



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 05/01/2018 TO 05/01/2018

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
2018/01/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	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
2018/01/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	2025	01/02/2018	133.89	Put	Bond Future	3,129.6400	3.1296	3,135.2200	3.1352	0.178	0	0	0
2018/01/05	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2025	01/02/2018			Bond Future	130.7604	130.7604	130.7548	130.7548	(0.004)	0.0000	0.0000	1,070
2018/01/05	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2025	01/02/2018	133.88	Put	Bond Future	3,119.6400	3.1196	3,125.2200	3.1252	0.179	0	0	0
2018/01/05	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2025	01/02/2018	133.90	Put	Bond Future	3,139.6400	3.1396	3,145.2200	3.1452	0.178	0	0	0
2018/01/05	2025	03/05/2018	133.21	Call	Bond Future	0.9800	0.0010	0.0000	0.0000	(100.000)	0	0	0
2018/01/05	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2025	03/05/2018			Bond Future	133.2110	133.2110	133.2053	133.2053	(0.004)	0.0000	0.0000	0
2018/01/05	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2025	03/05/2018	133.22	Put	Bond Future	9.0200	0.0090	14.7300	0.0147	63.304	0	0	0
2018/01/05	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	4.7300	0.0047	100.000	0	0	0
2018/01/05	2025	03/05/2018	133.20	Call	Bond Future	10.9800	0.0110	5.2700	0.0053	(52.004)	0	0	0
2018/01/05	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2025	02/08/2018			Bond Future	135.6874	135.6874	135.6809	135.6809	(0.005)	0.0000	0.0000	0
2018/01/05	2025	02/08/2018	136.65	Put	Bond Future	962.6400	0.9626	969.0900	0.9691	0.670	0	0	0
2018/01/05	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2025	02/08/2018	136.67	Put	Bond Future	982.6400	0.9826	989.0900	0.9891	0.656	0	0	0
2018/01/05	2025	02/08/2018	136.66	Put	Bond Future	972.6400	0.9726	979.0900	0.9791	0.663	0	0	0
2018/01/05	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2029	01/02/2018			Bond Future	101.0281	101.0281	101.0243	101.0243	(0.004)	0.0000	0.0000	1,370
2018/01/05	2029	03/05/2018			Bond Future	101.9033	101.9033	101.8995	101.8995	(0.004)	0.0000	0.0000	0
2018/01/05	2029	02/08/2018			Bond Future	103.8318	103.8318	103.8273	103.8273	(0.004)	0.0000	0.0000	0
2018/01/05	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2030	01/02/2018			Bond Future	9.1624	91.7794	9.1416	91.9204	(0.227)	0.0000	0.0000	71,083
2018/01/05	2030	01/02/2018	9.38	Call	Bond Future	1,457.1800	1.4572	1,598.2100	1.5982	9.678	0	0	0
2018/01/05	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2030	01/02/2018	9.39	Call	Bond Future	1,523.3800	1.5234	1,664.4100	1.6644	9.258	0	0	0
