



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 02/01/2018 TO 02/01/2018

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	2025	01/02/2018	133.89	Put	Bond Future	3,784.4700	3.7845	3,364.1000	3.3641	(11.108)	0	0	0
2018/01/02	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2025	01/02/2018			Bond Future	130.1055	130.1055	130.5259	130.5259	0.323	0.0000	0.0000	1,070
2018/01/02	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2025	01/02/2018	133.88	Put	Bond Future	3,774.4700	3.7745	3,354.1000	3.3541	(11.137)	0	0	0
2018/01/02	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2025	01/02/2018	133.90	Put	Bond Future	3,794.4700	3.7945	3,374.1000	3.3741	(11.078)	0	0	0
2018/01/02	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2025	03/05/2018	133.20	Put	Bond Future	655.0900	0.6551	226.8900	0.2269	(65.365)	0	0	0
2018/01/02	2025	03/05/2018			Bond Future	132.5449	132.5449	132.9731	132.9731	0.323	0.0000	0.0000	0
2018/01/02	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2025	03/05/2018	133.22	Put	Bond Future	675.0900	0.6751	246.8900	0.2469	(63.429)	0	0	0
2018/01/02	2025	03/05/2018	133.21	Put	Bond Future	665.0900	0.6651	236.8900	0.2369	(64.382)	0	0	0
2018/01/02	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2025	02/08/2018			Bond Future	135.0128	135.0128	135.4466	135.4466	0.321	0.0000	0.0000	0
2018/01/02	2025	02/08/2018	136.65	Put	Bond Future	1,637.1500	1.6372	1,203.3900	1.2034	(26.495)	0	0	0
2018/01/02	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2025	02/08/2018	136.67	Put	Bond Future	1,657.1500	1.6572	1,223.3900	1.2234	(26.175)	0	0	0
2018/01/02	2025	02/08/2018	136.66	Put	Bond Future	1,647.1500	1.6472	1,213.3900	1.2134	(26.334)	0	0	0
2018/01/02	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2029	01/02/2018			Bond Future	101.0479	101.0479	101.0433	101.0433	(0.005)	0.0000	0.0000	1,370
2018/01/02	2029	03/05/2018			Bond Future	101.9243	101.9243	101.9197	101.9197	(0.005)	0.0000	0.0000	0
2018/01/02	2029	02/08/2018			Bond Future	103.8564	103.8564	103.8496	103.8496	(0.007)	0.0000	0.0000	0
2018/01/02	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2030	01/02/2018			Bond Future	9.1906	91.5884	9.1800	91.6603	(0.116)	0.0000	0.0000	71,315
2018/01/02	2030	01/02/2018	9.38	Call	Bond Future	1,266.2100	1.2662	1,338.0700	1.3381	5.675	0	0	0
2018/01/02	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2030	01/02/2018	9.39	Call	Bond Future	1,332.4100	1.3324	1,404.2700	1.4043	5.393	0	0	0
2018/01/02	2030	01/02/2018	9.37	Call	Bond Future	1,199.9500	1.2000	1,271.8100	1.2718	5.989	0	0	0
2018/01/02	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2030	03/05/2018	9.51	Call	Bond Future	1,719.1500	1.7191	1,792.7800	1.7928	4.283	0	0	0
2018/01/02	2030	03/05/2018			Bond Future	9.2478	93.3001	9.2367	93.3737	(0.120)	0.0000	0.0000	0
2018/01/02	2030	03/05/2018	9.49	Call	Bond Future	1,589.5800	1.5896	1,663.2100	1.6632	4.632	0	0	0
2018/01/02	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2030	03/05/2018	9.50	Call	Bond Future	1,654.4000	1.6544	1,728.0300	1.7280	4.451	0	0	0
2018/01/02	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2030	02/08/2018			Bond Future	9.3069	91.0478	9.2957	91.1210	(0.120)	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
2018/01/02	2030	02/08/2018	9.46	Call	Bond Future	991.8000	0.9918	1,065.0300	1.0650	7.384	0	0	0
2018/01/02	2030	02/08/2018	9.47	Call	Bond Future	1,056.0900	1.0561	1,129.3200	1.1293	6.934	0	0	0
2018/01/02	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2030	02/08/2018	9.45	Call	Bond Future	927.4600	0.9275	1,000.6900	1.0007	7.896	0	0	0
2018/01/02	2032	01/02/2018	9.56	Call	Bond Future	2,371.4400	2.3714	2,337.5600	2.3376	(1.429)	0	0	0
2018/01/02	2032	01/02/2018	9.55	Put	Bond Future	933.3100	0.9333	820.4900	0.8205	(12.088)	0	0	0
2018/01/02	2032	01/02/2018	9.20	Call	Bond Future	1,006.0900	1.0061	948.6600	0.9487	(5.708)	0	0	7,500
2018/01/02	2032	01/02/2018	9.45	Put	Bond Future	1,210.3800	1.2104	1,087.2600	1.0873	(10.172)	0	0	0
2018/01/02	2032	01/02/2018	9.40	Put	Bond Future	1,369.7900	1.3698	1,242.5600	1.2426	(9.288)	0	0	0
2018/01/02	2032	01/02/2018			Bond Future	9.3567	94.3207	9.3460	94.3984	(0.114)	0.0000	0.0000	45,317
2018/01/02	2032	01/02/2018	9.57	Call	Bond Future	2,418.2000	2.4182	2,385.5100	2.3855	(1.352)	0	0	0
2018/01/02	2032	01/02/2018	9.57	Put	Bond Future	884.2300	0.8842	773.7500	0.7738	(12.494)	0	0	0
2018/01/02	2032	01/02/2018	9.30	Put	Bond Future	1,732.6800	1.7327	1,599.7100	1.5997	(7.674)	0	0	0
2018/01/02	2032	01/02/2018	9.30	Call	Bond Future	1,318.5600	1.3186	1,263.3800	1.2634	(4.185)	0	0	7,800
2018/01/02	2032	01/02/2018	9.56	Put	Bond Future	908.5700	0.9086	796.9000	0.7969	(12.291)	0	0	0
2018/01/02	2032	01/02/2018	9.55	Call	Bond Future	2,325.0000	2.3250	2,289.9700	2.2900	(1.507)	0	0	0
2018/01/02	2032	01/02/2018	9.20	Put	Bond Future	2,156.9800	2.1570	2,021.7600	2.0218	(6.269)	0	0	0
2018/01/02	2032	01/02/2018	9.45	Call	Bond Future	1,885.8700	1.8859	1,840.5400	1.8405	(2.404)	0	0	750
2018/01/02	2032	01/02/2018	9.40	Call	Bond Future	1,684.1300	1.6841	1,634.6900	1.6347	(2.936)	0	0	6,800
2018/01/02	2032	03/05/2018	9.70	Call	Bond Future	4,254.4400	4.2544	4,255.0600	4.2551	0.015	0	0	0
2018/01/02	2032	03/05/2018	9.71	Put	Bond Future	2,201.9800	2.2020	2,123.2800	2.1233	(3.574)	0	0	0
2018/01/02	2032	03/05/2018			Bond Future	9.4132	91.9261	9.4021	92.0058	(0.118)	0.0000	0.0000	0
2018/01/02	2032	03/05/2018	9.70	Put	Bond Future	2,228.6600	2.2287	2,149.5800	2.1496	(3.548)	0	0	0
2018/01/02	2032	03/05/2018	9.71	Call	Bond Future	4,297.2200	4.2972	4,298.2200	4.2982	0.023	0	0	0
2018/01/02	2032	03/05/2018	9.72	Call	Bond Future	4,340.2000	4.3402	4,341.5600	4.3416	0.031	0	0	0
2018/01/02	2032	03/05/2018	9.72	Put	Bond Future	2,175.5700	2.1756	2,097.2300	2.0972	(3.601)	0	0	0
2018/01/02	2032	02/08/2018	9.66	Put	Bond Future	3,295.6100	3.2956	3,225.8300	3.2258	(2.117)	0	0	0
2018/01/02	2032	02/08/2018	9.67	Call	Bond Future	4,669.5700	4.6696	4,679.4500	4.6794	0.212	0	0	0
2018/01/02	2032	02/08/2018			Bond Future	9.4694	93.6536	9.4582	93.7330	(0.118)	0.0000	0.0000	0
2018/01/02	2032	02/08/2018	9.68	Call	Bond Future	4,709.5300	4.7095	4,719.6500	4.7196	0.215	0	0	0
2018/01/02	2032	02/08/2018	9.68	Put	Bond Future	3,236.7100	3.2367	3,167.4100	3.1674	(2.141)	0	0	0
2018/01/02	2032	02/08/2018	9.66	Call	Bond Future	4,630.0300	4.6300	4,639.6700	4.6397	0.208	0	0	0
2018/01/02	2032	02/08/2018	9.67	Put	Bond Future	3,265.9100	3.2659	3,196.3700	3.1964	(2.129)	0	0	0
2018/01/02	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2033	01/02/2018			Bond Future	105.7045	105.7045	105.6997	105.6997	(0.004)	0.0000	0.0000	5,283
2018/01/02	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2033	01/02/2018	109.64	Put	Bond Future	3,935.5300	3.9355	3,940.2700	3.9403	0.120	0	0	0
2018/01/02	2033	01/02/2018	109.66	Put	Bond Future	3,955.5300	3.9555	3,960.2700	3.9603	0.120	0	0	0
2018/01/02	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2033	01/02/2018	109.65	Put	Bond Future	3,945.5300	3.9455	3,950.2700	3.9503	0.120	0	0	0
2018/01/02	2033	03/05/2018	107.71	Put	Bond Future	1,111.6700	1.1117	1,116.5400	1.1165	0.438	0	0	0
2018/01/02	2033	03/05/2018			Bond Future	106.5983	106.5983	106.5935	106.5935	(0.005)	0.0000	0.0000	0
