5.112	0	0	0
2018/03/15	R186	01/11/2018	9.14	Put	Bond Future		728.1000	0.7281	770.0000	0.7700	5.755	0	0	5,000
2018/03/15	R186	01/11/2018	7.96	Call	Bond Future		1,978.4400	1.9784	1,866.4600	1.8665	(5.660)	0	0	5,000
2018/03/15	R186	01/11/2018	8.54	Call	Bond Future		4,101.6300	4.1016	3,934.7200	3.9347	(4.069)	0	0	0
2018/03/15	R186	01/11/2018	8.52	Call	Bond Future		4,016.5300	4.0165	3,851.2500	3.8513	(4.115)	0	0	0
2018/03/15	R186	01/11/2018	8.52	Put	Bond Future		1,622.3900	1.6224	1,705.1600	1.7052	5.102	0	0	0
2018/03/15	R197	03/05/2018	304.46	Call	Bond Future		1,655.7800	1.6558	1,659.7400	1.6597	0.239	0	0	0
2018/03/15	R197	03/05/2018			Bond Future		306.1158	306.1158	306.1197	306.1197	0.001	0.0000	0.0000	2,388
2018/03/15	R197	03/05/2018	304.44	Call	Bond Future		1,675.7800	1.6758	1,679.7400	1.6797	0.236	0	0	0
2018/03/15	R197	03/05/2018	304.44	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	R197	03/05/2018	304.46	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	R197	03/05/2018	304.45	Call	Bond Future		1,665.7800	1.6658	1,669.7400	1.6697	0.238	0	0	0
2018/03/15	R197	03/05/2018	304.45	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	R202	03/05/2018	247.48	Put	Bond Future		11,355.4900	11.3555	10,777.1700	10.7772	(5.093)	0	0	0
2018/03/15	R202	03/05/2018	247.47	Call	Bond Future		6.8300	0.0068	9.5600	0.0096	39.971	0	0	0
2018/03/15	R202	03/05/2018			Bond Future		236.1313	236.1313	236.7123	236.7123	0.246	0.0000	0.0000	23,064
2018/03/15	R202	03/05/2018	247.48	Call	Bond Future		6.7800	0.0068	9.4900	0.0095	39.971	0	0	0
2018/03/15	R202	03/05/2018	247.47	Put	Bond Future		11,345.5400	11.3455	10,767.2400	10.7672	(5.097)	0	0	0
2018/03/15	R202	03/05/2018	247.49	Call	Bond Future		6.7400	0.0067	9.4300	0.0094	39.911	0	0	0
2018/03/15	R202	03/05/2018	247.49	Put	Bond Future		11,365.4500	11.3655	10,787.1100	10.7871	(5.089)	0	0	0
2018/03/15	R204	03/05/2018	7.10	Put	Bond Future		0.1000	0.0001	0.1400	0.0001	40.000	0	0	0
2018/03/15	R204	03/05/2018			Bond Future		6.2589	104.0659	6.2999	104.0411	0.655	0.0000	0.0000	21,652

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
2018/03/15	R204	03/05/2018	7.09	Call	Bond Future	502.5200	0.5025	477.6900	0.4777	(4.941)	0	0	0
2018/03/15	R204	03/05/2018	7.09	Put	Bond Future	0.1100	0.0001	0.1600	0.0002	45.455	0	0	0
2018/03/15	R204	03/05/2018	7.10	Call	Bond Future	508.5300	0.5085	483.6900	0.4837	(4.885)	0	0	0
2018/03/15	R204	03/05/2018	7.08	Call	Bond Future	496.5100	0.4965	471.6800	0.4717	(5.001)	0	0	0
2018/03/15	R204	03/05/2018	7.08	Put	Bond Future	0.1200	0.0001	0.1700	0.0002	41.667	0	0	0
2018/03/15	R207	03/05/2018	7.57	Call	Bond Future	1,480.6100	1.4806	1,418.6700	1.4187	(4.183)	0	0	0
2018/03/15	R207	03/05/2018	7.56	Put	Bond Future	0.3600	0.0004	0.4900	0.0005	36.111	0	0	0