2018/01/05	2030	01/02/2018	9.37	Call	Bond Future	1,390.9200	1.3909	1,531.9500	1.5319	10.139	0	0	0
2018/01/05	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2030	03/05/2018	9.51	Call	Bond Future	1,913.6400	1.9136	2,057.3400	2.0573	7.509	0	0	0
2018/01/05	2030	03/05/2018			Bond Future	9.2186	93.4946	9.1970	93.6383	(0.234)	0.0000	0.0000	0
2018/01/05	2030	03/05/2018	9.49	Call	Bond Future	1,784.0700	1.7841	1,927.7700	1.9278	8.055	0	0	0
2018/01/05	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2030	03/05/2018	9.50	Call	Bond Future	1,848.8900	1.8489	1,992.5900	1.9926	7.772	0	0	0
2018/01/05	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2030	02/08/2018			Bond Future	9.2770	91.2433	9.2547	91.3898	(0.241)	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
2018/01/05	2030	02/08/2018	9.46	Call	Bond Future	1,187.2800	1.1873	1,333.7700	1.3338	12.338	0	0	0
2018/01/05	2030	02/08/2018	9.47	Call	Bond Future	1,251.5700	1.2516	1,398.0600	1.3981	11.704	0	0	0
2018/01/05	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2030	02/08/2018	9.45	Call	Bond Future	1,122.9400	1.1229	1,269.4300	1.2694	13.045	0	0	0
2018/01/05	2032	01/02/2018	9.56	Call	Bond Future	2,334.1400	2.3341	2,417.1900	2.4172	3.558	0	0	0
2018/01/05	2032	01/02/2018	9.55	Put	Bond Future	760.5600	0.7606	690.0300	0.6900	(9.273)	0	0	0
2018/01/05	2032	01/02/2018	9.20	Call	Bond Future	927.3200	0.9273	964.1200	0.9641	3.968	0	0	7,500
2018/01/05	2032	01/02/2018	9.45	Put	Bond Future	1,020.3000	1.0203	936.4800	0.9365	(8.215)	0	0	0
2018/01/05	2032	01/02/2018	9.40	Put	Bond Future	1,172.6800	1.1727	1,082.1800	1.0822	(7.717)	0	0	0
2018/01/05	2032	01/02/2018			Bond Future	9.3384	94.4542	9.3175	94.6065	(0.223)	0.0000	0.0000	38,482
2018/01/05	2032	01/02/2018	9.57	Call	Bond Future	2,382.9300	2.3829	2,467.2800	2.4673	3.540	0	0	0
2018/01/05	2032	01/02/2018	9.57	Put	Bond Future	715.4000	0.7154	647.4800	0.6475	(9.494)	0	0	0
2018/01/05	2032	01/02/2018	9.30	Put	Bond Future	1,525.2700	1.5253	1,421.7800	1.4218	(6.785)	0	0	0
2018/01/05	2032	01/02/2018	9.30	Call	Bond Future	1,244.7100	1.2447	1,293.4900	1.2935	3.919	0	0	7,800
2018/01/05	2032	01/02/2018	9.56	Put	Bond Future	737.7100	0.7377	668.4900	0.6685	(9.383)	0	0	0
2018/01/05	2032	01/02/2018	9.55	Call	Bond Future	2,285.8100	2.2858	2,367.5500	2.3675	3.576	0	0	0
2018/01/05	2032	01/02/2018	9.20	Put	Bond Future	1,944.6500	1.9447	1,829.1800	1.8292	(5.938)	0	0	0
2018/01/05	2032	01/02/2018	9.45	Call	Bond Future	1,829.3500	1.8294	1,897.8000	1.8978	3.742	0	0	750
2018/01/05	2032	01/02/2018	9.40	Call	Bond Future	1,620.5800	1.6206	1,682.3500	1.6824	3.812	0	0	6,800
2018/01/05	2032	03/05/2018	9.70	Call	Bond Future	4,272.0000	4.2720	4,357.4100	4.3574	1.999	0	0	0
2018/01/05	2032	03/05/2018	9.71	Put	Bond Future	2,083.8900	2.0839	2,014.7700	2.0148	(3.317)	0	0	0
