



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 28/03/2018 TO 28/03/2018

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
2018/03/28	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	2025	03/05/2018	133.21	Call	Bond Future	2,257.2200	2.2572	2,344.3500	2.3444	3.860	0	0	0
2018/03/28	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2025	03/05/2018			Bond Future	135.4672	135.4672	135.5543	135.5543	0.064	0.0000	0.0000	1,033
2018/03/28	2025	03/05/2018	133.22	Call	Bond Future	2,247.2200	2.2472	2,334.3500	2.3344	3.877	0	0	0
2018/03/28	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2025	03/05/2018	133.20	Call	Bond Future	2,267.2200	2.2672	2,354.3500	2.3544	3.843	0	0	0
2018/03/28	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	38.0100	0.0380	100.000	0	0	0
2018/03/28	2025	02/08/2018			Bond Future	136.5985	136.5985	136.6880	136.6880	0.066	0.0000	0.0000	0
2018/03/28	2025	02/08/2018	136.65	Put	Bond Future	51.4700	0.0515	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	28.0100	0.0280	100.000	0	0	0
2018/03/28	2025	02/08/2018	136.67	Put	Bond Future	71.4700	0.0715	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	2025	02/08/2018	136.66	Put	Bond Future	61.4700	0.0615	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	18.0100	0.0180	100.000	0	0	0
2018/03/28	2029	03/05/2018			Bond Future	103.9052	103.9052	104.5222	104.5222	0.594	0.0000	0.0000	1,370
2018/03/28	2029	02/08/2018			Bond Future	105.8318	105.8318	106.4608	106.4608	0.594	0.0000	0.0000	0
2018/03/28	2030	03/05/2018	9.51	Call	Bond Future	8,419.7800	8.4198	8,310.7200	8.3107	(1.295)	0	0	0
2018/03/28	2030	03/05/2018			Bond Future	8.2868	99.9972	8.3018	99.8882	0.180	0.0000	0.0000	95,604
2018/03/28	2030	03/05/2018	9.49	Call	Bond Future	8,290.6900	8.2907	8,181.6300	8.1816	(1.315)	0	0	0
2018/03/28	2030	03/05/2018	9.49	Put	Bond Future	4.0500	0.0041	3.9600	0.0040	(2.222)	0	0	0
2018/03/28	2030	03/05/2018	9.51	Put	Bond Future	3.5700	0.0036	3.4800	0.0035	(2.521)	0	0	0
2018/03/28	2030	03/05/2018	9.50	Call	Bond Future	8,355.2900	8.3553	8,246.2300	8.2462	(1.305)	0	0	0
2018/03/28	2030	03/05/2018	9.50	Put	Bond Future	3.8300	0.0038	3.7400	0.0037	(2.350)	0	0	0
2018/03/28	2030	02/08/2018	9.46	Put	Bond Future	246.8400	0.2468	252.7200	0.2527	2.382	0	0	0
2018/03/28	2030	02/08/2018	8.51	Call	Bond Future	2,867.5900	2.8676	2,792.0600	2.7921	(2.634)	0	0	7,850
2018/03/28	2030	02/08/2018	8.91	Call	Bond Future	4,868.1300	4.8681	4,775.1700	4.7752	(1.910)	0	0	7,850
2018/03/28	2030	02/08/2018			Bond Future	8.3160	97.8401	8.3314	97.7294	0.185	0.0000	0.0000	127
2018/03/28	2030	02/08/2018	9.46	Call	Bond Future	8,030.9700	8.0310	7,926.0900	7.9261	(1.306)	0	0	0
2018/03/28	2030	02/08/2018	8.51	Put	Bond Future	1,485.6100	1.4856	1,520.8400	1.5208	2.371	0	0	0
2018/03/28	2030	02/08/2018	9.47	Call	Bond Future	8,090.3900	8.0904	7,985.3900	7.9854	(1.298)	0	0	0
2018/03/28	2030	02/08/2018	9.45	Put	Bond Future	251.8100	0.2518	257.8200	0.2578	2.387	0	0	0
2018/03/28	2030	02/08/2018	8.91	Put	Bond Future	717.9000	0.7179	735.7000	0.7357	2.479	0	0	0
2018/03/28	2030	02/08/2018	9.50	Call	Bond Future	8,268.8200	8.2688	8,163.4500	8.1635	(1.274)	0	0	0
2018/03/28	2030	02/08/2018	9.47	Put	Bond Future	241.9700	0.2420	247.7300	0.2477	2.380	0	0	0
2018/03/28	2030	02/08/2018	9.45	Call	Bond Future	7,971.6000	7.9716	7,866.8500	7.8668	(1.314)	0	0	0
2018/03/28	2030	02/08/2018	9.50	Put	Bond Future	227.9100	0.2279	233.3000	0.2333	2.365	0	0	7,850
2018/03/28	2032	03/05/2018	9.71	Put	Bond Future	3.8200	0.0038	3.8600	0.0039	1.047	0	0	0
2018/03/28	2032	03/05/2018	9.70	Call	Bond Future	9,195.0200	9.1950	9,035.9900	9.0360	(1.730)	0	0	0
2018/03/28	2032	03/05/2018			Bond Future	8.4667	99.0913	8.4867	98.9322	0.236	0.0000	0.0000	60,218

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2018/03/28	2032	03/05/2018	9.71	Call	Bond Future	9,264.2700		9.2643	9,105.2400	9.1052	(1.717)	0	0	0
2018/03/28	2032	03/05/2018	9.70	Put	Bond Future	4.0300		0.0040	4.0700	0.0041	0.993	0	0	0
2018/03/28	2032	03/05/2018	9.72	Call	Bond Future	9,333.4600		9.3335	9,174.4200	9.1744	(1.704)	0	0	0
2018/03/28	2032	03/05/2018	9.72	Put	Bond Future	3.6200		0.0036	3.6500	0.0037	0.829	0	0	0
2018/03/28	2032	02/08/2018	9.67	Call	Bond Future	8,950.0400		8.9500	8,798.1800	8.7982	(1.697)	0	0	0
2018/03/28	2032	02/08/2018	9.66	Put	Bond Future	282.1100		0.2821	292.2300	0.2922	3.587	0	0	0
2018/03/28	2032	02/08/2018			Bond Future	8.4962		100.9232	8.5167	100.7615	0.242	0.0000	0.0000	2
2018/03/28	2032	02/08/2018	9.68	Call	Bond Future	9,013.9300		9.0139	8,861.8900	8.8619	(1.687)	0	0	0
2018/03/28	2032	02/08/2018	9.68	Put	Bond Future	271.4800		0.2715	281.2200	0.2812	3.588	0	0	0
2018/03/28	2032	02/08/2018	9.67	Put	Bond Future	276.7500		0.2768	286.6700	0.2867	3.584	0	0	0
2018/03/28	2032	02/08/2018	9.66	Call	Bond Future	8,886.1600		8.8862	8,734.5000	8.7345	(1.707)	0	0	0
2018/03/28	2033	03/05/2018	107.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2033	03/05/2018			Bond Future	107.7475		107.7475	108.8597	108.8597	1.032	0.0000	0.0000	6,055
2018/03/28	2033	03/05/2018	107.70	Call	Bond Future	47.5000		0.0475	1,159.7400	1.1597	2341.558	0	0	0
2018/03/28	2033	03/05/2018	107.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2033	03/05/2018	107.71	Call	Bond Future	37.5000		0.0375	1,149.7400	1.1497	2965.973	0	0	0
2018/03/28	2033	03/05/2018	107.69	Call	Bond Future	57.5000		0.0575	1,169.7400	1.1697	1934.330	0	0	0
2018/03/28	2033	03/05/2018	107.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2033	02/08/2018	109.94	Call	Bond Future	0.0000		0.0000	938.6100	0.9386	100.000	0	0	0
2018/03/28	2033	02/08/2018			Bond Future	109.7452		109.7452	110.8786	110.8786	1.033	0.0000	0.0000	0