2018/01/02	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2033	03/05/2018	107.70	Put	Bond Future	1,101.6700	1.1017	1,106.5400	1.1065	0.442	0	0	0
2018/01/02	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/02	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2033	03/05/2018	107.69	Put	Bond Future	1,091.6700	1.0917	1,096.5400	1.0965	0.446	0	0	0
2018/01/02	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2033	02/08/2018			Bond Future	108.6189	108.6189	108.6119	108.6119	(0.007)	0.0000	0.0000	0
2018/01/02	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2033	02/08/2018	109.92	Put	Bond Future	1,301.0600	1.3011	1,308.1300	1.3081	0.543	0	0	0
2018/01/02	2033	02/08/2018	109.94	Put	Bond Future	1,321.0600	1.3211	1,328.1300	1.3281	0.535	0	0	0
2018/01/02	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2033	02/08/2018	109.93	Put	Bond Future	1,311.0600	1.3111	1,318.1300	1.3181	0.539	0	0	0
2018/01/02	2037	01/02/2018	9.82	Put	Bond Future	1,170.5400	1.1705	1,053.5300	1.0535	(9.996)	0	0	0
2018/01/02	2037	01/02/2018			Bond Future	9.6570	90.1566	9.6513	90.2015	(0.058)	0.0000	0.0000	43,916
2018/01/02	2037	01/02/2018	9.88	Put	Bond Future	1,003.8400	1.0038	892.4200	0.8924	(11.099)	0	0	0
2018/01/02	2037	01/02/2018	9.88	Call	Bond Future	2,751.4500	2.7514	2,684.8400	2.6848	(2.421)	0	0	2,000
2018/01/02	2037	01/02/2018	9.82	Call	Bond Future	2,453.2200	2.4532	2,381.0200	2.3810	(2.943)	0	0	0
2018/01/02	2037	01/02/2018	9.81	Put	Bond Future	1,200.1800	1.2002	1,082.3400	1.0823	(9.819)	0	0	0
2018/01/02	2037	01/02/2018	9.83	Call	Bond Future	2,501.7800	2.5018	2,430.4500	2.4304	(2.851)	0	0	0
2018/01/02	2037	01/02/2018	9.83	Put	Bond Future	1,141.3500	1.1414	1,025.2100	1.0252	(10.176)	0	0	0
2018/01/02	2037	01/02/2018	9.81	Call	Bond Future	2,405.0000	2.4050	2,331.9700	2.3320	(3.037)	0	0	0
2018/01/02	2037	01/02/2018	10.32	Call	Bond Future	5,320.9400	5.3209	5,307.8300	5.3078	(0.246)	0	0	0
2018/01/02	2037	01/02/2018	10.32	Put	Bond Future	277.0500	0.2770	219.1300	0.2191	(20.906)	0	0	2,000
2018/01/02	2037	01/02/2018	10.72	Call	Bond Future	7,939.1900	7.9392	7,963.6700	7.9637	0.308	0	0	0
2018/01/02	2037	01/02/2018	10.72	Put	Bond Future	63.4900	0.0635	43.1600	0.0432	(32.021)	0	0	2,000
2018/01/02	2037	03/05/2018	9.99	Call	Bond Future	4,723.5100	4.7235	4,695.7800	4.6958	(0.587)	0	0	0
2018/01/02	2037	03/05/2018	9.97	Put	Bond Future	2,681.5000	2.6815	2,607.2000	2.6072	(2.771)	0	0	0
2018/01/02	2037	03/05/2018			Bond Future	9.7175	91.8415	9.7117	91.8876	(0.060)	0.0000	0.0000	0
2018/01/02	2037	03/05/2018	9.99	Put	Bond Future	2,620.8300	2.6208	2,547.0200	2.5470	(2.816)	0	0	0
2018/01/02	2037	03/05/2018	9.97	Call	Bond Future	4,632.4500	4.6325	4,604.2300	4.6042	(0.609)	0	0	0
2018/01/02	2037	03/05/2018	9.98	Put	Bond Future	2,651.0200	2.6510	2,576.9600	2.5770	(2.794)	0	0	0
2018/01/02	2037	03/05/2018	9.98	Call	Bond Future	4,677.8900	4.6779	4,649.9100	4.6499	(0.598)	0	0	0
2018/01/02	2037	02/08/2018	9.96	Put	Bond Future	3,827.3000	3.8273	3,766.7500	3.7668	(1.582)	0	0	0
2018/01/02	2037	02/08/2018	9.95	Call	Bond Future	5,165.0200	5.1650	5,149.5000	5.1495	(0.300)	0	0	0
2018/01/02	2037	02/08/2018			Bond Future	9.7800	89.3115	9.7742	89.3567	(0.060)	0.0000	0.0000	0
2018/01/02	2037	02/08/2018	9.96	Call	Bond Future	5,207.5700	5.2076	5,192.2000	5.1922	(0.295)	0	0	0
2018/01/02	2037	02/08/2018	9.95	Put	Bond Future	3,860.5500	3.8606	3,799.8500	3.7999	(1.572)	0	0	0
2018/01/02	2037	02/08/2018	9.97	Call	Bond Future	5,250.2700	5.2503	5,235.0500	5.2350	(0.290)	0	0	0
2018/01/02	2037	02/08/2018	9.97	Put	Bond Future	3,794.3000	3.7943	3,733.9000	3.7339	(1.592)	0	0	0
2018/01/02	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2038	01/02/2018	136.95	Put	Bond Future	9,048.6500	9.0487	9,054.5500	9.0546	0.065	0	0	0
2018/01/02	2038	01/02/2018			Bond Future	127.9014	127.9014	127.8955	127.8955	(0.005)	0.0000	0.0000	19,692
2018/01/02	2038	01/02/2018	136.94	Put	Bond Future	9,038.6500	9.0387	9,044.5500	9.0446	0.065	0	0	0
2018/01/02	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2038	01/02/2018	136.93	Put	Bond Future	9,028.6500	9.0287	9,034.5500	9.0346	0.065	0	0	0
2018/01/02	2038	03/05/2018	132.28	Put	Bond Future	1,980.5200	1.9805	1,986.6300	1.9866	0.309	0	0	0
2018/01/02	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2038	03/05/2018			Bond Future	130.2995	130.2995	130.2934	130.2934	(0.005)	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
2018/01/02	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2038	03/05/2018	132.27	Put	Bond Future	1,970.5200	1.9705	1,976.6300	1.9766	0.310	0	0	0
2018/01/02	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2038	03/05/2018	132.29	Put	Bond Future	1,990.5200	1.9905	1,996.6300	1.9966	0.307	0	0	0
2018/01/02	2038	02/08/2018	134.55	Put	Bond Future	1,830.7600	1.8308	1,839.5700	1.8396	0.481	0	0	0
2018/01/02	2038	02/08/2018			Bond Future	132.7192	132.7192	132.7104	132.7104	(0.007)	0.0000	0.0000	0
2018/01/02	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2038	02/08/2018	134.54	Put	Bond Future	1,820.7600	1.8208	1,829.5700	1.8296	0.484	0	0	0
2018/01/02	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2038	02/08/2018	134.53	Put	Bond Future	1,810.7600	1.8108	1,819.5700	1.8196	0.487	0	0	0
2018/01/02	2040	01/02/2018	9.89	Call	Bond Future	2,519.7700	2.5198	2,440.7400	2.4407	(3.136)	0	0	0
2018/01/02	2040	01/02/2018			Bond Future	9.7472	93.4261	9.7416	93.4740	(0.058)	0.0000	0.0000	27,816
2018/01/02	2040	01/02/2018	9.87	Call	Bond Future	2,419.7800	2.4198	2,339.1000	2.3391	(3.334)	0	0	0
2018/01/02	2040	01/02/2018	9.87	Put	Bond Future	1,385.0900	1.3851	1,256.4300	1.2564	(9.289)	0	0	0
2018/01/02	2040	01/02/2018	9.88	Put	Bond Future	1,351.3900	1.3514	1,223.5500	1.2236	(9.460)	0	0	0
2018/01/02	2040	01/02/2018	9.89	Put	Bond Future	1,318.3300	1.3183	1,191.3200	1.1913	(9.634)	0	0	0
2018/01/02	2040	01/02/2018	9.88	Call	Bond Future	2,469.5200	2.4695	2,389.6600	2.3897	(3.234)	0	0	0
2018/01/02	2040	03/05/2018	10.08	Put	Bond Future	2,814.3600	2.8144	2,735.3000	2.7353	(2.809)	0	0	0
2018/01/02	2040	03/05/2018			Bond Future	9.8083	95.1721	9.8025	95.2213	(0.060)	0.0000	0.0000	0
2018/01/02	2040	03/05/2018	10.07	Call	Bond Future	5,004.0200	5.0040	4,973.9600	4.9740	(0.601)	0	0	0
2018/01/02	2040	03/05/2018	10.07	Put	Bond Future	2,846.7200	2.8467	2,767.3900	2.7674	(2.787)	0	0	0
2018/01/02	2040	03/05/2018	10.08	Call	Bond Future	5,052.4900	5.0525	5,022.7000	5.0227	(0.590)	0	0	0
2018/01/02	2040	03/05/2018	10.00	Put	Bond Future	3,081.6000	3.0816	3,000.5100	3.0005	(2.631)	0	0	0
2018/01/02	2040	03/05/2018	10.00	Call	Bond Future	4,669.8100	4.6698	4,637.9900	4.6380	(0.681)	0	0	1,500
2018/01/02	2040	03/05/2018	9.00	Put	Bond Future	8,434.2100	8.4342	8,351.1000	8.3511	(0.985)	0	0	0
2018/01/02	2040	03/05/2018	9.00	Call	Bond Future	1,219.3200	1.2193	1,185.4800	1.1855	(2.775)	0	0	1,500
2018/01/02	2040	03/05/2018	10.06	Call	Bond Future	4,955.5300	4.9555	4,925.2200	4.9252	(0.612)	0	0	0
2018/01/02	2040	03/05/2018	10.06	Put	Bond Future	2,879.1700	2.8792	2,799.5900	2.7996	(2.764)	0	0	0
2018/01/02	2040	02/08/2018	10.03	Put	Bond Future	4,262.3900	4.2624	4,196.4300	4.1964	(1.547)	0	0	0
2018/01/02	2040	02/08/2018	10.04	Call	Bond Future	5,608.9400	5.6089	5,591.5400	5.5915	(0.310)	0	0	0
2018/01/02	2040	02/08/2018			Bond Future	9.8713	92.4543	9.8655	92.5027	(0.059)	0.0000	0.0000	0