2018/01/05	2032	03/05/2018			Bond Future	9.3942	92.0622	9.3727	92.2172	(0.229)	0.0000	0.0000	0
2018/01/05	2032	03/05/2018	9.70	Put	Bond Future	2,110.1600	2.1102	2,040.4900	2.0405	(3.302)	0	0	0
2018/01/05	2032	03/05/2018	9.71	Call	Bond Future	4,315.1900	4.3152	4,401.1500	4.4012	1.992	0	0	0
2018/01/05	2032	03/05/2018	9.72	Call	Bond Future	4,358.7600	4.3588	4,445.2800	4.4453	1.985	0	0	0
2018/01/05	2032	03/05/2018	9.72	Put	Bond Future	2,058.0700	2.0581	1,989.5100	1.9895	(3.331)	0	0	0
2018/01/05	2032	02/08/2018	9.66	Put	Bond Future	3,195.0100	3.1950	3,120.0700	3.1201	(2.346)	0	0	0
2018/01/05	2032	02/08/2018	9.67	Call	Bond Future	4,705.2600	4.7053	4,788.8300	4.7888	1.776	0	0	0
2018/01/05	2032	02/08/2018			Bond Future	9.4502	93.7895	9.4279	93.9476	(0.236)	0.0000	0.0000	0
2018/01/05	2032	02/08/2018	9.68	Call	Bond Future	4,745.6200	4.7456	4,829.6300	4.8296	1.770	0	0	0
2018/01/05	2032	02/08/2018	9.68	Put	Bond Future	3,136.9000	3.1369	3,062.8400	3.0628	(2.361)	0	0	0
2018/01/05	2032	02/08/2018	9.66	Call	Bond Future	4,665.3300	4.6653	4,748.4600	4.7485	1.782	0	0	0
2018/01/05	2032	02/08/2018	9.67	Put	Bond Future	3,165.7000	3.1657	3,091.2000	3.0912	(2.353)	0	0	0
2018/01/05	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2033	01/02/2018			Bond Future	105.6839	105.6839	105.4082	105.4082	(0.261)	0.0000	0.0000	5,730
2018/01/05	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2033	01/02/2018	109.64	Put	Bond Future	3,956.1100	3.9561	4,231.7800	4.2318	6.968	0	0	0
2018/01/05	2033	01/02/2018	109.66	Put	Bond Future	3,976.1100	3.9761	4,251.7800	4.2518	6.933	0	0	0
2018/01/05	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2033	01/02/2018	109.65	Put	Bond Future	3,966.1100	3.9661	4,241.7800	4.2418	6.951	0	0	0
2018/01/05	2033	03/05/2018	107.71	Put	Bond Future	1,133.4400	1.1334	1,414.3400	1.4143	24.783	0	0	0
2018/01/05	2033	03/05/2018			Bond Future	106.5766	106.5766	106.2957	106.2957	(0.264)	0.0000	0.0000	0
2018/01/05	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2033	03/05/2018	107.70	Put	Bond Future	1,123.4400	1.1234	1,404.3400	1.4043	25.004	0	0	0
2018/01/05	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
2018/01/05	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2033	03/05/2018	107.69	Put	Bond Future	1,113.4400	1.1134	1,394.3400	1.3943	25.228	0	0	0
2018/01/05	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2033	02/08/2018			Bond Future	108.5934	108.5934	108.3067	108.3067	(0.264)	0.0000	0.0000	0
2018/01/05	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2033	02/08/2018	109.92	Put	Bond Future	1,326.6000	1.3266	1,613.3200	1.6133	21.613	0	0	0
2018/01/05	2033	02/08/2018	109.94	Put	Bond Future	1,346.6000	1.3466	1,633.3200	1.6333	21.292	0	0	0