2018/03/28	2033	02/08/2018	109.92	Call	Bond Future	0.0000		0.0000	958.6100	0.9586	100.000	0	0	0
2018/03/28	2033	02/08/2018	109.92	Put	Bond Future	174.7600		0.1748	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	2033	02/08/2018	109.94	Put	Bond Future	194.7600		0.1948	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	2033	02/08/2018	109.93	Call	Bond Future	0.0000		0.0000	948.6100	0.9486	100.000	0	0	0
2018/03/28	2033	02/08/2018	109.93	Put	Bond Future	184.7600		0.1848	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	2037	03/05/2018	9.99	Call	Bond Future	10,653.9600		10.6540	10,474.7500	10.4747	(1.682)	0	0	0
2018/03/28	2037	03/05/2018	9.97	Put	Bond Future	6.0000		0.0060	6.0400	0.0060	0.667	0	0	0
2018/03/28	2037	03/05/2018			Bond Future	8.7039		100.3874	8.7238	100.2081	0.228	0.0000	0.0000	46,828
2018/03/28	2037	03/05/2018	9.99	Put	Bond Future	5.4500		0.0055	5.4800	0.0055	0.550	0	0	0
2018/03/28	2037	03/05/2018	9.97	Call	Bond Future	10,502.7800		10.5028	10,323.5800	10.3236	(1.706)	0	0	0
2018/03/28	2037	03/05/2018	9.98	Put	Bond Future	5.7200		0.0057	5.7500	0.0057	0.524	0	0	0
2018/03/28	2037	03/05/2018	9.98	Call	Bond Future	10,578.4200		10.5784	10,399.2100	10.3992	(1.694)	0	0	0
2018/03/28	2037	02/08/2018	9.96	Put	Bond Future	321.9500		0.3220	332.8100	0.3328	3.373	0	0	0
2018/03/28	2037	02/08/2018	9.95	Call	Bond Future	10,308.0000		10.3080	10,136.7700	10.1368	(1.661)	0	0	0
2018/03/28	2037	02/08/2018			Bond Future	8.7389		97.9872	8.7593	97.8049	0.234	0.0000	0.0000	731
2018/03/28	2037	02/08/2018	9.96	Call	Bond Future	10,377.9100		10.3779	10,206.4800	10.2065	(1.652)	0	0	0
2018/03/28	2037	02/08/2018	9.95	Put	Bond Future	327.8400		0.3278	338.9000	0.3389	3.374	0	0	0
2018/03/28	2037	02/08/2018	9.97	Call	Bond Future	10,447.9100		10.4479	10,276.2800	10.2763	(1.643)	0	0	0
2018/03/28	2037	02/08/2018	9.97	Put	Bond Future	316.2500		0.3163	326.9100	0.3269	3.371	0	0	0
2018/03/28	2038	03/05/2018	132.28	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2038	03/05/2018	132.27	Call	Bond Future	1,971.4000		1.9714	2,186.4200	2.1864	10.907	0	0	0
2018/03/28	2038	03/05/2018			Bond Future	134.2414		134.2414	134.4564	134.4564	0.160	0.0000	0.0000	8,991
2018/03/28	2038	03/05/2018	132.28	Call	Bond Future	1,961.4000		1.9614	2,176.4200	2.1764	10.963	0	0	0
2018/03/28	2038	03/05/2018	132.27	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2038	03/05/2018	132.29	Call	Bond Future	1,951.4000		1.9514	2,166.4200	2.1664	11.019	0	0	0

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2018/03/28	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2038	02/08/2018	134.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2038	02/08/2018			Bond Future	135.1775	135.1775	135.3971	135.3971	0.163	0.0000	0.0000	0
2018/03/28	2038	02/08/2018	134.54	Call	Bond Future	637.4600	0.6375	857.1300	0.8571	34.460	0	0	0
2018/03/28	2038	02/08/2018	134.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2038	02/08/2018	134.55	Call	Bond Future	627.4600	0.6275	847.1300	0.8471	35.009	0	0	0
2018/03/28	2038	02/08/2018	134.53	Call	Bond Future	647.4600	0.6475	867.1300	0.8671	33.928	0	0	0
2018/03/28	2038	02/08/2018	134.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2040	03/05/2018	10.08	Put	Bond Future	5.7700	0.0058	5.5900	0.0056	(3.120)	0	0	0
2018/03/28	2040	03/05/2018			Bond Future	8.7690	104.6141	8.7838	104.4689	0.169	0.0000	0.0000	45,123
2018/03/28	2040	03/05/2018	10.07	Call	Bond Future	11,605.3300	11.6053	11,460.0400	11.4600	(1.252)	0	0	0
2018/03/28	2040	03/05/2018	10.07	Put	Bond Future	6.0500	0.0061	5.8700	0.0059	(2.975)	0	0	0
2018/03/28	2040	03/05/2018	8.50	Put	Bond Future	3,176.6800	3.1767	3,274.2000	3.2742	3.070	0	0	0
2018/03/28	2040	03/05/2018	8.50	Call	Bond Future	483.6700	0.4837	436.0800	0.4361	(9.839)	0	0	1,011
2018/03/28	2040	03/05/2018	10.08	Call	Bond Future	11,685.8800	11.6859	11,540.5900	11.5406	(1.243)	0	0	0
2018/03/28	2040	03/05/2018	10.06	Call	Bond Future	11,524.6800	11.5247	11,379.3900	11.3794	(1.261)	0	0	0
2018/03/28	2040	03/05/2018	10.06	Put	Bond Future	6.3400	0.0063	6.1600	0.0062	(2.839)	0	0	0
2018/03/28	2040	03/05/2018	10.00	Put	Bond Future	8.4200	0.0084	8.2300	0.0082	(2.257)	0	0	0
2018/03/28	2040	03/05/2018	10.00	Call	Bond Future	11,038.6100	11.0386	10,893.3100	10.8933	(1.316)	0	0	1,500
2018/03/28	2040	03/05/2018	9.00	Put	Bond Future	670.8300	0.6708	693.6800	0.6937	3.406	0	0	0
2018/03/28	2040	03/05/2018	9.00	Call	Bond Future	2,897.9200	2.8979	2,775.6600	2.7757	(4.219)	0	0	1,239
2018/03/28	2040	02/08/2018	10.04	Call	Bond Future	11,322.9200	11.3229	11,182.7500	11.1828	(1.238)	0	0	0
2018/03/28	2040	02/08/2018	10.03	Put	Bond Future	359.2600	0.3593	366.7300	0.3667	2.079	0	0	0
2018/03/28	2040	02/08/2018			Bond Future	8.8043	102.0416	8.8195	101.8941	0.173	0.0000	0.0000	420
2018/03/28	2040	02/08/2018	10.05	Call	Bond Future	11,397.6600	11.3977	11,257.3400	11.2573	(1.231)	0	0	0
2018/03/28	2040	02/08/2018	10.05	Put	Bond Future	346.7700	0.3468	353.9500	0.3540	2.071	0	0	0
2018/03/28	2040	02/08/2018	10.04	Put	Bond Future	352.9600	0.3530	360.2900	0.3603	2.077	0	0	0
2018/03/28	2040	02/08/2018	10.03	Call	Bond Future	11,248.1800	11.2482	11,108.1500	11.1082	(1.245)	0	0	0
2018/03/28	2044	03/05/2018	10.10	Call	Bond Future	11,724.0500	11.7240	11,524.4100	11.5244	(1.703)	0	0	0
2018/03/28	2044	03/05/2018	10.09	Put	Bond Future	6.7000	0.0067	6.7500	0.0068	0.746	0	0	0
2018/03/28	2044	03/05/2018			Bond Future	8.8086	101.7281	8.8285	101.5284	0.225	0.0000	0.0000	27,134
2018/03/28	2044	03/05/2018	10.11	Call	Bond Future	11,805.3000	11.8053	11,605.6600	11.6057	(1.691)	0	0	0
2018/03/28	2044	03/05/2018	10.11	Put	Bond Future	6.1100	0.0061	6.1400	0.0061	0.491	0	0	0
2018/03/28	2044	03/05/2018	10.10	Put	Bond Future	6.4000	0.0064	6.4300	0.0064	0.469	0	0	0