2018/01/02	2040	02/08/2018	10.05	Call	Bond Future	5,654.0700	5.6541	5,636.8200	5.6368	(0.305)	0	0	0
2018/01/02	2040	02/08/2018	10.05	Put	Bond Future	4,190.5200	4.1905	4,124.8600	4.1249	(1.567)	0	0	0
2018/01/02	2040	02/08/2018	10.03	Call	Bond Future	5,563.9700	5.5640	5,546.4200	5.5464	(0.315)	0	0	0
2018/01/02	2040	02/08/2018	10.04	Put	Bond Future	4,226.3200	4.2263	4,160.5100	4.1605	(1.557)	0	0	0
2018/01/02	2044	01/02/2018	9.90	Put	Bond Future	1,465.5500	1.4656	1,333.5500	1.3335	(9.007)	0	0	0
2018/01/02	2044	01/02/2018	9.89	Call	Bond Future	2,338.4800	2.3385	2,254.0200	2.2540	(3.612)	0	0	0
2018/01/02	2044	01/02/2018			Bond Future	9.7917	90.3906	9.7861	90.4389	(0.057)	0.0000	0.0000	21,014
2018/01/02	2044	01/02/2018	9.90	Call	Bond Future	2,387.3300	2.3873	2,303.6000	2.3036	(3.507)	0	0	0
2018/01/02	2044	01/02/2018	9.89	Put	Bond Future	1,501.1400	1.5011	1,368.4100	1.3684	(8.842)	0	0	0
2018/01/02	2044	01/02/2018	9.91	Call	Bond Future	2,436.6800	2.4367	2,353.7100	2.3537	(3.405)	0	0	0
2018/01/02	2044	01/02/2018	9.91	Put	Bond Future	1,430.6100	1.4306	1,299.3700	1.2994	(9.174)	0	0	0
2018/01/02	2044	03/05/2018	10.10	Call	Bond Future	5,021.4400	5.0214	4,990.1100	4.9901	(0.624)	0	0	0
2018/01/02	2044	03/05/2018	10.09	Put	Bond Future	2,985.5400	2.9855	2,904.3400	2.9043	(2.720)	0	0	0
2018/01/02	2044	03/05/2018			Bond Future	9.8514	92.0799	9.8455	92.1295	(0.059)	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
2018/01/02	2044	03/05/2018	10.11	Call	Bond Future	5,069.9500	5.0700	5,038.8700	5.0389	(0.613)	0	0	0
2018/01/02	2044	03/05/2018	10.11	Put	Bond Future	2,918.9600	2.9190	2,838.2700	2.8383	(2.764)	0	0	0
2018/01/02	2044	03/05/2018	10.10	Put	Bond Future	2,951.9900	2.9520	2,871.0500	2.8711	(2.742)	0	0	0
2018/01/02	2044	03/05/2018	10.09	Call	Bond Future	4,973.3300	4.9733	4,941.7400	4.9417	(0.635)	0	0	0
2018/01/02	2044	02/08/2018	10.07	Call	Bond Future	5,657.6300	5.6576	5,639.4900	5.6395	(0.321)	0	0	0
2018/01/02	2044	02/08/2018			Bond Future	9.9128	89.4291	9.9070	89.4780	(0.059)	0.0000	0.0000	0
2018/01/02	2044	02/08/2018	10.05	Call	Bond Future	5,567.6500	5.5676	5,549.2100	5.5492	(0.331)	0	0	0
2018/01/02	2044	02/08/2018	10.05	Put	Bond Future	4,429.0500	4.4290	4,361.7600	4.3618	(1.519)	0	0	0
2018/01/02	2044	02/08/2018	10.07	Put	Bond Future	4,355.1100	4.3551	4,288.1200	4.2881	(1.538)	0	0	0
2018/01/02	2044	02/08/2018	10.06	Call	Bond Future	5,612.7000	5.6127	5,594.4100	5.5944	(0.326)	0	0	0
2018/01/02	2044	02/08/2018	10.06	Put	Bond Future	4,392.0800	4.3921	4,324.9400	4.3249	(1.529)	0	0	0
2018/01/02	2046	01/02/2018	132.92	Put	Bond Future	7,463.2200	7.4632	6,967.3700	6.9674	(6.644)	0	0	0
2018/01/02	2046	01/02/2018			Bond Future	125.4568	125.4568	125.9526	125.9526	0.395	0.0000	0.0000	21,177
2018/01/02	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2046	01/02/2018	132.91	Put	Bond Future	7,453.2200	7.4532	6,957.3700	6.9574	(6.653)	0	0	0
2018/01/02	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2046	01/02/2018	132.90	Put	Bond Future	7,443.2200	7.4432	6,947.3700	6.9474	(6.662)	0	0	0
2018/01/02	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2046	03/05/2018			Bond Future	126.2093	126.2093	126.7145	126.7145	0.400	0.0000	0.0000	0
2018/01/02	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2046	03/05/2018	127.93	Put	Bond Future	1,720.7000	1.7207	1,215.5300	1.2155	(29.358)	0	0	0
2018/01/02	2046	03/05/2018	127.95	Put	Bond Future	1,740.7000	1.7407	1,235.5300	1.2355	(29.021)	0	0	0
2018/01/02	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2046	03/05/2018	127.94	Put	Bond Future	1,730.7000	1.7307	1,225.5300	1.2255	(29.189)	0	0	0
2018/01/02	2046	02/08/2018	128.78	Put	Bond Future	178.4500	0.1784	0.0000	0.0000	(100.000)	0	0	0
2018/01/02	2046	02/08/2018			Bond Future	128.6016	128.6016	129.1139	129.1139	0.398	0.0000	0.0000	0
2018/01/02	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	333.8700	0.3339	100.000	0	0	0
2018/01/02	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	323.8700	0.3239	100.000	0	0	0
2018/01/02	2046	02/08/2018	128.77	Put	Bond Future	168.4500	0.1684	0.0000	0.0000	(100.000)	0	0	0
2018/01/02	2046	02/08/2018	128.79	Put	Bond Future	188.4500	0.1884	0.0000	0.0000	(100.000)	0	0	0
2018/01/02	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	343.8700	0.3439	100.000	0	0	0
2018/01/02	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2050	01/02/2018	140.23	Put	Bond Future	8,351.2800	8.3513	7,768.8900	7.7689	(6.974)	0	0	0
2018/01/02	2050	01/02/2018			Bond Future	131.8787	131.8787	132.4611	132.4611	0.442	0.0000	0.0000	24,012
2018/01/02	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2050	01/02/2018	140.25	Put	Bond Future	8,371.2800	8.3713	7,788.8900	7.7889	(6.957)	0	0	0
2018/01/02	2050	01/02/2018	140.24	Put	Bond Future	8,361.2800	8.3613	7,778.8900	7.7789	(6.965)	0	0	0
2018/01/02	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2050	03/05/2018	135.62	Put	Bond Future	1,268.4900	1.2685	675.4100	0.6754	(46.755)	0	0	0
2018/01/02	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2050	03/05/2018			Bond Future	134.3515	134.3515	134.9446	134.9446	0.441	0.0000	0.0000	0
2018/01/02	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2050	03/05/2018	135.61	Put	Bond Future	1,258.4900	1.2585	665.4100	0.6654	(47.126)	0	0	0
2018/01/02	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2050	03/05/2018	135.63	Put	Bond Future	1,278.4900	1.2785	685.4100	0.6854	(46.389)	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
2018/01/02	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2050	02/08/2018	137.54	Put	Bond Future	2,375.0200	2.3750	1,773.1400	1.7731	(25.342)	0	0	0
2018/01/02	2050	02/08/2018	137.52	Put	Bond Future	2,355.0200	2.3550	1,753.1400	1.7531	(25.557)	0	0	0
2018/01/02	2050	02/08/2018			Bond Future	135.1650	135.1650	135.7669	135.7669	0.445	0.0000	0.0000	0
2018/01/02	2050	02/08/2018	137.53	Put	Bond Future	2,365.0200	2.3650	1,763.1400	1.7631	(25.449)	0	0	0
2018/01/02	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	AL37	01/02/2018			Index Future	569.4930	569.4930	569.7840	569.7840	0.051	0.0000	0.0000	0
2018/01/02	AL37	03/05/2018			Index Future	580.1360	580.1360	580.4330	580.4330	0.051	0.0000	0.0000	0
2018/01/02	AL37	02/08/2018			Index Future	591.0400	591.0400	591.3330	591.3330	0.050	0.0000	0.0000	0
2018/01/02	AL7T	01/02/2018			Index Future	656.5550	656.5550	657.0290	657.0290	0.072	0.0000	0.0000	0
2018/01/02	AL7T	03/05/2018			Index Future	668.8250	668.8250	669.3090	669.3090	0.072	0.0000	0.0000	0
2018/01/02	AL7T	02/08/2018			Index Future	681.3950	681.3950	681.8780	681.8780	0.071	0.0000	0.0000	0
2018/01/02	ALBI	01/02/2018			Index Future	591.6850	591.6850	592.1020	592.1020	0.070	0.0000	0.0000	777
2018/01/02	ALBI	03/05/2018			Index Future	602.7420	602.7420	603.1680	603.1680	0.071	0.0000	0.0000	0
2018/01/02	ALBI	02/08/2018			Index Future	614.0710	614.0710	614.4950	614.4950	0.069	0.0000	0.0000	0
2018/01/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C048	28/02/2048			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
2018/01/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	CS26	02/04/2026			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
2018/01/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/02	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	EL28	01/02/2018			Bond Future	129.0414	129.0414	129.2680	129.2680	0.176	0.0000	0.0000	0