2018/03/15	R207	03/05/2018			Bond Future	6.6267	103.2293	6.6659	103.1673	0.591	0.0000	0.0000	23,532
2018/03/15	R207	03/05/2018	7.58	Call	Bond Future	1,496.1200	1.4961	1,434.1800	1.4342	(4.140)	0	0	0
2018/03/15	R207	03/05/2018	7.58	Put	Bond Future	0.3100	0.0003	0.4200	0.0004	35.484	0	0	0
2018/03/15	R207	03/05/2018	7.57	Put	Bond Future	0.3400	0.0003	0.4500	0.0005	32.353	0	0	0
2018/03/15	R207	03/05/2018	7.56	Call	Bond Future	1,465.0900	1.4651	1,403.1700	1.4032	(4.226)	0	0	0
2018/03/15	R208	03/05/2018	7.77	Call	Bond Future	2,059.4400	2.0594	1,964.8900	1.9649	(4.591)	0	0	0
2018/03/15	R208	03/05/2018			Bond Future	6.9621	100.1437	6.9993	100.0479	0.535	0.0000	0.0000	35,809
2018/03/15	R208	03/05/2018	7.77	Put	Bond Future	5.4700	0.0055	6.7300	0.0067	23.035	0	0	0
2018/03/15	R208	03/05/2018	7.78	Call	Bond Future	2,084.2300	2.0842	1,989.6000	1.9896	(4.540)	0	0	0
2018/03/15	R208	03/05/2018	7.79	Put	Bond Future	4.8700	0.0049	5.9900	0.0060	22.998	0	0	0
2018/03/15	R208	03/05/2018	7.78	Put	Bond Future	5.1700	0.0052	6.3500	0.0064	22.824	0	0	0
2018/03/15	R208	03/05/2018	7.79	Call	Bond Future	2,109.0100	2.1090	2,014.3200	2.0143	(4.490)	0	0	0
2018/03/15	R209	03/05/2018	9.85	Put	Bond Future	76.9700	0.0770	87.4400	0.0874	13.603	0	0	0
2018/03/15	R209	03/05/2018	10.00	Call	Bond Future	7,163.1100	7.1631	6,878.6900	6.8787	(3.971)	0	0	0
2018/03/15	R209	03/05/2018	10.73	Call	Bond Future	11,480.5900	11.4806	11,190.1400	11.1901	(2.530)	0	0	0
2018/03/15	R209	03/05/2018	9.75	Call	Bond Future	5,630.5800	5.6306	5,354.7200	5.3547	(4.899)	0	0	435
2018/03/15	R209	03/05/2018	9.77	Call	Bond Future	5,753.0000	5.7530	5,476.1800	5.4762	(4.812)	0	0	0
2018/03/15	R209	03/05/2018	9.30	Call	Bond Future	2,986.0400	2.9860	2,754.1900	2.7542	(7.764)	0	0	1,321
2018/03/15	R209	03/05/2018			Bond Future	8.9460	76.7947	8.9862	76.5041	0.449	0.0000	0.0000	81,061
2018/03/15	R209	03/05/2018	9.85	Call	Bond Future	6,243.6100	6.2436	5,963.4900	5.9635	(4.487)	0	0	0
2018/03/15	R209	03/05/2018	10.73	Put	Bond Future	0.9400	0.0009	1.0800	0.0011	14.894	0	0	435
2018/03/15	R209	03/05/2018	10.22	Call	Bond Future	8,493.9100	8.4939	8,205.6100	8.2056	(3.394)	0	0	0
2018/03/15	R209	03/05/2018	10.22	Put	Bond Future	15.9600	0.0160	18.2500	0.0183	14.348	0	0	435
2018/03/15	R209	03/05/2018	9.75	Put	Bond Future	108.9200	0.1089	123.6500	0.1237	13.524	0	0	0
2018/03/15	R209	03/05/2018	9.86	Call	Bond Future	6,304.9700	6.3050	6,024.5000	6.0245	(4.448)	0	0	0
2018/03/15	R209	03/05/2018	10.00	Put	Bond Future	45.3800	0.0454	51.5500	0.0516	13.596	0	0	11,067
2018/03/15	R209	03/05/2018	9.47	Put	Bond Future	279.5400	0.2795	315.6300	0.3156	12.910	0	0	250
2018/03/15	R209	03/05/2018	9.77	Put	Bond Future	101.6400	0.1016	115.4100	0.1154	13.548	0	0	250