2018/03/28	2044	03/05/2018	10.09	Call	Bond Future	11,642.6900	11.6427	11,443.0700	11.4431	(1.715)	0	0	0
2018/03/28	2044	02/08/2018	10.07	Call	Bond Future	11,486.7600	11.4868	11,296.2100	11.2962	(1.659)	0	0	0
2018/03/28	2044	02/08/2018			Bond Future	8.8430	99.2276	8.8634	99.0244	0.230	0.0000	0.0000	0
2018/03/28	2044	02/08/2018	10.05	Call	Bond Future	11,336.2900	11.3363	11,146.2000	11.1462	(1.677)	0	0	0
2018/03/28	2044	02/08/2018	10.05	Put	Bond Future	399.2400	0.3992	412.2900	0.4123	3.269	0	0	0
2018/03/28	2044	02/08/2018	10.07	Put	Bond Future	385.7900	0.3858	398.3800	0.3984	3.263	0	0	0
2018/03/28	2044	02/08/2018	10.06	Call	Bond Future	11,411.5800	11.4116	11,221.2500	11.2213	(1.668)	0	0	0
2018/03/28	2044	02/08/2018	10.06	Put	Bond Future	392.5100	0.3925	405.3200	0.4053	3.264	0	0	0
2018/03/28	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	1,423.4000	1.4234	100.000	0	0	0
2018/03/28	2046	03/05/2018			Bond Future	127.5671	127.5671	129.3734	129.3734	1.416	0.0000	0.0000	10,874
2018/03/28	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	1,443.4000	1.4434	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/28	2046	03/05/2018	127.93	Put	Bond Future	362.8700	0.3629	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	2046	03/05/2018	127.95	Put	Bond Future	382.8700	0.3829	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	1,433.4000	1.4334	100.000	0	0	0
2018/03/28	2046	03/05/2018	127.94	Put	Bond Future	372.8700	0.3729	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2046	02/08/2018			Bond Future	129.9324	129.9324	131.7728	131.7728	1.416	0.0000	0.0000	0
2018/03/28	2046	02/08/2018	128.78	Call	Bond Future	1,152.3800	1.1524	2,992.8300	2.9928	159.709	0	0	0
2018/03/28	2046	02/08/2018	128.79	Call	Bond Future	1,142.3800	1.1424	2,982.8300	2.9828	161.107	0	0	0
2018/03/28	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2046	02/08/2018	128.77	Call	Bond Future	1,162.3800	1.1624	3,002.8300	3.0028	158.335	0	0	0
2018/03/28	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2050	03/05/2018	135.61	Call	Bond Future	997.6200	0.9976	2,522.9100	2.5229	152.893	0	0	0
2018/03/28	2050	03/05/2018			Bond Future	136.6076	136.6076	138.1329	138.1329	1.117	0.0000	0.0000	9,788
2018/03/28	2050	03/05/2018	135.62	Call	Bond Future	987.6200	0.9876	2,512.9100	2.5129	154.441	0	0	0
2018/03/28	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2050	03/05/2018	135.63	Call	Bond Future	977.6200	0.9776	2,502.9100	2.5029	156.021	0	0	0
2018/03/28	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	1,431.7100	1.4317	100.000	0	0	0
2018/03/28	2050	02/08/2018	137.54	Put	Bond Future	132.3100	0.1323	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	2050	02/08/2018	137.52	Put	Bond Future	112.3100	0.1123	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	2050	02/08/2018			Bond Future	137.4077	137.4077	138.9617	138.9617	1.131	0.0000	0.0000	0
2018/03/28	2050	02/08/2018	137.53	Put	Bond Future	122.3100	0.1223	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	1,421.7100	1.4217	100.000	0	0	0
2018/03/28	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	1,441.7100	1.4417	100.000	0	0	0
2018/03/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	AL37	03/05/2018			Index Future	593.8050	593.8050	592.9610	592.9610	(0.142)	0.0000	0.0000	0
2018/03/28	AL37	02/08/2018			Index Future	604.7830	604.7830	603.9240	603.9240	(0.142)	0.0000	0.0000	0
2018/03/28	AL7T	03/05/2018			Index Future	701.9820	701.9820	701.1900	701.1900	(0.113)	0.0000	0.0000	0
2018/03/28	AL7T	02/08/2018			Index Future	714.9590	714.9590	714.1540	714.1540	(0.113)	0.0000	0.0000	0
2018/03/28	ALBI	03/05/2018			Index Future	644.8330	644.8330	643.8610	643.8610	(0.151)	0.0000	0.0000	811
2018/03/28	ALBI	02/08/2018			Index Future	656.7540	656.7540	655.7660	655.7660	(0.150)	0.0000	0.0000	0
2018/03/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	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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2018/03/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/28	EL28	03/05/2018	133.20	Put	Bond Future	1,059.6500	1.0597	471.5000	0.4715	(55.504)	0	0	0
2018/03/28	EL28	03/05/2018			Bond Future	132.1403	132.1403	132.7285	132.7285	0.445	0.0000	0.0000	0
2018/03/28	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	EL28	03/05/2018	133.19	Put	Bond Future	1,049.6500	1.0497	461.5000	0.4615	(56.033)	0	0	0
2018/03/28	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	EL28	03/05/2018	133.18	Put	Bond Future	1,039.6500	1.0397	451.5000	0.4515	(56.572)	0	0	0
2018/03/28	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	240.0600	0.2401	100.000	0	0	0
2018/03/28	EL28	02/08/2018			Bond Future	134.5903	134.5903	135.1901	135.1901	0.446	0.0000	0.0000	0
2018/03/28	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	260.0600	0.2601	100.000	0	0	0
2018/03/28	EL28	02/08/2018	134.93	Put	Bond Future	339.6900	0.3397	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	EL28	02/08/2018	134.95	Put	Bond Future	359.6900	0.3597	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	250.0600	0.2501	100.000	0	0	0
2018/03/28	EL28	02/08/2018	134.94	Put	Bond Future	349.6900	0.3497	0.0000	0.0000	(100.000)	0	0	0
2018/03/28	ES33	03/05/2018	11.22	Call	Bond Future	7,555.2100	7.5552	7,425.8000	7.4258	(1.713)	0	0	0
2018/03/28	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	ES33	03/05/2018			Bond Future	9.9980	81.6832	10.0175	81.5538	0.195	0.0000	0.0000	9,466
2018/03/28	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	ES33	03/05/2018	11.20	Call	Bond Future	7,440.1400	7.4401	7,310.7300	7.3107	(1.739)	0	0	0
2018/03/28	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	ES33	03/05/2018	11.21	Call	Bond Future	7,497.7100	7.4977	7,368.3000	7.3683	(1.726)	0	0	0