2018/01/02	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	EL28	01/02/2018	132.29	Put	Bond Future	3,248.6100	3.2486	3,022.0100	3.0220	(6.975)	0	0	0
2018/01/02	EL28	01/02/2018	132.31	Put	Bond Future	3,268.6100	3.2686	3,042.0100	3.0420	(6.933)	0	0	0
2018/01/02	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	EL28	01/02/2018	132.30	Put	Bond Future	3,258.6100	3.2586	3,032.0100	3.0320	(6.954)	0	0	0
2018/01/02	EL28	03/05/2018	133.20	Put	Bond Future	3,498.7900	3.4988	3,267.8200	3.2678	(6.601)	0	0	0
2018/01/02	EL28	03/05/2018			Bond Future	129.7012	129.7012	129.9322	129.9322	0.178	0.0000	0.0000	0
2018/01/02	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	EL28	03/05/2018	133.19	Put	Bond Future	3,488.7900	3.4888	3,257.8200	3.2578	(6.620)	0	0	0
2018/01/02	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	EL28	03/05/2018	133.18	Put	Bond Future	3,478.7900	3.4788	3,247.8200	3.2478	(6.639)	0	0	0
2018/01/02	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	EL28	02/08/2018			Bond Future	132.1597	132.1597	132.3924	132.3924	0.176	0.0000	0.0000	0
2018/01/02	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	EL28	02/08/2018	134.93	Put	Bond Future	2,770.3500	2.7704	2,537.6100	2.5376	(8.401)	0	0	0
2018/01/02	EL28	02/08/2018	134.95	Put	Bond Future	2,790.3500	2.7904	2,557.6100	2.5576	(8.341)	0	0	0
2018/01/02	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	EL28	02/08/2018	134.94	Put	Bond Future	2,780.3500	2.7804	2,547.6100	2.5476	(8.371)	0	0	0
2018/01/02	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	ES33	01/02/2018	10.99	Call	Bond Future	1,426.8400	1.4268	1,464.1000	1.4641	2.611	0	0	0
2018/01/02	ES33	01/02/2018			Bond Future	10.7526	78.6203	10.7465	78.6576	(0.057)	0.0000	0.0000	9,466
2018/01/02	ES33	01/02/2018	11.00	Call	Bond Future	1,486.0700	1.4861	1,523.3300	1.5233	2.507	0	0	0
2018/01/02	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	ES33	01/02/2018	11.01	Call	Bond Future	1,545.2200	1.5452	1,582.4800	1.5825	2.411	0	0	0
2018/01/02	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	ES33	03/05/2018	11.22	Call	Bond Future	2,170.0300	2.1700	2,208.2800	2.2083	1.763	0	0	0
2018/01/02	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	ES33	03/05/2018			Bond Future	10.8505	76.2981	10.8442	76.3363	(0.059)	0.0000	0.0000	0
2018/01/02	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	ES33	03/05/2018	11.20	Call	Bond Future	2,054.9600	2.0550	2,093.2100	2.0932	1.861	0	0	0
2018/01/02	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	ES33	03/05/2018	11.21	Call	Bond Future	2,112.5300	2.1125	2,150.7800	2.1508	1.811	0	0	0
2018/01/02	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	ES33	02/08/2018	11.14	Call	Bond Future	1,115.3300	1.1153	1,152.8700	1.1529	3.366	0	0	0
2018/01/02	ES33	02/08/2018			Bond Future	10.9491	77.7319	10.9428	77.7694	(0.058)	0.0000	0.0000	0
2018/01/02	ES33	02/08/2018	11.15	Call	Bond Future	1,173.0800	1.1731	1,210.6200	1.2106	3.200	0	0	0
2018/01/02	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	ES33	02/08/2018	11.16	Call	Bond Future	1,230.7700	1.2308	1,268.3100	1.2683	3.050	0	0	0
2018/01/02	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	ES42	01/02/2018			Bond Future	11.0368	81.1206	11.0307	81.1624	(0.055)	0.0000	0.0000	7,957

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
2018/01/02	ES42	03/05/2018			Bond Future	11.1377	78.3752	11.1314	78.4181	(0.057)	0.0000	0.0000	0
2018/01/02	ES42	02/08/2018			Bond Future	11.2376	79.8479	11.2313	79.8901	(0.057)	0.0000	0.0000	0
2018/01/02	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	GOVI	01/02/2018			GOVI	590.3220	590.3220	590.7480	590.7480	0.072	0.0000	0.0000	784
2018/01/02	GOVI	01/02/2018	581.03	Call	GOVI	92,920.0000	9.2920	97,180.0000	9.7180	4.585	0	0	0
2018/01/02	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	GOVI	01/02/2018	581.04	Call	GOVI	92,820.0000	9.2820	97,080.0000	9.7080	4.590	0	0	0
2018/01/02	GOVI	01/02/2018	581.02	Call	GOVI	93,020.0000	9.3020	97,280.0000	9.7280	4.580	0	0	0
2018/01/02	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	GOVI	03/05/2018	590.29	Call	GOVI	110,650.0000	11.0650	114,990.0000	11.4990	3.922	0	0	0
2018/01/02	GOVI	03/05/2018	590.27	Call	GOVI	110,850.0000	11.0850	115,190.0000	11.5190	3.915	0	0	0
2018/01/02	GOVI	03/05/2018			GOVI	601.3550	601.3550	601.7890	601.7890	0.072	0.0000	0.0000	0
2018/01/02	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	GOVI	03/05/2018	590.28	Call	GOVI	110,750.0000	11.0750	115,090.0000	11.5090	3.919	0	0	0
2018/01/02	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	GOVI	02/08/2018			GOVI	612.6570	612.6570	613.0900	613.0900	0.071	0.0000	0.0000	0
2018/01/02	GOVI	02/08/2018	605.71	Call	GOVI	69,470.0000	6.9470	73,800.0000	7.3800	6.233	0	0	0
2018/01/02	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	GOVI	02/08/2018	605.72	Call	GOVI	69,370.0000	6.9370	73,700.0000	7.3700	6.242	0	0	0
2018/01/02	GOVI	02/08/2018	605.70	Call	GOVI	69,570.0000	6.9570	73,900.0000	7.3900	6.224	0	0	0
2018/01/02	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/02	IGOV	01/02/2018			Index Future	253.3910	253.3910	253.7290	253.7290	0.133	0.0000	0.0000	879
2018/01/02	IGOV	03/05/2018			Index Future	258.1420	258.1420	258.4860	258.4860	0.133	0.0000	0.0000	269
2018/01/02	IGOV	02/08/2018			Index Future	263.0350	263.0350	263.3810	263.3810	0.132	0.0000	0.0000	0
2018/01/02	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/02	IS01	21/06/2018			Interest Rate Swap	99.8800	99.8800	99.8600	99.8600	(0.020)	0.0000	0.0000	0
2018/01/02	IS01	20/09/2018			Interest Rate Swap	100.0000	100.0000	99.9600	99.9600	(0.040)	0.0000	0.0000	0
2018/01/02	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.3800	100.3800	(0.050)	0.0000	0.0000	0
2018/01/02	IS01	22/03/2019			Interest Rate Swap	99.4500	99.4500	99.3600	99.3600	(0.090)	0.0000	0.0000	0
2018/01/02	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/02	IS02	15/06/2018			Interest Rate Swap	98.5600	98.5600	98.5500	98.5500	(0.010)	0.0000	0.0000	0
2018/01/02	IS02	21/09/2018			Interest Rate Swap	98.4700	98.4700	98.4300	98.4300	(0.041)	0.0000	0.0000	0
2018/01/02	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.7600	98.7600	(0.061)	0.0000	0.0000	0
2018/01/02	IS02	15/03/2019			Interest Rate Swap	99.1900	99.1900	99.1100	99.1100	(0.081)	0.0000	0.0000	0
2018/01/02	IS02	21/06/2019			Interest Rate Swap	99.5600	99.5600	99.4500	99.4500	(0.110)	0.0000	0.0000	0
2018/01/02	IS02	20/09/2019			Interest Rate Swap	99.9400	99.9400	99.8200	99.8200	(0.120)	0.0000	0.0000	0
2018/01/02	IS02	20/12/2019			Interest Rate Swap	100.9100	100.9100	100.7200	100.7200	(0.188)	0.0000	0.0000	0
2018/01/02	IS02	23/03/2020			Interest Rate Swap	98.6700	98.6700	98.4400	98.4400	(0.233)	0.0000	0.0000	0
2018/01/02	IS05	17/12/2020			Interest Rate Swap	96.0700	96.0700	95.8500	95.8500	(0.229)	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
2018/01/02	IS05	16/03/2021			Interest Rate Swap	95.2800	95.2800	95.0500	95.0500	(0.241)	0.0000	0.0000	0
2018/01/02	IS05	15/06/2021			Interest Rate Swap	94.4700	94.4700	94.2200	94.2200	(0.265)	0.0000	0.0000	0
2018/01/02	IS05	21/09/2021			Interest Rate Swap	94.6400	94.6400	94.3600	94.3600	(0.296)	0.0000	0.0000	0