2018/01/05	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2033	02/08/2018	109.93	Put	Bond Future	1,336.6000	1.3366	1,623.3200	1.6233	21.451	0	0	0
2018/01/05	2037	01/02/2018	9.82	Put	Bond Future	1,013.6300	1.0136	999.8900	0.9999	(1.356)	0	0	0
2018/01/05	2037	01/02/2018			Bond Future	9.6638	90.1019	9.6682	90.0670	0.045	0.0000	0.0000	43,916
2018/01/05	2037	01/02/2018	9.88	Put	Bond Future	851.3500	0.8514	837.2000	0.8372	(1.662)	0	0	0
2018/01/05	2037	01/02/2018	9.88	Call	Bond Future	2,544.2500	2.5443	2,495.2200	2.4952	(1.927)	0	0	2,000
2018/01/05	2037	01/02/2018	9.82	Call	Bond Future	2,241.6000	2.2416	2,192.9800	2.1930	(2.169)	0	0	0
2018/01/05	2037	01/02/2018	9.81	Put	Bond Future	1,042.8100	1.0428	1,029.1800	1.0292	(1.307)	0	0	0
2018/01/05	2037	01/02/2018	9.83	Call	Bond Future	2,290.8000	2.2908	2,242.0800	2.2421	(2.127)	0	0	0
2018/01/05	2037	01/02/2018	9.83	Put	Bond Future	985.0800	0.9851	971.2400	0.9712	(1.405)	0	0	0
2018/01/05	2037	01/02/2018	9.81	Call	Bond Future	2,192.9200	2.1929	2,144.4100	2.1444	(2.212)	0	0	0
2018/01/05	2037	01/02/2018	10.32	Call	Bond Future	5,181.4800	5.1815	5,137.4300	5.1374	(0.850)	0	0	0
2018/01/05	2037	01/02/2018	10.32	Put	Bond Future	192.3000	0.1923	183.1300	0.1831	(4.769)	0	0	2,000
2018/01/05	2037	01/02/2018	10.72	Call	Bond Future	7,857.8300	7.8578	7,819.7200	7.8197	(0.485)	0	0	0
2018/01/05	2037	01/02/2018	10.72	Put	Bond Future	36.8400	0.0368	33.6100	0.0336	(8.768)	0	0	2,000
2018/01/05	2037	03/05/2018	9.99	Call	Bond Future	4,554.7900	4.5548	4,519.0400	4.5190	(0.785)	0	0	0
2018/01/05	2037	03/05/2018	9.97	Put	Bond Future	2,568.6000	2.5686	2,568.5200	2.5685	(0.003)	0	0	0
2018/01/05	2037	03/05/2018			Bond Future	9.7246	91.7858	9.7292	91.7503	0.046	0.0000	0.0000	0
2018/01/05	2037	03/05/2018	9.99	Put	Bond Future	2,507.8900	2.5079	2,507.6200	2.5076	(0.011)	0	0	0
2018/01/05	2037	03/05/2018	9.97	Call	Bond Future	4,463.7700	4.4638	4,428.2100	4.4282	(0.797)	0	0	0
2018/01/05	2037	03/05/2018	9.98	Put	Bond Future	2,538.2000	2.5382	2,538.0200	2.5380	(0.007)	0	0	0
2018/01/05	2037	03/05/2018	9.98	Call	Bond Future	4,509.2900	4.5093	4,473.6300	4.4736	(0.791)	0	0	0
2018/01/05	2037	02/08/2018	9.96	Put	Bond Future	3,798.5100	3.7985	3,803.4900	3.8035	0.131	0	0	0
2018/01/05	2037	02/08/2018	9.95	Call	Bond Future	5,076.8700	5.0769	5,045.9000	5.0459	(0.610)	0	0	0
2018/01/05	2037	02/08/2018			Bond Future	9.7876	89.2520	9.7923	89.2160	0.048	0.0000	0.0000	0
2018/01/05	2037	02/08/2018	9.96	Call	Bond Future	5,119.2900	5.1193	5,088.2300	5.0882	(0.607)	0	0	0
2018/01/05	2037	02/08/2018	9.95	Put	Bond Future	3,831.8900	3.8319	3,836.9600	3.8370	0.132	0	0	0
2018/01/05	2037	02/08/2018	9.97	Call	Bond Future	5,161.8600	5.1619	5,130.7100	5.1307	(0.603)	0	0	0