2018/03/15	R209	03/05/2018	9.30	Put	Bond Future	479.0700	0.4791	537.8100	0.5378	12.261	0	0	0
2018/03/15	R209	03/05/2018	8.95	Put	Bond Future	1,306.2400	1.3062	1,439.9000	1.4399	10.232	0	0	0
2018/03/15	R209	03/05/2018	9.86	Put	Bond Future	74.3200	0.0743	84.4400	0.0844	13.617	0	0	0
2018/03/15	R209	03/05/2018	9.84	Call	Bond Future	6,182.2300	6.1822	5,902.4700	5.9025	(4.525)	0	0	0
2018/03/15	R209	03/05/2018	9.84	Put	Bond Future	79.6900	0.0797	90.5200	0.0905	13.590	0	0	0
2018/03/15	R209	03/05/2018	9.19	Put	Bond Future	667.7000	0.6677	745.9800	0.7460	11.724	0	0	0
2018/03/15	R209	03/05/2018	9.19	Call	Bond Future	2,408.8000	2.4088	2,196.4900	2.1965	(8.814)	0	0	250
2018/03/15	R209	03/05/2018	9.47	Call	Bond Future	3,947.4200	3.9474	3,692.9200	3.6929	(6.447)	0	0	0
2018/03/15	R209	03/05/2018	8.95	Call	Bond Future	1,335.1900	1.3352	1,178.2600	1.1783	(11.753)	0	0	1,321
2018/03/15	R209	02/08/2018	9.66	Call	Bond Future	5,502.3600	5.5024	5,265.7000	5.2657	(4.301)	0	0	435

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
2018/03/15	R209	02/08/2018	10.38	Call	Bond Future	9,370.5100		9.3705	9,092.4900	9.0925	(2.967)	0	0	0
2018/03/15	R209	02/08/2018	8.46	Put	Bond Future	0.0000		0.0000	4,942.5800	4.9426	100.000	0	0	0
2018/03/15	R209	02/08/2018	8.96	Put	Bond Future	0.0000		0.0000	2,582.3700	2.5824	100.000	0	0	0
2018/03/15	R209	02/08/2018	10.39	Put	Bond Future	218.6600		0.2187	236.8200	0.2368	8.305	0	0	0
2018/03/15	R209	02/08/2018			Bond Future	8.9832		78.2158	9.0246	77.9192	0.460	0.0000	0.0000	816
2018/03/15	R209	02/08/2018	9.43	Call	Bond Future	0.0000		0.0000	4,120.3600	4.1204	100.000	0	0	0
2018/03/15	R209	02/08/2018	9.43	Put	Bond Future	0.0000		0.0000	1,299.6400	1.2996	100.000	0	0	5,000
2018/03/15	R209	02/08/2018	10.84	Call	Bond Future	11,875.9400		11.8759	11,586.3800	11.5864	(2.438)	0	0	0
2018/03/15	R209	02/08/2018	10.84	Put	Bond Future	74.8800		0.0749	81.8600	0.0819	9.322	0	0	435
2018/03/15	R209	02/08/2018	10.21	Call	Bond Future	8,447.7100		8.4477	8,176.7000	8.1767	(3.208)	0	0	0
2018/03/15	R209	02/08/2018	10.21	Put	Bond Future	323.7400		0.3237	349.2700	0.3493	7.886	0	0	435
2018/03/15	R209	02/08/2018	8.96	Call	Bond Future	0.0000		0.0000	2,118.5900	2.1186	100.000	0	0	5,000
2018/03/15	R209	02/08/2018	9.66	Put	Bond Future	853.2500		0.8533	913.1300	0.9131	7.018	0	0	0
2018/03/15	R209	02/08/2018	10.38	Put	Bond Future	223.6000		0.2236	242.1200	0.2421	8.283	0	0	0
2018/03/15	R209	02/08/2018	8.46	Call	Bond Future	0.0000		0.0000	742.4400	0.7424	100.000	0	0	5,000
2018/03/15	R209	02/08/2018	10.39	Call	Bond Future	9,425.0200		9.4250	9,146.6400	9.1466	(2.954)	0	0	0
2018/03/15	R209	02/08/2018	10.40	Call	Bond Future	9,479.5500		9.4796	9,200.8100	9.2008	(2.940)	0	0	0