2018/03/28	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	ES33	02/08/2018	11.14	Call	Bond Future	6,576.7800	6.5768	6,445.2500	6.4452	(2.000)	0	0	0
2018/03/28	ES33	02/08/2018			Bond Future	10.0716	83.1933	10.0917	83.0618	0.200	0.0000	0.0000	0
2018/03/28	ES33	02/08/2018	11.15	Call	Bond Future	6,634.5300	6.6345	6,503.0000	6.5030	(1.983)	0	0	0
2018/03/28	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	ES33	02/08/2018	11.16	Call	Bond Future	6,692.2200	6.6922	6,560.6900	6.5607	(1.965)	0	0	0

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2018/03/28	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	ES42	03/05/2018			Bond Future	10.1633	85.4501	10.1828	85.2983	0.191	0.0000	0.0000	7,957
2018/03/28	ES42	02/08/2018			Bond Future	10.2346	87.0298	10.2546	86.8754	0.196	0.0000	0.0000	0
2018/03/28	GOVI	03/05/2018	590.29	Call	GOVI	507,380.0000	50.7380	497,710.0000	49.7710	(1.906)	0	0	0
2018/03/28	GOVI	03/05/2018	590.27	Call	GOVI	507,580.0000	50.7580	497,910.0000	49.7910	(1.905)	0	0	0
2018/03/28	GOVI	03/05/2018			GOVI	641.0280	641.0280	640.0610	640.0610	(0.151)	0.0000	0.0000	473
2018/03/28	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	GOVI	03/05/2018	590.28	Call	GOVI	507,480.0000	50.7480	497,810.0000	49.7810	(1.905)	0	0	0
2018/03/28	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	GOVI	02/08/2018			GOVI	652.8790	652.8790	651.8960	651.8960	(0.151)	0.0000	0.0000	0
2018/03/28	GOVI	02/08/2018	605.71	Call	GOVI	471,690.0000	47.1690	461,860.0000	46.1860	(2.084)	0	0	0
2018/03/28	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	GOVI	02/08/2018	605.72	Call	GOVI	471,590.0000	47.1590	461,760.0000	46.1760	(2.084)	0	0	0
2018/03/28	GOVI	02/08/2018	605.70	Call	GOVI	471,790.0000	47.1790	461,960.0000	46.1960	(2.084)	0	0	0
2018/03/28	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/28	IGOV	03/05/2018			Index Future	262.5510	262.5510	263.8820	263.8820	0.507	0.0000	0.0000	1,124
2018/03/28	IGOV	02/08/2018			Index Future	267.4190	267.4190	268.7760	268.7760	0.507	0.0000	0.0000	0
2018/03/28	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/03/28	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0100	100.0100	(0.010)	0.0000	0.0000	0
2018/03/28	IS01	20/12/2018			Interest Rate Swap	100.4100	100.4100	100.4100	100.4100	0.000	0.0000	0.0000	0
2018/03/28	IS01	22/03/2019			Interest Rate Swap	99.3500	99.3500	99.3500	99.3500	0.000	0.0000	0.0000	0
2018/03/28	IS01	20/06/2019			Interest Rate Swap	99.9400	99.9400	99.9400	99.9400	0.000	0.0000	0.0000	0
2018/03/28	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/28	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4800	98.4800	(0.010)	0.0000	0.0000	0
2018/03/28	IS02	21/12/2018			Interest Rate Swap	98.7900	98.7900	98.7900	98.7900	0.000	0.0000	0.0000	0
2018/03/28	IS02	15/03/2019			Interest Rate Swap	99.1000	99.1000	99.1000	99.1000	0.000	0.0000	0.0000	0
2018/03/28	IS02	21/06/2019			Interest Rate Swap	99.3900	99.3900	99.3900	99.3900	0.000	0.0000	0.0000	0
2018/03/28	IS02	20/09/2019			Interest Rate Swap	99.6800	99.6800	99.7000	99.7000	0.020	0.0000	0.0000	0
2018/03/28	IS02	20/12/2019			Interest Rate Swap	100.5300	100.5300	100.5500	100.5500	0.020	0.0000	0.0000	0
2018/03/28	IS02	23/03/2020			Interest Rate Swap	98.1800	98.1800	98.2200	98.2200	0.041	0.0000	0.0000	0
2018/03/28	IS02	22/06/2020			Interest Rate Swap	99.9400	99.9400	100.0000	100.0000	0.060	0.0000	0.0000	0
2018/03/28	IS05	17/12/2020			Interest Rate Swap	95.3000	95.3000	95.4000	95.4000	0.105	0.0000	0.0000	0
2018/03/28	IS05	16/03/2021			Interest Rate Swap	94.4000	94.4000	94.5200	94.5200	0.127	0.0000	0.0000	0
2018/03/28	IS05	15/06/2021			Interest Rate Swap	93.4700	93.4700	93.6000	93.6000	0.139	0.0000	0.0000	0
2018/03/28	IS05	21/09/2021			Interest Rate Swap	93.5200	93.5200	93.6500	93.6500	0.139	0.0000	0.0000	0
2018/03/28	IS05	21/12/2021			Interest Rate Swap	95.6000	95.6000	95.7400	95.7400	0.146	0.0000	0.0000	51
2018/03/28	IS05	15/03/2022			Interest Rate Swap	95.6400	95.6400	95.7800	95.7800	0.146	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
2018/03/28	IS05	21/06/2022			Interest Rate Swap	96.7200	96.7200	96.8700	96.8700	0.155	0.0000	0.0000	0
2018/03/28	IS05	20/09/2022			Interest Rate Swap	98.8300	98.8300	98.9900	98.9900	0.162	0.0000	0.0000	0
2018/03/28	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.1500	100.1500	0.150	0.0000	0.0000	0
2018/03/28	IS05	22/03/2023			Interest Rate Swap	94.9700	94.9700	95.1400	95.1400	0.179	0.0000	0.0000	0
2018/03/28	IS05	20/06/2023			Interest Rate Swap	99.2300	99.2300	99.4000	99.4000	0.171	0.0000	0.0000	0
2018/03/28	IS10	17/12/2025			Interest Rate Swap	92.2800	92.2800	92.4700	92.4700	0.206	0.0000	0.0000	0
2018/03/28	IS10	16/03/2026			Interest Rate Swap	89.1600	89.1600	89.3600	89.3600	0.224	0.0000	0.0000	0
2018/03/28	IS10	15/06/2026			Interest Rate Swap	87.8100	87.8100	88.0100	88.0100	0.228	0.0000	0.0000	0
2018/03/28	IS10	21/09/2026			Interest Rate Swap	89.9200	89.9200	90.1200	90.1200	0.222	0.0000	0.0000	0
2018/03/28	IS10	21/12/2026			Interest Rate Swap	93.6800	93.6800	93.8800	93.8800	0.213	0.0000	0.0000	0
2018/03/28	IS10	15/03/2027			Interest Rate Swap	92.1600	92.1600	92.3600	92.3600	0.217	0.0000	0.0000	0
2018/03/28	IS10	21/06/2027			Interest Rate Swap	94.1700	94.1700	94.3800	94.3800	0.223	0.0000	0.0000	0
2018/03/28	IS10	20/09/2027			Interest Rate Swap	97.8600	97.8600	98.0900	98.0900	0.235	0.0000	0.0000	0
2018/03/28	IS10	20/12/2027			Interest Rate Swap	98.1300	98.1300	98.3800	98.3800	0.255	0.0000	0.0000	0
2018/03/28	IS10	22/03/2028			Interest Rate Swap	93.2100	93.2100	93.4800	93.4800	0.290	0.0000	0.0000	0
2018/03/28	IS10	20/06/2028			Interest Rate Swap	98.6900	98.6900	98.9500	98.9500	0.263	0.0000	0.0000	0