2018/01/05	2037	02/08/2018	9.97	Put	Bond Future	3,765.3800	3.7654	3,770.2700	3.7703	0.130	0	0	0
2018/01/05	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2038	01/02/2018	136.95	Put	Bond Future	9,074.4500	9.0745	9,079.5300	9.0795	0.056	0	0	0
2018/01/05	2038	01/02/2018			Bond Future	127.8756	127.8756	127.8705	127.8705	(0.004)	0.0000	0.0000	19,909
2018/01/05	2038	01/02/2018	136.94	Put	Bond Future	9,064.4500	9.0645	9,069.5300	9.0695	0.056	0	0	0
2018/01/05	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2038	01/02/2018	136.93	Put	Bond Future	9,054.4500	9.0545	9,059.5300	9.0595	0.056	0	0	0
2018/01/05	2038	03/05/2018	132.28	Put	Bond Future	2,008.0200	2.0080	2,013.1100	2.0131	0.253	0	0	0
2018/01/05	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2038	03/05/2018			Bond Future	130.2720	130.2720	130.2669	130.2669	(0.004)	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
2018/01/05	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2038	03/05/2018	132.27	Put	Bond Future	1,998.0200	1.9980	2,003.1100	2.0031	0.255	0	0	0
2018/01/05	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2038	03/05/2018	132.29	Put	Bond Future	2,018.0200	2.0180	2,023.1100	2.0231	0.252	0	0	0
2018/01/05	2038	02/08/2018	134.55	Put	Bond Future	1,862.8000	1.8628	1,868.6100	1.8686	0.312	0	0	0
2018/01/05	2038	02/08/2018			Bond Future	132.6872	132.6872	132.6814	132.6814	(0.004)	0.0000	0.0000	0
2018/01/05	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2038	02/08/2018	134.54	Put	Bond Future	1,852.8000	1.8528	1,858.6100	1.8586	0.314	0	0	0
2018/01/05	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2038	02/08/2018	134.53	Put	Bond Future	1,842.8000	1.8428	1,848.6100	1.8486	0.315	0	0	0
2018/01/05	2040	01/02/2018	9.89	Call	Bond Future	2,348.2500	2.3482	2,295.9700	2.2960	(2.226)	0	0	0
2018/01/05	2040	01/02/2018			Bond Future	9.7490	93.4108	9.7534	93.3736	0.045	0.0000	0.0000	27,816
2018/01/05	2040	01/02/2018	9.87	Call	Bond Future	2,246.8300	2.2468	2,194.8300	2.1948	(2.314)	0	0	0
2018/01/05	2040	01/02/2018	9.87	Put	Bond Future	1,227.3500	1.2273	1,212.5700	1.2126	(1.204)	0	0	0
2018/01/05	2040	01/02/2018	9.88	Put	Bond Future	1,194.3500	1.1944	1,179.4200	1.1794	(1.250)	0	0	0
2018/01/05	2040	01/02/2018	9.89	Put	Bond Future	1,162.0200	1.1620	1,146.9600	1.1470	(1.296)	0	0	0
2018/01/05	2040	01/02/2018	9.88	Call	Bond Future	2,297.2700	2.2973	2,245.1200	2.2451	(2.270)	0	0	0
2018/01/05	2040	03/05/2018	10.08	Put	Bond Future	2,735.5700	2.7356	2,734.9500	2.7350	(0.023)	0	0	0
2018/01/05	2040	03/05/2018			Bond Future	9.8102	95.1565	9.8147	95.1186	0.046	0.0000	0.0000	0
2018/01/05	2040	03/05/2018	10.07	Call	Bond Future	4,909.6000	4.9096	4,871.1900	4.8712	(0.782)	0	0	0