2018/01/02	IS05	21/12/2021			Interest Rate Swap	96.8300	96.8300	96.5300	96.5300	(0.310)	0.0000	0.0000	51
2018/01/02	IS05	15/03/2022			Interest Rate Swap	96.9500	96.9500	96.6400	96.6400	(0.320)	0.0000	0.0000	0
2018/01/02	IS05	21/06/2022			Interest Rate Swap	98.1200	98.1200	97.8000	97.8000	(0.326)	0.0000	0.0000	0
2018/01/02	IS05	20/09/2022			Interest Rate Swap	100.3000	100.3000	99.9800	99.9800	(0.319)	0.0000	0.0000	0
2018/01/02	IS05	20/12/2022			Interest Rate Swap	101.5300	101.5300	101.2100	101.2100	(0.315)	0.0000	0.0000	0
2018/01/02	IS05	22/03/2023			Interest Rate Swap	96.6400	96.6400	96.3100	96.3100	(0.341)	0.0000	0.0000	0
2018/01/02	IS10	17/12/2025			Interest Rate Swap	95.0900	95.0900	94.5300	94.5300	(0.589)	0.0000	0.0000	0
2018/01/02	IS10	16/03/2026			Interest Rate Swap	92.1100	92.1100	91.5300	91.5300	(0.630)	0.0000	0.0000	0
2018/01/02	IS10	15/06/2026			Interest Rate Swap	90.8800	90.8800	90.2800	90.2800	(0.660)	0.0000	0.0000	0
2018/01/02	IS10	21/09/2026			Interest Rate Swap	93.0500	93.0500	92.4500	92.4500	(0.645)	0.0000	0.0000	0
2018/01/02	IS10	21/12/2026			Interest Rate Swap	96.8400	96.8400	96.2400	96.2400	(0.620)	0.0000	0.0000	0
2018/01/02	IS10	15/03/2027			Interest Rate Swap	95.4100	95.4100	94.8100	94.8100	(0.629)	0.0000	0.0000	0
2018/01/02	IS10	21/06/2027			Interest Rate Swap	97.4800	97.4800	96.8700	96.8700	(0.626)	0.0000	0.0000	0
2018/01/02	IS10	20/09/2027			Interest Rate Swap	101.1900	101.1900	100.5900	100.5900	(0.593)	0.0000	0.0000	0
2018/01/02	IS10	20/12/2027			Interest Rate Swap	101.5400	101.5400	100.9400	100.9400	(0.591)	0.0000	0.0000	0
2018/01/02	IS10	22/03/2028			Interest Rate Swap	96.8000	96.8000	96.1800	96.1800	(0.640)	0.0000	0.0000	0
2018/01/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/02	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2018/01/02	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2018/01/02	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2018/01/02	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2018/01/02	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2018/01/02	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2018/01/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/02	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2018/01/02	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2018/01/02	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2018/01/02	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2018/01/02	R023	01/02/2018	8.33	Put	Bond Future	174.3500	0.1743	139.6700	0.1397	(19.891)	0	0	0
2018/01/02	R023	01/02/2018			Bond Future	7.9066	102.7529	7.8963	102.7954	(0.131)	0.0000	0.0000	60,572
2018/01/02	R023	01/02/2018	8.32	Call	Bond Future	1,854.4600	1.8545	1,861.4900	1.8615	0.379	0	0	0
2018/01/02	R023	01/02/2018	8.32	Put	Bond Future	181.2700	0.1813	145.7900	0.1458	(19.573)	0	0	0
2018/01/02	R023	01/02/2018	8.33	Call	Bond Future	1,887.5900	1.8876	1,895.4200	1.8954	0.415	0	0	0
2018/01/02	R023	01/02/2018	8.31	Call	Bond Future	1,821.4600	1.8215	1,827.6700	1.8277	0.341	0	0	0
2018/01/02	R023	01/02/2018	8.31	Put	Bond Future	188.3400	0.1883	152.0400	0.1520	(19.274)	0	0	0
2018/01/02	R023	03/05/2018	8.27	Call	Bond Future	2,173.7900	2.1738	2,181.5700	2.1816	0.358	0	0	0
2018/01/02	R023	03/05/2018			Bond Future	7.9258	100.7433	7.9147	100.7870	(0.141)	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
2018/01/02	R023	03/05/2018	8.27	Put	Bond Future	834.7300	0.8347	798.8000	0.7988	(4.304)	0	0	0
2018/01/02	R023	03/05/2018	8.28	Call	Bond Future	2,199.4800	2.1995	2,207.5200	2.2075	0.366	0	0	0
2018/01/02	R023	03/05/2018	8.29	Put	Bond Future	809.1300	0.8091	773.7100	0.7737	(4.378)	0	0	0
2018/01/02	R023	03/05/2018	9.19	Call	Bond Future	4,967.8700	4.9679	4,998.2900	4.9983	0.612	0	0	0
2018/01/02	R023	03/05/2018	9.19	Put	Bond Future	156.5900	0.1566	143.3000	0.1433	(8.487)	0	0	2,500
2018/01/02	R023	03/05/2018	8.28	Put	Bond Future	821.8500	0.8219	786.1800	0.7862	(4.340)	0	0	0
2018/01/02	R023	03/05/2018	8.29	Call	Bond Future	2,225.3100	2.2253	2,233.6000	2.2336	0.373	0	0	0
2018/01/02	R035	01/02/2018	9.75	Call	Bond Future	1,510.4400	1.5104	1,555.7700	1.5558	3.001	0	0	0
2018/01/02	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R035	01/02/2018			Bond Future	9.5583	98.1915	9.5526	98.2369	(0.059)	0.0000	0.0000	53,261
2018/01/02	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R035	01/02/2018	9.73	Call	Bond Future	1,354.5400	1.3545	1,399.8700	1.3999	3.347	0	0	0
2018/01/02	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R035	01/02/2018	9.74	Call	Bond Future	1,432.5400	1.4325	1,477.8700	1.4779	3.164	0	0	0
2018/01/02	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R035	03/05/2018			Bond Future	9.6155	95.5263	9.6096	95.5727	(0.061)	0.0000	0.0000	0
2018/01/02	R035	03/05/2018	9.90	Call	Bond Future	2,201.1600	2.2012	2,247.6500	2.2476	2.112	0	0	0
2018/01/02	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R035	03/05/2018	9.91	Call	Bond Future	2,277.1200	2.2771	2,323.6100	2.3236	2.042	0	0	0
2018/01/02	R035	03/05/2018	9.89	Call	Bond Future	2,125.1100	2.1251	2,171.6000	2.1716	2.188	0	0	0
2018/01/02	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R186	01/02/2018	8.96	Call	Bond Future	2,736.5400	2.7365	2,731.5600	2.7316	(0.182)	0	0	0
2018/01/02	R186	01/02/2018	8.50	Put	Bond Future	1,641.1800	1.6412	1,526.4900	1.5265	(6.988)	0	0	0
2018/01/02	R186	01/02/2018	9.00	Call	Bond Future	2,936.1200	2.9361	2,936.2600	2.9363	0.005	0	0	0
2018/01/02	R186	01/02/2018	9.25	Call	Bond Future	4,281.8900	4.2819	4,311.7300	4.3117	0.697	0	0	0
2018/01/02	R186	01/02/2018			Bond Future	8.6077	112.9093	8.5971	112.9788	(0.123)	0.0000	0.0000	111,681
2018/01/02	R186	01/02/2018	8.50	Call	Bond Future	929.9000	0.9299	884.7100	0.8847	(4.860)	0	0	1,460
2018/01/02	R186	01/02/2018	7.75	Put	Bond Future	5,868.3100	5.8683	5,789.7500	5.7898	(1.339)	0	0	0
2018/01/02	R186	01/02/2018	7.75	Call	Bond Future	32.8000	0.0328	23.7400	0.0237	(27.622)	0	0	1,460
2018/01/02	R186	01/02/2018	8.97	Call	Bond Future	2,786.0200	2.7860	2,782.3000	2.7823	(0.134)	0	0	0
2018/01/02	R186	01/02/2018	8.96	Put	Bond Future	450.2800	0.4503	375.8000	0.3758	(16.541)	0	0	0
2018/01/02	R186	01/02/2018	9.00	Put	Bond Future	394.2300	0.3942	324.8700	0.3249	(17.594)	0	0	6,200
2018/01/02	R186	01/02/2018	8.75	Put	Bond Future	857.5300	0.8575	758.3800	0.7584	(11.562)	0	0	775
2018/01/02	R186	01/02/2018	9.25	Put	Bond Future	160.2000	0.1602	120.5400	0.1205	(24.757)	0	0	775
2018/01/02	R186	01/02/2018	8.97	Put	Bond Future	435.7800	0.4358	362.5600	0.3626	(16.802)	0	0	0
2018/01/02	R186	01/02/2018	8.98	Call	Bond Future	2,835.7300	2.8357	2,833.3000	2.8333	(0.086)	0	0	0
2018/01/02	R186	01/02/2018	8.98	Put	Bond Future	421.5500	0.4216	349.6200	0.3496	(17.063)	0	0	0
2018/01/02	R186	01/02/2018	8.75	Call	Bond Future	1,788.6600	1.7887	1,759.0100	1.7590	(1.658)	0	0	0
2018/01/02	R186	01/02/2018	9.65	Call	Bond Future	6,614.1000	6.6141	6,673.1600	6.6732	0.893	0	0	0
2018/01/02	R186	01/02/2018	9.65	Put	Bond Future	27.4700	0.0275	17.0300	0.0170	(38.005)	0	0	1,950
2018/01/02	R186	03/05/2018	10.14	Put	Bond Future	250.5300	0.2505	229.1800	0.2292	(8.522)	0	0	1,120
2018/01/02	R186	03/05/2018	8.69	Call	Bond Future	2,680.2600	2.6803	2,676.5900	2.6766	(0.137)	0	0	0
2018/01/02	R186	03/05/2018	9.72	Put	Bond Future	556.9000	0.5569	520.6200	0.5206	(6.515)	0	0	10,640