2018/03/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/28	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/28	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/28	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/28	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/28	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/28	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/28	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/28	R023	03/05/2018	8.27	Call	Bond Future	4,118.1600	4.1182	3,972.2000	3.9722	(3.544)	0	0	0
2018/03/28	R023	03/05/2018			Bond Future	7.2296	103.5211	7.2656	103.3749	0.499	0.0000	0.0000	72,768
2018/03/28	R023	03/05/2018	8.27	Put	Bond Future	1.2900	0.0013	1.5500	0.0016	20.155	0	0	0
2018/03/28	R023	03/05/2018	8.28	Call	Bond Future	4,156.6400	4.1566	4,010.6600	4.0107	(3.512)	0	0	0
2018/03/28	R023	03/05/2018	8.29	Put	Bond Future	1.1200	0.0011	1.3400	0.0013	19.643	0	0	0
2018/03/28	R023	03/05/2018	8.28	Put	Bond Future	1.2000	0.0012	1.4400	0.0014	20.000	0	0	0
2018/03/28	R023	03/05/2018	8.29	Call	Bond Future	4,195.1100	4.1951	4,049.1100	4.0491	(3.480)	0	0	0
2018/03/28	R023	03/05/2018	9.19	Call	Bond Future	7,589.0900	7.5891	7,442.8700	7.4429	(1.927)	0	0	0
2018/03/28	R023	03/05/2018	9.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2018/03/28	R035	03/05/2018	9.91	Put	Bond Future	10.7900	0.0108	10.1900	0.0102	(5.561)	0	0	0
2018/03/28	R035	03/05/2018	8.75	Put	Bond Future	1,279.6900	1.2797	1,290.2400	1.2902	0.824	0	0	0
2018/03/28	R035	03/05/2018			Bond Future	8.6171	103.9107	8.6269	103.8230	0.114	0.0000	0.0000	70,199
2018/03/28	R035	03/05/2018	9.90	Call	Bond Future	10,596.9400	10.5969	10,508.6200	10.5086	(0.833)	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
2018/03/28	R035	03/05/2018	9.90	Put	Bond Future	11.3800	0.0114	10.7500	0.0107	(5.536)	0	0	0
2018/03/28	R035	03/05/2018	8.75	Call	Bond Future	2,458.4700	2.4585	2,381.3300	2.3813	(3.138)	0	0	1,000
2018/03/28	R035	03/05/2018	9.25	Call	Bond Future	5,666.8500	5.6668	5,577.1900	5.5772	(1.582)	0	0	0
2018/03/28	R035	03/05/2018	9.25	Put	Bond Future	229.1700	0.2292	227.2000	0.2272	(0.860)	0	0	1,000
2018/03/28	R035	03/05/2018	9.91	Call	Bond Future	10,672.3100	10.6723	10,584.0200	10.5840	(0.827)	0	0	0
2018/03/28	R035	03/05/2018	9.89	Call	Bond Future	10,521.5000	10.5215	10,433.1600	10.4332	(0.840)	0	0	0
2018/03/28	R035	03/05/2018	9.89	Put	Bond Future	11.9900	0.0120	11.3400	0.0113	(5.421)	0	0	0
2018/03/28	R035	02/08/2018	9.42	Call	Bond Future	7,683.4200	7.6834	7,603.2600	7.6033	(1.043)	0	0	0
2018/03/28	R035	02/08/2018			Bond Future	8.6475	105.8317	8.6576	105.7426	0.117	0.0000	0.0000	3
2018/03/28	R035	02/08/2018	9.42	Put	Bond Future	1,172.5200	1.1725	1,181.4800	1.1815	0.764	0	0	0
2018/03/28	R035	02/08/2018	9.44	Put	Bond Future	1,136.4300	1.1364	1,145.0500	1.1450	0.759	0	0	0
2018/03/28	R035	02/08/2018	9.43	Call	Bond Future	7,745.3600	7.7454	7,665.0300	7.6650	(1.037)	0	0	0
2018/03/28	R035	02/08/2018	9.44	Call	Bond Future	7,807.6300	7.8076	7,727.1300	7.7271	(1.031)	0	0	0
2018/03/28	R035	02/08/2018	9.43	Put	Bond Future	1,154.2600	1.1543	1,163.0500	1.1631	0.762	0	0	0
2018/03/28	R186	03/05/2018	8.92	Call	Bond Future	6,759.9800	6.7600	6,622.9300	6.6229	(2.027)	0	0	0
2018/03/28	R186	03/05/2018	8.91	Put	Bond Future	6.6400	0.0066	6.8600	0.0069	3.313	0	0	0
2018/03/28	R186	03/05/2018	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	R186	03/05/2018	8.69	Call	Bond Future	5,317.0600	5.3171	5,180.9600	5.1810	(2.560)	0	0	0
2018/03/28	R186	03/05/2018	9.72	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	10,640
2018/03/28	R186	03/05/2018	8.40	Put	Bond Future	105.0600	0.1051	111.7700	0.1118	6.387	0	0	3,500
2018/03/28	R186	03/05/2018	8.00	Put	Bond Future	621.0700	0.6211	661.0500	0.6611	6.437	0	0	0
2018/03/28	R186	03/05/2018	8.45	Put	Bond Future	81.7700	0.0818	86.8600	0.0869	6.225	0	0	0
2018/03/28	R186	03/05/2018	8.50	Call	Bond Future	4,132.2100	4.1322	3,998.7800	3.9988	(3.229)	0	0	0
2018/03/28	R186	03/05/2018	8.25	Call	Bond Future	2,644.5200	2.6445	2,521.6000	2.5216	(4.648)	0	0	0
2018/03/28	R186	03/05/2018	7.85	Call	Bond Future	808.8600	0.8089	734.8600	0.7349	(9.149)	0	0	500
2018/03/28	R186	03/05/2018	8.35	Put	Bond Future	134.2100	0.1342	142.9500	0.1429	6.512	0	0	500
2018/03/28	R186	03/05/2018			Bond Future	7.8881	120.0788	7.9083	119.9416	0.256	0.0000	0.0000	192,494
2018/03/28	R186	03/05/2018	8.93	Call	Bond Future	6,822.5100	6.8225	6,685.4500	6.6854	(2.009)	0	0	0
2018/03/28	R186	03/05/2018	8.93	Put	Bond Future	5.9100	0.0059	6.1000	0.0061	3.215	0	0	0
2018/03/28	R186	03/05/2018	9.30	Put	Bond Future	0.4300	0.0004	0.4300	0.0004	0.000	0	0	0
2018/03/28	R186	03/05/2018	9.30	Call	Bond Future	9,110.5300	9.1105	8,973.2800	8.9733	(1.506)	0	0	1,093
2018/03/28	R186	03/05/2018	10.14	Call	Bond Future	14,085.0000	14.0850	13,947.7500	13.9478	(0.974)	0	0	0
2018/03/28	R186	03/05/2018	7.85	Put	Bond Future	1,068.4200	1.0684	1,131.6700	1.1317	5.920	0	0	0
2018/03/28	R186	03/05/2018	8.92	Put	Bond Future	6.2700	0.0063	6.4700	0.0065	3.190	0	0	0
2018/03/28	R186	03/05/2018	8.91	Call	Bond Future	6,697.4200	6.6974	6,560.3900	6.5604	(2.046)	0	0	0
2018/03/28	R186	03/05/2018	8.69	Put	Bond Future	22.9600	0.0230	24.1100	0.0241	5.009	0	0	0
2018/03/28	R186	03/05/2018	9.72	Call	Bond Future	11,636.9200	11.6369	11,499.6700	11.4997	(1.179)	0	0	0
2018/03/28	R186	03/05/2018	9.19	Put	Bond Future	1.0600	0.0011	1.0700	0.0011	0.943	0	0	0
2018/03/28	R186	03/05/2018	8.40	Call	Bond Future	3,521.9700	3.5220	3,391.4300	3.3914	(3.706)	0	0	0
2018/03/28	R186	03/05/2018	8.00	Call	Bond Future	1,379.5800	1.3796	1,282.3100	1.2823	(7.051)	0	0	0
2018/03/28	R186	03/05/2018	8.45	Call	Bond Future	3,825.3000	3.8253	3,693.1400	3.6931	(3.455)	0	0	0