2018/01/05	2040	03/05/2018	10.07	Put	Bond Future	2,767.8400	2.7678	2,767.3100	2.7673	(0.019)	0	0	0
2018/01/05	2040	03/05/2018	10.08	Call	Bond Future	4,958.1600	4.9582	4,919.6600	4.9197	(0.776)	0	0	0
2018/01/05	2040	03/05/2018	10.00	Put	Bond Future	3,002.8600	3.0029	3,003.0600	3.0031	0.007	0	0	0
2018/01/05	2040	03/05/2018	10.00	Call	Bond Future	4,575.5300	4.5755	4,537.8500	4.5379	(0.824)	0	0	1,500
2018/01/05	2040	03/05/2018	9.00	Put	Bond Future	8,382.9000	8.3829	8,400.6100	8.4006	0.211	0	0	0
2018/01/05	2040	03/05/2018	9.00	Call	Bond Future	1,152.4700	1.1525	1,132.3000	1.1323	(1.750)	0	0	1,500
2018/01/05	2040	03/05/2018	10.06	Call	Bond Future	4,861.2300	4.8612	4,822.9300	4.8229	(0.788)	0	0	0
2018/01/05	2040	03/05/2018	10.06	Put	Bond Future	2,800.4100	2.8004	2,799.9900	2.8000	(0.015)	0	0	0
2018/01/05	2040	02/08/2018	10.03	Put	Bond Future	4,210.8600	4.2109	4,216.0800	4.2161	0.124	0	0	0
2018/01/05	2040	02/08/2018	10.04	Call	Bond Future	5,538.7400	5.5387	5,505.3700	5.5054	(0.602)	0	0	0
2018/01/05	2040	02/08/2018			Bond Future	9.8736	92.4356	9.8782	92.3971	0.047	0.0000	0.0000	0
2018/01/05	2040	02/08/2018	10.05	Call	Bond Future	5,583.8400	5.5838	5,550.3800	5.5504	(0.599)	0	0	0
2018/01/05	2040	02/08/2018	10.05	Put	Bond Future	4,138.9500	4.1389	4,143.9800	4.1440	0.122	0	0	0
2018/01/05	2040	02/08/2018	10.03	Call	Bond Future	5,493.7800	5.4938	5,460.5100	5.4605	(0.606)	0	0	0
2018/01/05	2040	02/08/2018	10.04	Put	Bond Future	4,174.7800	4.1748	4,179.9000	4.1799	0.123	0	0	0
2018/01/05	2044	01/02/2018	9.90	Put	Bond Future	1,320.8600	1.3209	1,306.0300	1.3060	(1.123)	0	0	0
2018/01/05	2044	01/02/2018	9.89	Call	Bond Future	2,134.3900	2.1344	2,082.1100	2.0821	(2.449)	0	0	0
2018/01/05	2044	01/02/2018			Bond Future	9.7986	90.3313	9.8030	90.2936	0.045	0.0000	0.0000	21,014
2018/01/05	2044	01/02/2018	9.90	Call	Bond Future	2,183.2700	2.1833	2,130.8000	2.1308	(2.403)	0	0	0
2018/01/05	2044	01/02/2018	9.89	Put	Bond Future	1,356.4200	1.3564	1,341.7800	1.3418	(1.079)	0	0	0
2018/01/05	2044	01/02/2018	9.91	Call	Bond Future	2,232.8000	2.2328	2,180.1600	2.1802	(2.358)	0	0	0
2018/01/05	2044	01/02/2018	9.91	Put	Bond Future	1,286.1000	1.2861	1,271.1000	1.2711	(1.166)	0	0	0
2018/01/05	2044	03/05/2018	10.10	Call	Bond Future	4,896.4400	4.8964	4,857.6100	4.8576	(0.793)	0	0	0
2018/01/05	2044	03/05/2018	10.09	Put	Bond Future	2,921.0100	2.9210	2,920.6900	2.9207	(0.011)	0	0	0
2018/01/05	2044	03/05/2018			Bond Future	9.8585	92.0195	9.8630	91.9811	0.046	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
2018/01/05	2044	03/05/2018	10.11	Call	Bond Future	4,944.8900	4.9449	4,905.9500	4.9060	(0.787)	0	0	0
2018/01/05	2044	03/05/2018	10.11	Put	Bond Future	2,854.3100	2.8543	2,853.7800	2.8538	(0.019)	0	0	0
2018/01/05	2044	03/05/2018	10.10	Put	Bond Future	2,887.4000	2.8874	2,886.9800	2.8870	(0.015)	0	0	0