2018/03/15	R209	02/08/2018	10.40	Put	Bond Future	213.8200		0.2138	231.6200	0.2316	8.325	0	0	0
2018/03/15	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	R209	01/11/2018	9.34	Put	Bond Future	2,204.7700		2.2048	2,312.1600	2.3122	4.871	0	0	0
2018/03/15	R209	01/11/2018	1,016.00	Call	Bond Future	75,644.9400		75.6449	75,342.4500	75.3424	(0.400)	0	0	0
2018/03/15	R209	01/11/2018	9.97	Call	Bond Future	7,448.7600		7.4488	7,205.2100	7.2052	(3.270)	0	0	0
2018/03/15	R209	01/11/2018			Bond Future	9.0198		76.5328	9.0624	76.2303	0.472	0.0000	0.0000	0
2018/03/15	R209	01/11/2018	1,016.01	Call	Bond Future	75,644.9400		75.6449	75,342.4500	75.3424	(0.400)	0	0	0
2018/03/15	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	R209	01/11/2018	1,015.99	Call	Bond Future	75,644.9300		75.6449	75,342.4400	75.3424	(0.400)	0	0	0
2018/03/15	R209	01/11/2018	9.34	Call	Bond Future	4,438.5800		4.4386	4,243.4800	4.2435	(4.396)	0	0	0
2018/03/15	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	R209	01/11/2018	9.97	Put	Bond Future	1,092.8300		1.0928	1,151.7700	1.1518	5.393	0	0	0
2018/03/15	R209	01/11/2018	10.57	Call	Bond Future	10,421.0000		10.4210	10,146.8300	10.1468	(2.631)	0	0	0
2018/03/15	R209	01/11/2018	10.57	Put	Bond Future	449.8400		0.4498	478.1600	0.4782	6.296	0	0	0
2018/03/15	R209	01/11/2018	9.94	Call	Bond Future	7,297.9900		7.2980	7,056.2400	7.0562	(3.313)	0	0	0
2018/03/15	R209	01/11/2018	9.94	Put	Bond Future	1,130.5300		1.1305	1,191.2700	1.1913	5.373	0	0	0
2018/03/15	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	R210	03/05/2018	191.44	Put	Bond Future	4,324.6300		4.3246	4,484.5300	4.4845	3.697	0	0	0
2018/03/15	R210	03/05/2018			Bond Future	187.1154		187.1154	186.9555	186.9555	(0.085)	0.0000	0.0000	2,159
2018/03/15	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	R210	03/05/2018	191.46	Put	Bond Future	4,344.6300		4.3446	4,504.5300	4.5045	3.680	0	0	0
2018/03/15	R210	03/05/2018	191.45	Put	Bond Future	4,334.6300		4.3346	4,494.5300	4.4945	3.689	0	0	0
2018/03/15	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	R212	03/05/2018	154.30	Call	Bond Future	913.2600		0.9133	914.7900	0.9148	0.168	0	0	0
2018/03/15	R212	03/05/2018			Bond Future	155.2133		155.2133	155.2148	155.2148	0.001	0.0000	0.0000	4,755
2018/03/15	R212	03/05/2018	154.28	Call	Bond Future	933.2600		0.9333	934.7900	0.9348	0.164	0	0	0
2018/03/15	R212	03/05/2018	154.28	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	R212	03/05/2018	154.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	R212	03/05/2018	154.29	Call	Bond Future	923.2600		0.9233	924.7900	0.9248	0.166	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
2018/03/15	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/15	R213	03/05/2018	9.57	Put	Bond Future	55.5400	0.0555	65.0000	0.0650	17.033	0	0	0