2018/01/02	R186	03/05/2018	8.92	Call	Bond Future	3,523.4700	3.5235	3,527.1300	3.5271	0.104	0	0	0
2018/01/02	R186	03/05/2018	8.91	Put	Bond Future	1,852.9600	1.8530	1,785.0500	1.7850	(3.665)	0	0	0
2018/01/02	R186	03/05/2018			Bond Future	8.6534	115.0194	8.6423	115.0906	(0.128)	0.0000	0.0000	200

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	
2018/01/02	R186	03/05/2018	9.30	Put	Bond Future	1,088.6800		1.0887	1,035.4200	1.0354	(4.892)	0	0	0
2018/01/02	R186	03/05/2018	9.30	Call	Bond Future	5,139.3100		5.1393	5,157.2800	5.1573	0.350	0	0	1,120
2018/01/02	R186	03/05/2018	10.14	Call	Bond Future	9,276.0600		9.2761	9,325.9400	9.3259	0.538	0	0	0
2018/01/02	R186	03/05/2018	8.93	Call	Bond Future	3,562.6200		3.5626	3,566.6300	3.5666	0.113	0	0	0
2018/01/02	R186	03/05/2018	8.93	Put	Bond Future	1,805.4900		1.8055	1,738.2700	1.7383	(3.723)	0	0	0
2018/01/02	R186	03/05/2018	8.69	Put	Bond Future	2,445.6300		2.4456	2,370.7300	2.3707	(3.063)	0	0	0
2018/01/02	R186	03/05/2018	9.72	Call	Bond Future	7,134.3400		7.1343	7,169.2900	7.1693	0.490	0	0	0
2018/01/02	R186	03/05/2018	9.19	Put	Bond Future	1,271.5300		1.2715	1,213.9800	1.2140	(4.526)	0	0	0
2018/01/02	R186	03/05/2018	8.92	Put	Bond Future	1,829.2300		1.8292	1,761.6600	1.7617	(3.694)	0	0	0
2018/01/02	R186	03/05/2018	8.91	Call	Bond Future	3,484.2700		3.4843	3,487.5900	3.4876	0.095	0	0	0
2018/01/02	R186	03/05/2018	9.75	Call	Bond Future	7,282.7000		7.2827	7,318.8400	7.3188	0.496	0	0	0
2018/01/02	R186	03/05/2018	9.75	Put	Bond Future	527.8200		0.5278	492.7300	0.4927	(6.648)	0	0	3,200
2018/01/02	R186	03/05/2018	9.19	Call	Bond Future	4,647.0200		4.6470	4,660.7000	4.6607	0.294	0	0	0
2018/01/02	R197	01/02/2018	301.68	Put	Bond Future	3,241.0100		3.2410	3,256.0500	3.2561	0.464	0	0	0
2018/01/02	R197	01/02/2018			Bond Future	298.4390		298.4390	298.4240	298.4240	(0.005)	0.0000	0.0000	2,350
2018/01/02	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R197	01/02/2018	301.67	Put	Bond Future	3,231.0100		3.2310	3,246.0500	3.2461	0.465	0	0	0
2018/01/02	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R197	01/02/2018	301.66	Put	Bond Future	3,221.0100		3.2210	3,236.0500	3.2361	0.467	0	0	0
2018/01/02	R197	03/05/2018	304.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R197	03/05/2018			Bond Future	304.0345		304.0345	304.0191	304.0191	(0.005)	0.0000	0.0000	0
2018/01/02	R197	03/05/2018	304.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R197	03/05/2018	304.44	Put	Bond Future	405.5000		0.4055	420.9400	0.4209	3.808	0	0	0
2018/01/02	R197	03/05/2018	304.46	Put	Bond Future	425.5000		0.4255	440.9400	0.4409	3.629	0	0	0
2018/01/02	R197	03/05/2018	304.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R197	03/05/2018	304.45	Put	Bond Future	415.5000		0.4155	430.9400	0.4309	3.716	0	0	0
2018/01/02	R202	01/02/2018	249.07	Call	Bond Future	12.7400		0.0127	7.5400	0.0075	(40.816)	0	0	0
2018/01/02	R202	01/02/2018	249.06	Put	Bond Future	8,661.5400		8.6615	8,667.2800	8.6673	0.066	0	0	0
2018/01/02	R202	01/02/2018			Bond Future	240.4113		240.4113	240.4003	240.4003	(0.005)	0.0000	0.0000	21,502
2018/01/02	R202	01/02/2018	249.08	Call	Bond Future	12.6400		0.0126	7.4800	0.0075	(40.823)	0	0	0
2018/01/02	R202	01/02/2018	249.08	Put	Bond Future	8,681.3400		8.6813	8,687.1500	8.6872	0.067	0	0	0
2018/01/02	R202	01/02/2018	249.07	Put	Bond Future	8,671.4400		8.6714	8,677.2100	8.6772	0.067	0	0	0
2018/01/02	R202	01/02/2018	249.06	Call	Bond Future	12.8400		0.0128	7.6100	0.0076	(40.732)	0	0	0
2018/01/02	R202	03/05/2018	247.48	Put	Bond Future	4,285.6900		4.2857	4,250.2900	4.2503	(0.826)	0	0	0
2018/01/02	R202	03/05/2018	247.47	Call	Bond Future	1,727.9700		1.7280	1,681.2900	1.6813	(2.701)	0	0	0
2018/01/02	R202	03/05/2018			Bond Future	244.9187		244.9187	244.9075	244.9075	(0.005)	0.0000	0.0000	0
2018/01/02	R202	03/05/2018	247.48	Call	Bond Future	1,724.4300		1.7244	1,677.7800	1.6778	(2.705)	0	0	0
2018/01/02	R202	03/05/2018	247.47	Put	Bond Future	4,279.2300		4.2792	4,243.8000	4.2438	(0.828)	0	0	0
2018/01/02	R202	03/05/2018	247.49	Call	Bond Future	1,720.9000		1.7209	1,674.2800	1.6743	(2.709)	0	0	0
2018/01/02	R202	03/05/2018	247.49	Put	Bond Future	4,292.1600		4.2922	4,256.7900	4.2568	(0.824)	0	0	0
2018/01/02	R204	01/02/2018	7.27	Call	Bond Future	245.4800		0.2455	249.3500	0.2493	1.577	0	0	0
2018/01/02	R204	01/02/2018			Bond Future	7.0284		101.8268	7.0139	101.8391	(0.207)	0.0000	0.0000	30,625
2018/01/02	R204	01/02/2018	7.25	Call	Bond Future	232.8600		0.2329	236.3000	0.2363	1.477	0	0	0
2018/01/02	R204	01/02/2018	7.25	Put	Bond Future	47.5000		0.0475	38.7300	0.0387	(18.463)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/02	R204	01/02/2018	7.27	Put	Bond Future	43.4100	0.0434	35.0700	0.0351	(19.212)	0	0	0
2018/01/02	R204	01/02/2018	7.26	Call	Bond Future	239.1400	0.2391	242.7900	0.2428	1.526	0	0	0
2018/01/02	R204	01/02/2018	7.26	Put	Bond Future	45.4200	0.0454	36.8600	0.0369	(18.846)	0	0	0
2018/01/02	R204	03/05/2018	7.10	Put	Bond Future	103.2700	0.1033	96.2800	0.0963	(6.769)	0	0	0
2018/01/02	R204	03/05/2018			Bond Future	6.8142	103.7298	6.7930	103.7426	(0.312)	0.0000	0.0000	0
2018/01/02	R204	03/05/2018	7.09	Call	Bond Future	271.3700	0.2714	277.1400	0.2771	2.126	0	0	0
2018/01/02	R204	03/05/2018	7.09	Put	Bond Future	105.1600	0.1052	98.1000	0.0981	(6.714)	0	0	0
2018/01/02	R204	03/05/2018	7.10	Call	Bond Future	275.5000	0.2755	281.3400	0.2813	2.120	0	0	0
2018/01/02	R204	03/05/2018	7.08	Call	Bond Future	267.2700	0.2673	272.9700	0.2730	2.133	0	0	0
2018/01/02	R204	03/05/2018	7.08	Put	Bond Future	107.0800	0.1071	99.9500	0.0999	(6.659)	0	0	0
2018/01/02	R207	01/02/2018	7.61	Put	Bond Future	63.5700	0.0636	47.8600	0.0479	(24.713)	0	0	0
2018/01/02	R207	01/02/2018	7.60	Call	Bond Future	645.2900	0.6453	664.8900	0.6649	3.037	0	0	0
2018/01/02	R207	01/02/2018			Bond Future	7.2736	100.3918	7.2534	100.4276	(0.277)	0.0000	0.0000	45,523
2018/01/02	R207	01/02/2018	7.61	Call	Bond Future	659.8500	0.6598	679.9500	0.6800	3.046	0	0	0
2018/01/02	R207	01/02/2018	7.60	Put	Bond Future	66.6600	0.0667	50.4500	0.0504	(24.317)	0	0	0
2018/01/02	R207	01/02/2018	7.62	Call	Bond Future	674.5300	0.6745	695.1100	0.6951	3.051	0	0	0
2018/01/02	R207	01/02/2018	7.62	Put	Bond Future	60.6000	0.0606	45.3700	0.0454	(25.132)	0	0	0
2018/01/02	R207	03/05/2018	7.57	Call	Bond Future	783.0800	0.7831	800.9900	0.8010	2.287	0	0	0
2018/01/02	R207	03/05/2018	7.56	Put	Bond Future	268.9900	0.2690	249.8600	0.2499	(7.112)	0	0	0
2018/01/02	R207	03/05/2018			Bond Future	7.2372	102.2680	7.2137	102.3048	(0.325)	0.0000	0.0000	0
2018/01/02	R207	03/05/2018	7.58	Call	Bond Future	793.8800	0.7939	811.9900	0.8120	2.281	0	0	0
2018/01/02	R207	03/05/2018	7.58	Put	Bond Future	259.4400	0.2594	240.7100	0.2407	(7.219)	0	0	0
2018/01/02	R207	03/05/2018	7.57	Put	Bond Future	264.1800	0.2642	245.2500	0.2452	(7.166)	0	0	0
2018/01/02	R207	03/05/2018	7.56	Call	Bond Future	772.3500	0.7723	790.0600	0.7901	2.293	0	0	0
2018/01/02	R208	01/02/2018	7.85	Put	Bond Future	156.8200	0.1568	124.1700	0.1242	(20.820)	0	0	0
2018/01/02	R208	01/02/2018			Bond Future	7.5649	100.1355	7.5444	100.1912	(0.271)	0.0000	0.0000	35,045
2018/01/02	R208	01/02/2018	7.84	Call	Bond Future	907.2400	0.9072	929.5600	0.9296	2.460	0	0	0
2018/01/02	R208	01/02/2018	7.84	Put	Bond Future	163.1800	0.1632	129.7600	0.1298	(20.480)	0	0	0