2018/03/28	R186	03/05/2018	8.70	Put	Bond Future	21.7400	0.0217	22.8200	0.0228	4.968	0	0	0
2018/03/28	R186	03/05/2018	8.50	Put	Bond Future	63.3000	0.0633	67.1200	0.0671	6.035	0	0	3,500
2018/03/28	R186	03/05/2018	8.25	Put	Bond Future	214.9900	0.2150	229.3200	0.2293	6.665	0	0	3,500
2018/03/28	R186	03/05/2018	8.35	Call	Bond Future	3,223.2500	3.2232	3,094.7400	3.0947	(3.987)	0	0	0
2018/03/28	R186	03/05/2018	9.75	Call	Bond Future	11,814.3600	11.8144	11,677.1100	11.6771	(1.162)	0	0	0
2018/03/28	R186	03/05/2018	9.75	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	3,200

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	
2018/03/28	R186	03/05/2018	9.19	Call	Bond Future	8,436.0200		8.4360	8,298.7800	8.2988	(1.627)	0	0	0	
2018/03/28	R186	03/05/2018	8.85	Call	Bond Future	6,321.5700		6.3216	6,184.6800	6.1847	(2.165)	0	0	0	
2018/03/28	R186	03/05/2018	8.85	Put	Bond Future		9.3900	0.0094	9.7500	0.0098	3.834	0	0	4,745	
2018/03/28	R186	03/05/2018	8.70	Call	Bond Future	5,379.8300		5.3798	5,243.6600	5.2437	(2.531)	0	0	0	
2018/03/28	R186	02/08/2018	8.48	Put	Bond Future	638.7200		0.6387	663.8100	0.6638	3.928	0	0	0	
2018/03/28	R186	02/08/2018	8.25	Call	Bond Future	3,252.5400		3.2525	3,150.5000	3.1505	(3.137)	0	0	1,470	
2018/03/28	R186	02/08/2018			Bond Future		7.9056	116.9985		7.9266	116.8591	0.266	0.0000	0.0000	291
2018/03/28	R186	02/08/2018	8.47	Call	Bond Future	4,323.0800		4.3231	4,209.2200	4.2092	(2.634)	0	0	0	
2018/03/28	R186	02/08/2018	8.47	Put	Bond Future	651.4900		0.6515	677.0300	0.6770	3.920	0	0	0	
2018/03/28	R186	02/08/2018	8.48	Call	Bond Future	4,373.9700		4.3740	4,259.6600	4.2597	(2.613)	0	0	0	
2018/03/28	R186	02/08/2018	8.25	Put	Bond Future	993.6600		0.9937	1,031.0200	1.0310	3.760	0	0	0	
2018/03/28	R186	02/08/2018	7.50	Put	Bond Future	3,459.8200		3.4598	3,556.1300	3.5561	2.784	0	0	0	
2018/03/28	R186	02/08/2018	8.46	Call	Bond Future	4,272.1500		4.2721	4,158.7600	4.1588	(2.654)	0	0	0	
2018/03/28	R186	02/08/2018	8.46	Put	Bond Future	664.2700		0.6643	690.2800	0.6903	3.916	0	0	0	
2018/03/28	R186	02/08/2018	7.50	Call	Bond Future	724.1500		0.7242	681.0600	0.6811	(5.950)	0	0	1,470	
2018/03/28	R186	01/11/2018	7.96	Put	Bond Future	2,323.1400		2.3231	2,385.0800	2.3851	2.666	0	0	0	
2018/03/28	R186	01/11/2018	8.54	Put	Bond Future	1,086.0100		1.0860	1,118.7900	1.1188	3.018	0	0	0	
2018/03/28	R186	01/11/2018	9.14	Call	Bond Future	8,032.9600		8.0330	7,906.3500	7.9063	(1.576)	0	0	0	
2018/03/28	R186	01/11/2018			Bond Future		7.9191	119.1883		7.9409	119.0468	0.276	0.0000	0.0000	0
2018/03/28	R186	01/11/2018	8.46	Put	Bond Future	1,210.5600		1.2106	1,246.6300	1.2466	2.980	0	0	0	
2018/03/28	R186	01/11/2018	8.46	Call	Bond Future	4,647.9300		4.6479	4,542.4500	4.5425	(2.269)	0	0	5,000	
2018/03/28	R186	01/11/2018	8.53	Call	Bond Future	4,973.2200		4.9732	4,864.8400	4.8648	(2.179)	0	0	0	
2018/03/28	R186	01/11/2018	8.53	Put	Bond Future	1,100.8400		1.1008	1,134.0100	1.1340	3.013	0	0	0	
2018/03/28	R186	01/11/2018	7.96	Call	Bond Future	2,588.0000		2.5880	2,508.3900	2.5084	(3.076)	0	0	5,000	
2018/03/28	R186	01/11/2018	8.54	Call	Bond Future	5,020.3500		5.0204	4,911.5800	4.9116	(2.167)	0	0	0	
2018/03/28	R186	01/11/2018	9.14	Put	Bond Future	461.9100		0.4619	476.8500	0.4769	3.234	0	0	5,000	
2018/03/28	R186	01/11/2018	8.52	Call	Bond Future	4,926.5300		4.9265	4,818.5600	4.8186	(2.192)	0	0	0	
2018/03/28	R186	01/11/2018	8.52	Put	Bond Future	1,116.1600		1.1162	1,149.7400	1.1497	3.009	0	0	0	
2018/03/28	R197	03/05/2018	304.46	Call	Bond Future	4,881.9300		4.8819	5,795.5300	5.7955	18.714	0	0	0	
2018/03/28	R197	03/05/2018			Bond Future		309.3419	309.3419		310.2555	310.2555	0.295	0.0000	0.0000	2,388
2018/03/28	R197	03/05/2018	304.44	Call	Bond Future	4,901.9300		4.9019	5,815.5300	5.8155	18.638	0	0	0	
2018/03/28	R197	03/05/2018	304.44	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2018/03/28	R197	03/05/2018	304.46	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2018/03/28	R197	03/05/2018	304.45	Call	Bond Future	4,891.9300		4.8919	5,805.5300	5.8055	18.676	0	0	0	
2018/03/28	R197	03/05/2018	304.45	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2018/03/28	R202	03/05/2018	247.48	Put	Bond Future	1,103.2300		1.1032	753.5400	0.7535	(31.697)	0	0	0	
2018/03/28	R202	03/05/2018	247.47	Call	Bond Future	1,943.0300		1.9430	2,511.1000	2.5111	29.236	0	0	0	
2018/03/28	R202	03/05/2018			Bond Future		248.3139	248.3139		249.2308	249.2308	0.369	0.0000	0.0000	23,110
2018/03/28	R202	03/05/2018	247.48	Call	Bond Future	1,937.1700		1.9372	2,504.2900	2.5043	29.276	0	0	0	
2018/03/28	R202	03/05/2018	247.47	Put	Bond Future	1,099.0900		1.0991	750.3500	0.7503	(31.730)	0	0	0	
2018/03/28	R202	03/05/2018	247.49	Call	Bond Future	1,931.3100		1.9313	2,497.4900	2.4975	29.316	0	0	0	
2018/03/28	R202	03/05/2018	247.49	Put	Bond Future	1,107.3700		1.1074	756.7400	0.7567	(31.663)	0	0	0	
2018/03/28	R204	03/05/2018	7.10	Put	Bond Future	1,265.5600		1.2656	1,264.3400	1.2643	(0.096)	0	0	0	
2018/03/28	R204	03/05/2018			Bond Future		6.4111	103.9736		6.4792	103.9323	1.063	0.0000	0.0000	21,652
2018/03/28	R204	03/05/2018	7.09	Call	Bond Future	1,678.4500		1.6784	1,635.9500	1.6359	(2.532)	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
2018/03/28	R204	03/05/2018	7.09	Put	Bond Future	1,268.3400	1.2683	1,267.1500	1.2672	(0.094)	0	0	0
2018/03/28	R204	03/05/2018	7.10	Call	Bond Future	1,681.6900	1.6817	1,639.1600	1.6392	(2.529)	0	0	0
2018/03/28	R204	03/05/2018	7.08	Call	Bond Future	1,675.2200	1.6752	1,632.7400	1.6327	(2.536)	0	0	0
2018/03/28	R204	03/05/2018	7.08	Put	Bond Future	1,271.1300	1.2711	1,269.9600	1.2700	(0.092)	0	0	0
2018/03/28	R207	03/05/2018	7.57	Call	Bond Future	1,569.1700	1.5692	1,440.7800	1.4408	(8.182)	0	0	0