2018/03/15	R213	03/05/2018	9.56	Call	Bond Future	6,298.9700	6.2990	5,991.5600	5.9916	(4.880)	0	0	0
2018/03/15	R213	03/05/2018			Bond Future	8.6236	88.8502	8.6690	88.5330	0.526	0.0000	0.0000	44,803
2018/03/15	R213	03/05/2018	9.57	Call	Bond Future	6,360.1800	6.3602	6,052.4100	6.0524	(4.839)	0	0	0
2018/03/15	R213	03/05/2018	9.56	Put	Bond Future	57.6600	0.0577	67.4800	0.0675	17.031	0	0	0
2018/03/15	R213	03/05/2018	9.58	Call	Bond Future	6,421.4100	6.4214	6,113.3000	6.1133	(4.798)	0	0	0
2018/03/15	R213	03/05/2018	9.58	Put	Bond Future	53.5200	0.0535	62.6400	0.0626	17.040	0	0	0
2018/03/15	R213	02/08/2018	9.06	Call	Bond Future	3,904.2700	3.9043	3,675.2200	3.6752	(5.867)	0	0	0
2018/03/15	R213	02/08/2018	9.05	Put	Bond Future	1,194.2500	1.1942	1,290.2200	1.2902	8.036	0	0	0
2018/03/15	R213	02/08/2018			Bond Future	8.6569	90.4943	8.7038	90.1706	0.542	0.0000	0.0000	1
2018/03/15	R213	02/08/2018	9.07	Call	Bond Future	3,951.8200	3.9518	3,721.5200	3.7215	(5.828)	0	0	0
2018/03/15	R213	02/08/2018	9.07	Put	Bond Future	1,156.6400	1.1566	1,250.1000	1.2501	8.080	0	0	0
2018/03/15	R213	02/08/2018	9.06	Put	Bond Future	1,175.3100	1.1753	1,270.0200	1.2700	8.058	0	0	0
2018/03/15	R213	02/08/2018	9.05	Call	Bond Future	3,856.9200	3.8569	3,629.1300	3.6291	(5.906)	0	0	0
2018/03/15	R214	03/05/2018	9.99	Put	Bond Future	92.0200	0.0920	103.9600	0.1040	12.975	0	0	0
2018/03/15	R214	03/05/2018			Bond Future	9.0806	76.5311	9.1207	76.2244	0.442	0.0000	0.0000	47,150
2018/03/15	R214	03/05/2018	9.98	Call	Bond Future	6,514.9700	6.5150	6,220.6300	6.2206	(4.518)	0	0	0
2018/03/15	R214	03/05/2018	9.98	Put	Bond Future	95.1100	0.0951	107.4500	0.1074	12.974	0	0	0
2018/03/15	R214	03/05/2018	9.99	Call	Bond Future	6,578.2400	6.5782	6,283.5000	6.2835	(4.481)	0	0	0
2018/03/15	R214	03/05/2018	9.97	Call	Bond Future	6,451.6900	6.4517	6,157.7600	6.1578	(4.556)	0	0	0
2018/03/15	R214	03/05/2018	9.97	Put	Bond Future	98.3000	0.0983	111.0500	0.1111	12.970	0	0	0
2018/03/15	R248	03/05/2018	10.06	Call	Bond Future	8,624.0000	8.6240	8,245.6100	8.2456	(4.388)	0	0	0
2018/03/15	R248	03/05/2018	10.05	Put	Bond Future	134.2100	0.1342	150.6600	0.1507	12.257	0	0	0
2018/03/15	R248	03/05/2018			Bond Future	9.1260	97.7856	9.1662	97.3912	0.440	0.0000	0.0000	90,984
2018/03/15	R248	03/05/2018	10.07	Call	Bond Future	8,703.7600	8.7038	8,324.8900	8.3249	(4.353)	0	0	0
2018/03/15	R248	03/05/2018	10.07	Put	Bond Future	126.0900	0.1261	141.5500	0.1415	12.261	0	0	0
2018/03/15	R248	03/05/2018	10.06	Put	Bond Future	130.0900	0.1301	146.0300	0.1460	12.253	0	0	0
2018/03/15	R248	03/05/2018	10.05	Call	Bond Future	8,544.2200	8.5442	8,166.3400	8.1663	(4.423)	0	0	0

Total

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