2018/01/02	R208	01/02/2018	7.85	Call	Bond Future	927.7900	0.9278	950.8800	0.9509	2.489	0	0	0
2018/01/02	R208	01/02/2018	7.83	Call	Bond Future	886.8900	0.8869	908.4300	0.9084	2.429	0	0	0
2018/01/02	R208	01/02/2018	7.83	Put	Bond Future	169.7500	0.1698	135.5500	0.1355	(20.147)	0	0	0
2018/01/02	R208	03/05/2018	7.77	Call	Bond Future	1,111.2400	1.1112	1,133.1300	1.1331	1.970	0	0	0
2018/01/02	R208	03/05/2018			Bond Future	7.5652	98.6055	7.5425	98.6626	(0.299)	0.0000	0.0000	0
2018/01/02	R208	03/05/2018	7.77	Put	Bond Future	595.5000	0.5955	560.2100	0.5602	(5.926)	0	0	0
2018/01/02	R208	03/05/2018	7.78	Call	Bond Future	1,126.6500	1.1267	1,148.8400	1.1488	1.970	0	0	0
2018/01/02	R208	03/05/2018	7.79	Put	Bond Future	576.4800	0.5765	541.7800	0.5418	(6.019)	0	0	0
2018/01/02	R208	03/05/2018	7.78	Put	Bond Future	585.8200	0.5858	550.8300	0.5508	(5.973)	0	0	0
2018/01/02	R208	03/05/2018	7.79	Call	Bond Future	1,142.3900	1.1424	1,164.8700	1.1649	1.968	0	0	0
2018/01/02	R209	01/02/2018	9.72	Call	Bond Future	2,295.1200	2.2951	2,242.1100	2.2421	(2.310)	0	0	0
2018/01/02	R209	01/02/2018	9.73	Call	Bond Future	2,338.9400	2.3389	2,286.8200	2.2868	(2.228)	0	0	0
2018/01/02	R209	01/02/2018	9.71	Put	Bond Future	821.2900	0.8213	729.8200	0.7298	(11.137)	0	0	0
2018/01/02	R209	01/02/2018	10.10	Call	Bond Future	4,170.7400	4.1707	4,157.3100	4.1573	(0.322)	0	0	0
2018/01/02	R209	01/02/2018	9.85	Call	Bond Future	2,892.2300	2.8922	2,851.9100	2.8519	(1.394)	0	0	0
2018/01/02	R209	01/02/2018	9.33	Call	Bond Future	920.9700	0.9210	853.9900	0.8540	(7.273)	0	0	220
2018/01/02	R209	01/02/2018	10.22	Put	Bond Future	169.3200	0.1693	130.0100	0.1300	(23.216)	0	0	739

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
2018/01/02	R209	01/02/2018	9.75	Call	Bond Future	2,427.6700	2.4277	2,377.3800	2.3774	(2.072)	0	0	5,000
2018/01/02	R209	01/02/2018			Bond Future	9.4948	74.3741	9.4892	74.4117	(0.059)	0.0000	0.0000	145,608
2018/01/02	R209	01/02/2018	9.73	Put	Bond Future	777.8700	0.7779	688.1500	0.6881	(11.534)	0	0	0
2018/01/02	R209	01/02/2018	9.71	Call	Bond Future	2,251.5900	2.2516	2,197.7200	2.1977	(2.393)	0	0	0
2018/01/02	R209	01/02/2018	9.88	Call	Bond Future	3,037.6800	3.0377	3,000.5400	3.0005	(1.223)	0	0	0
2018/01/02	R209	01/02/2018	9.88	Put	Bond Future	507.2600	0.5073	432.5200	0.4325	(14.734)	0	0	220
2018/01/02	R209	01/02/2018	9.59	Call	Bond Future	1,760.9700	1.7610	1,698.4100	1.6984	(3.553)	0	0	0
2018/01/02	R209	01/02/2018	9.59	Put	Bond Future	1,122.9700	1.1230	1,022.8100	1.0228	(8.919)	0	0	377
2018/01/02	R209	01/02/2018	9.72	Put	Bond Future	799.3900	0.7994	708.7800	0.7088	(11.335)	0	0	0
2018/01/02	R209	01/02/2018	10.10	Put	Bond Future	254.3800	0.2544	203.3500	0.2034	(20.061)	0	0	3,000
2018/01/02	R209	01/02/2018	9.85	Put	Bond Future	554.0700	0.5541	476.1500	0.4762	(14.063)	0	0	7,500
2018/01/02	R209	01/02/2018	9.33	Put	Bond Future	2,045.6100	2.0456	1,941.0300	1.9410	(5.112)	0	0	0
2018/01/02	R209	01/02/2018	10.22	Call	Bond Future	4,824.1800	4.8242	4,822.4700	4.8225	(0.035)	0	0	0
2018/01/02	R209	01/02/2018	9.75	Put	Bond Future	736.1900	0.7362	648.3000	0.6483	(11.938)	0	0	0
2018/01/02	R209	01/02/2018	10.00	Call	Bond Future	3,643.0000	3.6430	3,618.9100	3.6189	(0.661)	0	0	0
2018/01/02	R209	01/02/2018	10.00	Put	Bond Future	351.4100	0.3514	289.7200	0.2897	(17.555)	0	0	7,488
2018/01/02	R209	01/02/2018	9.89	Call	Bond Future	3,086.7500	3.0868	3,050.6800	3.0507	(1.169)	0	0	0
2018/01/02	R209	01/02/2018	9.89	Put	Bond Future	492.4200	0.4924	418.7500	0.4188	(14.961)	0	0	157
2018/01/02	R209	01/02/2018	9.32	Put	Bond Future	2,088.7700	2.0888	1,984.4600	1.9845	(4.994)	0	0	0
2018/01/02	R209	01/02/2018	9.32	Call	Bond Future	895.0500	0.8950	828.3400	0.8283	(7.453)	0	0	157
2018/01/02	R209	01/02/2018	9.87	Call	Bond Future	2,988.8800	2.9889	2,950.6800	2.9507	(1.278)	0	0	0
2018/01/02	R209	01/02/2018	9.87	Put	Bond Future	522.4600	0.5225	446.6600	0.4467	(14.508)	0	0	739
2018/01/02	R209	01/02/2018	9.52	Put	Bond Future	1,333.3300	1.3333	1,229.9000	1.2299	(7.757)	0	0	0
2018/01/02	R209	01/02/2018	9.52	Call	Bond Future	1,503.0300	1.5030	1,437.2000	1.4372	(4.380)	0	0	739
2018/01/02	R209	03/05/2018	10.73	Call	Bond Future	7,927.0700	7.9271	7,931.2000	7.9312	0.052	0	0	0
2018/01/02	R209	03/05/2018	9.75	Call	Bond Future	3,649.1000	3.6491	3,625.5800	3.6256	(0.645)	0	0	435
2018/01/02	R209	03/05/2018	10.00	Call	Bond Future	4,643.8200	4.6438	4,626.1200	4.6261	(0.381)	0	0	0
2018/01/02	R209	03/05/2018	9.85	Put	Bond Future	2,048.7900	2.0488	1,988.8700	1.9889	(2.925)	0	0	0
2018/01/02	R209	03/05/2018			Bond Future	9.5463	72.6146	9.5405	72.6531	(0.060)	0.0000	0.0000	0
2018/01/02	R209	03/05/2018	10.73	Put	Bond Future	627.5500	0.6276	593.1300	0.5931	(5.485)	0	0	435
2018/01/02	R209	03/05/2018	9.75	Put	Bond Future	2,307.5700	2.3076	2,245.5000	2.2455	(2.690)	0	0	0
2018/01/02	R209	03/05/2018	9.85	Call	Bond Future	4,035.3000	4.0353	4,013.9300	4.0139	(0.530)	0	0	0
2018/01/02	R209	03/05/2018	10.22	Call	Bond Future	5,589.3500	5.5893	5,577.7100	5.5777	(0.208)	0	0	0
2018/01/02	R209	03/05/2018	10.22	Put	Bond Future	1,291.5300	1.2915	1,241.3400	1.2413	(3.886)	0	0	435
2018/01/02	R209	03/05/2018	10.00	Put	Bond Future	1,706.2200	1.7062	1,649.9700	1.6500	(3.297)	0	0	5,000
2018/01/02	R209	03/05/2018	9.86	Call	Bond Future	4,074.8700	4.0749	4,053.7300	4.0537	(0.519)	0	0	0
2018/01/02	R209	03/05/2018	9.84	Call	Bond Future	3,996.0400	3.9960	3,974.4400	3.9744	(0.541)	0	0	0
2018/01/02	R209	03/05/2018	9.84	Put	Bond Future	2,073.6300	2.0736	2,013.4800	2.0135	(2.901)	0	0	0
2018/01/02	R209	03/05/2018	9.86	Put	Bond Future	2,024.3500	2.0244	1,964.6600	1.9647	(2.949)	0	0	0
2018/01/02	R209	02/08/2018	9.66	Call	Bond Future	3,955.7100	3.9557	3,941.5800	3.9416	(0.357)	0	0	435
2018/01/02	R209	02/08/2018	10.38	Call	Bond Future	6,755.8300	6.7558	6,752.2700	6.7523	(0.053)	0	0	0
2018/01/02	R209	02/08/2018	10.39	Put	Bond Future	1,828.2300	1.8282	1,786.8800	1.7869	(2.262)	0	0	0
2018/01/02	R209	02/08/2018			Bond Future	9.5974	73.9792	9.5916	74.0172	(0.060)	0.0000	0.0000	0
2018/01/02	R209	02/08/2018	10.84	Call	Bond Future	8,694.7900	8.6948	8,700.2700	8.7003	0.063	0	0	0
2018/01/02	R209	02/08/2018	10.84	Put	Bond Future	1,130.3300	1.1303	1,097.8400	1.0978	(2.874)	0	0	435
2018/01/02	R209	02/08/2018	10.21	Call	Bond Future	6,049.8300	6.0498	6,043.4300	6.0434	(0.106)	0	0	0
2018/01/02	R209	02/08/2018	10.21	Put	Bond Future	2,162.4600	2.1625	2,118.0900	2.1181	(2.052)	0	0	435
2018/01/02	R209	02/08/2018	9.66	Put	Bond Future	3,543.2000	3.5432	3,491.1000	3.4911	(1.470)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/02	R209	02/08/2018	10.38	Put	Bond Future	1,845.5200	1.8455	1,803.9900	1.8040	(2.250)	0	0	0
2018/01/02	R209	02/08/2018	10.39	Call	Bond Future	6,797.9900	6.7980	6,794.6100	6.7946	(0.050)	0	0	0
2018/01/02	R209	02/08/2018	10.40	Call	Bond Future	6,840.2200	6.8402	6,837.0100	6.8370	(0.047)	0	0	0
2018/01/02	R209	02/08/2018	10.40	Put	Bond Future	1,811.0900	1.8111	1,769.9100	1.7699	(2.274)	0	0	0
2018/01/02	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R209	01/11/2018	9.34	Put	Bond Future	5,503.7500	5.5038	5,454.0000	5.4540	(0.904)	0	0	0
2018/01/02	R209	01/11/2018	1,016.00	Call	Bond Future	71,372.1500	71.3722	71,411.6600	71.4117	0.055	0	0	0