2018/03/28	R207	03/05/2018	7.56	Put	Bond Future	0.0200	0.0000	0.0600	0.0001	200.000	0	0	0
2018/03/28	R207	03/05/2018			Bond Future	6.5706	103.3182	6.6516	103.1898	1.233	0.0000	0.0000	23,494
2018/03/28	R207	03/05/2018	7.58	Call	Bond Future	1,584.7100	1.5847	1,456.3200	1.4563	(8.102)	0	0	0
2018/03/28	R207	03/05/2018	7.58	Put	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2018/03/28	R207	03/05/2018	7.57	Put	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2018/03/28	R207	03/05/2018	7.56	Call	Bond Future	1,553.6300	1.5536	1,425.2500	1.4253	(8.263)	0	0	0
2018/03/28	R208	03/05/2018	7.77	Call	Bond Future	2,356.9300	2.3569	2,208.3000	2.2083	(6.306)	0	0	0
2018/03/28	R208	03/05/2018			Bond Future	6.8449	100.4461	6.9025	100.2971	0.843	0.0000	0.0000	35,622
2018/03/28	R208	03/05/2018	7.77	Put	Bond Future	0.5600	0.0006	0.8900	0.0009	58.929	0	0	0
2018/03/28	R208	03/05/2018	7.78	Call	Bond Future	2,381.9800	2.3820	2,233.3200	2.2333	(6.241)	0	0	0
2018/03/28	R208	03/05/2018	7.79	Put	Bond Future	0.4800	0.0005	0.7600	0.0008	58.333	0	0	0
2018/03/28	R208	03/05/2018	7.78	Put	Bond Future	0.5200	0.0005	0.8200	0.0008	57.692	0	0	0
2018/03/28	R208	03/05/2018	7.79	Call	Bond Future	2,407.0200	2.4070	2,258.3400	2.2583	(6.177)	0	0	0
2018/03/28	R209	03/05/2018	9.85	Put	Bond Future	5.3000	0.0053	5.3600	0.0054	1.132	0	0	0
2018/03/28	R209	03/05/2018	10.00	Call	Bond Future	9,453.8900	9.4539	9,303.0200	9.3030	(1.596)	0	0	0
2018/03/28	R209	03/05/2018	10.73	Call	Bond Future	13,813.7200	13.8137	13,662.8500	13.6629	(1.092)	0	0	0
2018/03/28	R209	03/05/2018	9.75	Call	Bond Future	7,864.4500	7.8645	7,713.7500	7.7138	(1.916)	0	0	435
2018/03/28	R209	03/05/2018	9.77	Call	Bond Future	7,993.3200	7.9933	7,842.6000	7.8426	(1.886)	0	0	0
2018/03/28	R209	03/05/2018	9.30	Call	Bond Future	4,917.4000	4.9174	4,770.2100	4.7702	(2.993)	0	0	0
2018/03/28	R209	03/05/2018			Bond Future	8.6314	79.1288	8.6514	78.9779	0.231	0.0000	0.0000	87,262
2018/03/28	R209	03/05/2018	9.85	Call	Bond Future	8,506.0000	8.5060	8,355.1900	8.3552	(1.773)	0	0	0
2018/03/28	R209	03/05/2018	10.73	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	435
2018/03/28	R209	03/05/2018	10.22	Call	Bond Future	10,812.4300	10.8124	10,661.5500	10.6615	(1.395)	0	0	0
2018/03/28	R209	03/05/2018	10.22	Put	Bond Future	0.4200	0.0004	0.4100	0.0004	(2.381)	0	0	435
2018/03/28	R209	03/05/2018	9.75	Put	Bond Future	8.7300	0.0087	8.9000	0.0089	1.947	0	0	0
2018/03/28	R209	03/05/2018	9.86	Call	Bond Future	8,569.7500	8.5698	8,418.9300	8.4189	(1.760)	0	0	0
2018/03/28	R209	03/05/2018	10.00	Put	Bond Future	2.1000	0.0021	2.1000	0.0021	0.000	0	0	11,067
2018/03/28	R209	03/05/2018	9.47	Put	Bond Future	34.3100	0.0343	35.6500	0.0356	3.906	0	0	250
2018/03/28	R209	03/05/2018	9.77	Put	Bond Future	7.9000	0.0079	8.0500	0.0081	1.899	0	0	250
2018/03/28	R209	03/05/2018	9.30	Put	Bond Future	76.3700	0.0764	80.0500	0.0801	4.819	0	0	0
2018/03/28	R209	03/05/2018	8.95	Put	Bond Future	348.0600	0.3481	368.1400	0.3681	5.769	0	0	0
2018/03/28	R209	03/05/2018	9.86	Put	Bond Future	5.0400	0.0050	5.0900	0.0051	0.992	0	0	0
2018/03/28	R209	03/05/2018	9.84	Call	Bond Future	8,442.1700	8.4422	8,291.3700	8.2914	(1.786)	0	0	0
2018/03/28	R209	03/05/2018	9.84	Put	Bond Future	5.5700	0.0056	5.6400	0.0056	1.257	0	0	0
2018/03/28	R209	03/05/2018	9.19	Put	Bond Future	125.7800	0.1258	132.3800	0.1324	5.247	0	0	0
2018/03/28	R209	03/05/2018	9.19	Call	Bond Future	4,200.9400	4.2009	4,056.6700	4.0567	(3.434)	0	0	250
2018/03/28	R209	03/05/2018	9.47	Call	Bond Future	6,036.2500	6.0363	5,886.7200	5.8867	(2.477)	0	0	0
2018/03/28	R209	03/05/2018	8.95	Call	Bond Future	2,711.0700	2.7111	2,580.2800	2.5803	(4.824)	0	0	0
2018/03/28	R209	02/08/2018	9.66	Call	Bond Future	7,419.6600	7.4197	7,279.8200	7.2798	(1.885)	0	0	435
2018/03/28	R209	02/08/2018	8.49	Call	Bond Future	1,619.0900	1.6191	1,547.0600	1.5471	(4.449)	0	0	500

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
2018/03/28	R209	02/08/2018	8.46	Put	Bond Future	3,048.7300	3.0487	3,132.7700	3.1328	2.757	0	0	0
2018/03/28	R209	02/08/2018	8.96	Put	Bond Future	1,363.9500	1.3640	1,408.0400	1.4080	3.233	0	0	0
2018/03/28	R209	02/08/2018	10.38	Call	Bond Future	11,598.3000	11.5983	11,447.6300	11.4476	(1.299)	0	0	0
2018/03/28	R209	02/08/2018	9.21	Call	Bond Future	4,867.1400	4.8671	4,743.4900	4.7435	(2.541)	0	0	0
2018/03/28	R209	02/08/2018	10.39	Put	Bond Future	73.5400	0.0735	76.2000	0.0762	3.617	0	0	0
2018/03/28	R209	02/08/2018			Bond Future	8.6603	80.5916	8.6807	80.4382	0.236	0.0000	0.0000	816
2018/03/28	R209	02/08/2018	9.43	Call	Bond Future	6,091.0700	6.0911	5,958.1400	5.9581	(2.182)	0	0	0
2018/03/28	R209	02/08/2018	9.43	Put	Bond Future	597.9900	0.5980	618.4600	0.6185	3.423	0	0	5,000
2018/03/28	R209	02/08/2018	10.84	Call	Bond Future	14,196.9800	14.1970	14,044.3200	14.0443	(1.075)	0	0	0
2018/03/28	R209	02/08/2018	10.84	Put	Bond Future	20.1000	0.0201	20.8400	0.0208	3.682	0	0	435
2018/03/28	R209	02/08/2018	10.21	Call	Bond Future	10,618.2800	10.6183	10,469.0900	10.4691	(1.405)	0	0	0
2018/03/28	R209	02/08/2018	10.21	Put	Bond Future	118.4900	0.1185	122.7000	0.1227	3.553	0	0	435
2018/03/28	R209	02/08/2018	8.49	Put	Bond Future	2,915.2900	2.9153	2,996.6600	2.9967	2.791	0	0	0
2018/03/28	R209	02/08/2018	8.96	Call	Bond Future	3,572.5300	3.5725	3,463.2200	3.4632	(3.060)	0	0	5,000
2018/03/28	R209	02/08/2018	9.21	Put	Bond Future	885.1000	0.8851	914.8500	0.9148	3.361	0	0	500
2018/03/28	R209	02/08/2018	8.83	Call	Bond Future	2,959.9900	2.9600	2,859.8000	2.8598	(3.385)	0	0	0
2018/03/28	R209	02/08/2018	8.83	Put	Bond Future	1,698.0700	1.6981	1,751.2800	1.7513	3.134	0	0	500
2018/03/28	R209	02/08/2018	9.66	Put	Bond Future	394.7300	0.3947	408.2900	0.4083	3.435	0	0	0
2018/03/28	R209	02/08/2018	8.46	Call	Bond Future	1,520.9500	1.5209	1,451.5900	1.4516	(4.560)	0	0	5,000