2018/01/02	R209	01/11/2018	1,016.01	Call	Bond Future	9.6449	72.2600	9.6389	72.2995	(0.063)	0.0000	0.0000	0
2018/01/02	R209	01/11/2018	1,016.01	Put	Bond Future	71,372.1500	71.3722	71,411.6600	71.4117	0.055	0	0	0
2018/01/02	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R209	01/11/2018	1,015.99	Call	Bond Future	71,372.1400	71.3721	71,411.6500	71.4116	0.055	0	0	0
2018/01/02	R209	01/11/2018	9.34	Call	Bond Future	3,464.7700	3.4648	3,454.5300	3.4545	(0.296)	0	0	255
2018/01/02	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R209	01/11/2018	10.57	Call	Bond Future	7,913.9400	7.9139	7,916.6500	7.9166	0.034	0	0	0
2018/01/02	R209	01/11/2018	10.57	Put	Bond Future	2,215.5700	2.2156	2,178.7700	2.1788	(1.661)	0	0	255
2018/01/02	R209	01/11/2018	9.94	Call	Bond Future	5,471.4300	5.4714	5,466.4100	5.4664	(0.092)	0	0	0
2018/01/02	R209	01/11/2018	9.94	Put	Bond Future	3,576.7600	3.5768	3,532.2300	3.5322	(1.245)	0	0	255
2018/01/02	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R210	01/02/2018			Bond Future	187.2315	187.2315	187.5557	187.5557	0.173	0.0000	0.0000	2,159
2018/01/02	R210	01/02/2018	192.36	Put	Bond Future	5,128.5500	5.1286	4,804.2800	4.8043	(6.323)	0	0	0
2018/01/02	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R210	01/02/2018	192.38	Put	Bond Future	5,148.5500	5.1486	4,824.2800	4.8243	(6.298)	0	0	0
2018/01/02	R210	01/02/2018	192.37	Put	Bond Future	5,138.5500	5.1386	4,814.2800	4.8143	(6.311)	0	0	0
2018/01/02	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R210	03/05/2018	191.44	Put	Bond Future	3,123.1800	3.1232	2,792.7300	2.7927	(10.581)	0	0	0
2018/01/02	R210	03/05/2018			Bond Future	188.3168	188.3168	188.6473	188.6473	0.175	0.0000	0.0000	0
2018/01/02	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R210	03/05/2018	191.46	Put	Bond Future	3,143.1800	3.1432	2,812.7300	2.8127	(10.513)	0	0	0
2018/01/02	R210	03/05/2018	191.45	Put	Bond Future	3,133.1800	3.1332	2,802.7300	2.8027	(10.547)	0	0	0
2018/01/02	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R212	01/02/2018	154.71	Put	Bond Future	3,385.5500	3.3856	3,393.6300	3.3936	0.239	0	0	0
2018/01/02	R212	01/02/2018			Bond Future	151.3244	151.3244	151.3164	151.3164	(0.005)	0.0000	0.0000	4,967
2018/01/02	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R212	01/02/2018	154.70	Put	Bond Future	3,375.5500	3.3756	3,383.6300	3.3836	0.239	0	0	0
2018/01/02	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R212	01/02/2018	154.69	Put	Bond Future	3,365.5500	3.3656	3,373.6300	3.3736	0.240	0	0	0
2018/01/02	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R212	03/05/2018			Bond Future	154.1617	154.1617	154.1535	154.1535	(0.005)	0.0000	0.0000	0
2018/01/02	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R212	03/05/2018	154.28	Put	Bond Future	118.3500	0.1184	126.5200	0.1265	6.903	0	0	0
2018/01/02	R212	03/05/2018	154.30	Put	Bond Future	138.3500	0.1384	146.5200	0.1465	5.905	0	0	0
2018/01/02	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/02	R212	03/05/2018	154.29	Put	Bond Future	128.3500	0.1284	136.5200	0.1365	6.365	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
2018/01/02	R213	01/02/2018	9.42	Call	Bond Future	2,021.3100		2.0213	1,990.2100	1.9902	(1.539)	0	0	0
2018/01/02	R213	01/02/2018	9.41	Put	Bond Future	874.2900		0.8743	771.6000	0.7716	(11.746)	0	0	0
2018/01/02	R213	01/02/2018			Bond Future	9.2412		86.2669	9.2305	86.3375	(0.115)	0.0000	0.0000	58,761
2018/01/02	R213	01/02/2018	9.43	Call	Bond Future	2,063.1500		2.0631	2,033.0900	2.0331	(1.457)	0	0	0
2018/01/02	R213	01/02/2018	9.43	Put	Bond Future	827.8200		0.8278	727.2000	0.7272	(12.155)	0	0	0
2018/01/02	R213	01/02/2018	9.42	Put	Bond Future	850.7600		0.8508	749.1000	0.7491	(11.949)	0	0	0
2018/01/02	R213	01/02/2018	9.41	Call	Bond Future	1,979.9800		1.9800	1,947.8500	1.9478	(1.623)	0	0	0
2018/01/02	R213	03/05/2018	9.57	Put	Bond Future	1,988.7800		1.9888	1,917.8200	1.9178	(3.568)	0	0	0
2018/01/02	R213	03/05/2018	9.56	Call	Bond Future	3,733.9800		3.7340	3,734.9000	3.7349	0.025	0	0	0
2018/01/02	R213	03/05/2018			Bond Future	9.2923		84.3295	9.2812	84.4017	(0.119)	0.0000	0.0000	0
2018/01/02	R213	03/05/2018	9.57	Call	Bond Future	3,772.7600		3.7728	3,774.0200	3.7740	0.033	0	0	0
2018/01/02	R213	03/05/2018	9.56	Put	Bond Future	2,013.3300		2.0133	1,942.0300	1.9420	(3.541)	0	0	0
2018/01/02	R213	03/05/2018	9.58	Call	Bond Future	3,811.7100		3.8117	3,813.3100	3.8133	0.042	0	0	0
2018/01/02	R213	03/05/2018	9.58	Put	Bond Future	1,964.4800		1.9645	1,893.8600	1.8939	(3.595)	0	0	0
2018/01/02	R214	01/02/2018	9.84	Call	Bond Future	1,973.4000		1.9734	1,909.4300	1.9094	(3.242)	0	0	0
2018/01/02	R214	01/02/2018			Bond Future	9.7115		73.4902	9.7059	73.5292	(0.058)	0.0000	0.0000	49,252
2018/01/02	R214	01/02/2018	9.82	Call	Bond Future	1,892.8700		1.8929	1,827.6200	1.8276	(3.447)	0	0	0
2018/01/02	R214	01/02/2018	9.82	Put	Bond Future	1,146.8200		1.1468	1,042.5700	1.0426	(9.090)	0	0	0
2018/01/02	R214	01/02/2018	9.84	Put	Bond Future	1,091.2200		1.0912	988.2500	0.9883	(9.436)	0	0	0
2018/01/02	R214	01/02/2018	9.83	Call	Bond Future	1,932.9300		1.9329	1,868.3000	1.8683	(3.344)	0	0	0
2018/01/02	R214	01/02/2018	9.83	Put	Bond Future	1,118.7600		1.1188	1,015.1300	1.0151	(9.263)	0	0	0
2018/01/02	R214	03/05/2018	9.99	Put	Bond Future	2,376.2400		2.3762	2,311.6400	2.3116	(2.719)	0	0	0
2018/01/02	R214	03/05/2018			Bond Future	9.7644		71.5676	9.7586	71.6077	(0.060)	0.0000	0.0000	0
2018/01/02	R214	03/05/2018	9.98	Call	Bond Future	3,860.1800		3.8602	3,835.4500	3.8355	(0.641)	0	0	0
2018/01/02	R214	03/05/2018	9.98	Put	Bond Future	2,403.8200		2.4038	2,339.0100	2.3390	(2.696)	0	0	0
2018/01/02	R214	03/05/2018	9.99	Call	Bond Future	3,898.9600		3.8990	3,874.4400	3.8744	(0.629)	0	0	0
2018/01/02	R214	03/05/2018	9.97	Call	Bond Future	3,821.7200		3.8217	3,796.7800	3.7968	(0.653)	0	0	0
2018/01/02	R214	03/05/2018	9.97	Put	Bond Future	2,431.8300		2.4318	2,366.8100	2.3668	(2.674)	0	0	0
2018/01/02	R248	01/02/2018	9.90	Put	Bond Future	1,313.0200		1.3130	1,182.0600	1.1821	(9.974)	0	0	0
2018/01/02	R248	01/02/2018	9.89	Call	Bond Future	2,686.9200		2.6869	2,605.0600	2.6051	(3.047)	0	0	0
2018/01/02	R248	01/02/2018			Bond Future	9.7368		94.2789	9.7312	94.3290	(0.058)	0.0000	0.0000	80,503
2018/01/02	R248	01/02/2018	9.90	Call	Bond Future	2,740.0600		2.7401	2,659.1400	2.6591	(2.953)	0	0	0
2018/01/02	R248	01/02/2018	9.89	Put	Bond Future	1,346.1800		1.3462	1,214.2800	1.2143	(9.798)	0	0	0
2018/01/02	R248	01/02/2018	9.91	Call	Bond Future	2,793.7800		2.7938	2,713.8300	2.7138	(2.862)	0	0	0
2018/01/02	R248	01/02/2018	9.91	Put	Bond Future	1,280.6000		1.2806	1,150.6100	1.1506	(10.151)	0	0	0
2018/01/02	R248	03/05/2018	10.06	Call	Bond Future	5,265.7900		5.2658	5,234.5100	5.2345	(0.594)	0	0	0
2018/01/02	R248	03/05/2018	10.05	Put	Bond Future	2,987.3800		2.9874	2,904.5300	2.9045	(2.773)	0	0	0
2018/01/02	R248	03/05/2018			Bond Future	9.7905		91.6039	9.7846	91.6552	(0.060)	0.0000	0.0000	0
2018/01/02	R248	03/05/2018	10.07	Call	Bond Future	5,316.0700		5.3161	5,285.0700	5.2851	(0.583)	0	0	0
2018/01/02	R248	03/05/2018	10.07	Put	Bond Future	2,920.1000		2.9201	2,837.8100	2.8378	(2.818)	0	0	0
2018/01/02	R248	03/05/2018	10.06	Put	Bond Future	2,953.5800		2.9536	2,871.0100	2.8710	(2.796)	0	0	0
2018/01/02	R248	03/05/2018	10.05	Call	Bond Future	5,215.6900		5.2157	5,184.1300	5.1841	(0.605)	0	0	0

Total

1104435