2018/03/28	R209	02/08/2018	10.38	Put	Bond Future	75.5700	0.0756	78.3000	0.0783	3.613	0	0	0
2018/03/28	R209	02/08/2018	10.39	Call	Bond Future	11,655.7200	11.6557	11,504.9800	11.5050	(1.293)	0	0	0
2018/03/28	R209	02/08/2018	10.40	Call	Bond Future	11,713.1200	11.7131	11,562.3100	11.5623	(1.288)	0	0	0
2018/03/28	R209	02/08/2018	10.40	Put	Bond Future	71.5700	0.0716	74.1600	0.0742	3.619	0	0	0
2018/03/28	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	R209	01/11/2018	9.34	Put	Bond Future	1,378.4300	1.3784	1,413.6600	1.4137	2.556	0	0	0
2018/03/28	R209	01/11/2018	1,016.00	Call	Bond Future	78,063.3900	78.0634	77,907.4500	77.9074	(0.200)	0	0	0
2018/03/28	R209	01/11/2018	9.97	Call	Bond Future	9,389.3100	9.3893	9,249.9500	9.2500	(1.484)	0	0	0
2018/03/28	R209	01/11/2018			Bond Future	8.6882	78.9513	8.7092	78.7953	0.241	0.0000	0.0000	0
2018/03/28	R209	01/11/2018	1,016.01	Call	Bond Future	78,063.3900	78.0634	77,907.4500	77.9074	(0.200)	0	0	0
2018/03/28	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	R209	01/11/2018	1,015.99	Call	Bond Future	78,063.3800	78.0634	77,907.4400	77.9074	(0.200)	0	0	0
2018/03/28	R209	01/11/2018	9.34	Call	Bond Future	6,030.6900	6.0307	5,909.9800	5.9100	(2.002)	0	0	0
2018/03/28	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	R209	01/11/2018	9.97	Put	Bond Future	614.9300	0.6149	631.5100	0.6315	2.696	0	0	0
2018/03/28	R209	01/11/2018	10.57	Call	Bond Future	12,607.6300	12.6076	12,458.2500	12.4583	(1.185)	0	0	0
2018/03/28	R209	01/11/2018	10.57	Put	Bond Future	218.0200	0.2180	224.5800	0.2246	3.009	0	0	0
2018/03/28	R209	01/11/2018	9.94	Call	Bond Future	9,231.1300	9.2311	9,092.4800	9.0925	(1.502)	0	0	0
2018/03/28	R209	01/11/2018	9.94	Put	Bond Future	645.2200	0.6452	662.5100	0.6625	2.680	0	0	0
2018/03/28	R210	03/05/2018	191.45	Call	Bond Future	215.8200	0.2158	1,061.9500	1.0619	392.054	0	0	0
2018/03/28	R210	03/05/2018	191.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	R210	03/05/2018			Bond Future	191.6658	191.6658	192.5119	192.5119	0.441	0.0000	0.0000	2,159
2018/03/28	R210	03/05/2018	191.46	Call	Bond Future	205.8200	0.2058	1,051.9500	1.0519	411.102	0	0	0
2018/03/28	R210	03/05/2018	191.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	R210	03/05/2018	191.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	R210	03/05/2018	191.44	Call	Bond Future	225.8200	0.2258	1,071.9500	1.0719	374.692	0	0	0
2018/03/28	R212	03/05/2018	154.30	Call	Bond Future	1,779.0200	1.7790	2,061.9000	2.0619	15.901	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
2018/03/28	R212	03/05/2018			Bond Future	156.0790	156.0790	156.3619	156.3619	0.181	0.0000	0.0000	4,755
2018/03/28	R212	03/05/2018	154.28	Call	Bond Future	1,799.0200	1.7990	2,081.9000	2.0819	15.724	0	0	0
2018/03/28	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	R212	03/05/2018	154.29	Call	Bond Future	1,789.0200	1.7890	2,071.9000	2.0719	15.812	0	0	0
2018/03/28	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/28	R213	03/05/2018	9.57	Put	Bond Future	4.1100	0.0041	4.0200	0.0040	(2.190)	0	0	0
2018/03/28	R213	03/05/2018	9.56	Call	Bond Future	8,082.2100	8.0822	7,974.5300	7.9745	(1.332)	0	0	0
2018/03/28	R213	03/05/2018			Bond Future	8.3652	90.6867	8.3801	90.5792	0.179	0.0000	0.0000	44,803
2018/03/28	R213	03/05/2018	9.57	Call	Bond Future	8,145.3100	8.1453	8,037.6300	8.0376	(1.322)	0	0	0
2018/03/28	R213	03/05/2018	9.56	Put	Bond Future	4.3400	0.0043	4.2500	0.0043	(2.074)	0	0	0
2018/03/28	R213	03/05/2018	9.58	Call	Bond Future	8,208.3500	8.2084	8,100.6700	8.1007	(1.312)	0	0	0
2018/03/28	R213	03/05/2018	9.58	Put	Bond Future	3.9000	0.0039	3.8100	0.0038	(2.308)	0	0	0
2018/03/28	R213	02/08/2018	9.06	Call	Bond Future	5,241.4900	5.2415	5,147.6100	5.1476	(1.791)	0	0	0
2018/03/28	R213	02/08/2018	9.05	Put	Bond Future	655.6000	0.6556	671.3600	0.6714	2.404	0	0	0
2018/03/28	R213	02/08/2018			Bond Future	8.3905	92.3633	8.4059	92.2539	0.183	0.0000	0.0000	1
2018/03/28	R213	02/08/2018	9.07	Call	Bond Future	5,295.9000	5.2959	5,201.7400	5.2017	(1.778)	0	0	0
2018/03/28	R213	02/08/2018	9.07	Put	Bond Future	631.7800	0.6318	646.9700	0.6470	2.404	0	0	0
2018/03/28	R213	02/08/2018	9.06	Put	Bond Future	643.5900	0.6436	659.0600	0.6591	2.404	0	0	0
2018/03/28	R213	02/08/2018	9.05	Call	Bond Future	5,187.2100	5.1872	5,093.6200	5.0936	(1.804)	0	0	0
2018/03/28	R214	03/05/2018	9.99	Put	Bond Future	6.0000	0.0060	6.0600	0.0061	1.000	0	0	0
2018/03/28	R214	03/05/2018			Bond Future	8.7413	79.2038	8.7612	79.0429	0.228	0.0000	0.0000	45,710
2018/03/28	R214	03/05/2018	9.98	Call	Bond Future	9,098.9200	9.0989	8,938.0400	8.9380	(1.768)	0	0	0
2018/03/28	R214	03/05/2018	9.98	Put	Bond Future	6.3000	0.0063	6.3600	0.0064	0.952	0	0	0
2018/03/28	R214	03/05/2018	9.99	Call	Bond Future	9,164.9800	9.1650	9,004.1000	9.0041	(1.755)	0	0	0
2018/03/28	R214	03/05/2018	9.97	Call	Bond Future	9,032.7500	9.0327	8,871.8900	8.8719	(1.781)	0	0	0
2018/03/28	R214	03/05/2018	9.97	Put	Bond Future	6.6000	0.0066	6.6800	0.0067	1.212	0	0	0
2018/03/28	R248	03/05/2018	10.06	Call	Bond Future	12,162.2100	12.1622	11,953.3700	11.9534	(1.717)	0	0	0
2018/03/28	R248	03/05/2018	10.05	Put	Bond Future	7.6100	0.0076	7.6600	0.0077	0.657	0	0	0
2018/03/28	R248	03/05/2018			Bond Future	8.7663	101.4466	8.7863	101.2377	0.227	0.0000	0.0000	90,977
2018/03/28	R248	03/05/2018	10.07	Call	Bond Future	12,245.6500	12.2457	12,036.8000	12.0368	(1.706)	0	0	0
2018/03/28	R248	03/05/2018	10.07	Put	Bond Future	6.9400	0.0069	6.9800	0.0070	0.576	0	0	0
2018/03/28	R248	03/05/2018	10.06	Put	Bond Future	7.2600	0.0073	7.3100	0.0073	0.689	0	0	0
2018/03/28	R248	03/05/2018	10.05	Call	Bond Future	12,078.6600	12.0787	11,869.8200	11.8698	(1.729)	0	0	0

**Total**

**1199529**