2018/01/05	2044	03/05/2018	10.09	Call	Bond Future	4,848.3900	4.8484	4,809.6600	4.8097	(0.799)	0	0	0
2018/01/05	2044	02/08/2018	10.07	Call	Bond Future	5,559.9600	5.5600	5,526.2400	5.5262	(0.606)	0	0	0
2018/01/05	2044	02/08/2018			Bond Future	9.9205	89.3649	9.9251	89.3259	0.047	0.0000	0.0000	0
2018/01/05	2044	02/08/2018	10.05	Call	Bond Future	5,470.2700	5.4703	5,436.7500	5.4367	(0.613)	0	0	0
2018/01/05	2044	02/08/2018	10.05	Put	Bond Future	4,395.9000	4.3959	4,401.3300	4.4013	0.124	0	0	0
2018/01/05	2044	02/08/2018	10.07	Put	Bond Future	4,321.6700	4.3217	4,326.9000	4.3269	0.121	0	0	0
2018/01/05	2044	02/08/2018	10.06	Call	Bond Future	5,515.1800	5.5152	5,481.5500	5.4815	(0.610)	0	0	0
2018/01/05	2044	02/08/2018	10.06	Put	Bond Future	4,358.7900	4.3588	4,364.1100	4.3641	0.122	0	0	0
2018/01/05	2046	01/02/2018	132.92	Put	Bond Future	7,236.9600	7.2370	7,241.7100	7.2417	0.066	0	0	0
2018/01/05	2046	01/02/2018			Bond Future	125.6830	125.6830	125.6783	125.6783	(0.004)	0.0000	0.0000	21,632
2018/01/05	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2046	01/02/2018	132.91	Put	Bond Future	7,226.9600	7.2270	7,231.7100	7.2317	0.066	0	0	0
2018/01/05	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2046	01/02/2018	132.90	Put	Bond Future	7,216.9600	7.2170	7,221.7100	7.2217	0.066	0	0	0
2018/01/05	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2046	03/05/2018			Bond Future	126.4387	126.4387	126.4339	126.4339	(0.004)	0.0000	0.0000	0
2018/01/05	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2046	03/05/2018	127.93	Put	Bond Future	1,491.3000	1.4913	1,496.0800	1.4961	0.321	0	0	0
2018/01/05	2046	03/05/2018	127.95	Put	Bond Future	1,511.3000	1.5113	1,516.0800	1.5161	0.316	0	0	0
2018/01/05	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2046	03/05/2018	127.94	Put	Bond Future	1,501.3000	1.5013	1,506.0800	1.5061	0.318	0	0	0
2018/01/05	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2046	02/08/2018			Bond Future	128.8313	128.8313	128.8258	128.8258	(0.004)	0.0000	0.0000	0
2018/01/05	2046	02/08/2018	128.78	Call	Bond Future	51.3200	0.0513	45.8500	0.0459	(10.659)	0	0	0
2018/01/05	2046	02/08/2018	128.79	Call	Bond Future	41.3200	0.0413	35.8500	0.0359	(13.238)	0	0	0
2018/01/05	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2046	02/08/2018	128.77	Call	Bond Future	61.3200	0.0613	55.8500	0.0559	(8.920)	0	0	0
2018/01/05	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2050	01/02/2018	140.23	Put	Bond Future	7,788.2800	7.7883	7,793.2800	7.7933	0.064	0	0	0
2018/01/05	2050	01/02/2018			Bond Future	132.4417	132.4417	132.4367	132.4367	(0.004)	0.0000	0.0000	24,301
2018/01/05	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2050	01/02/2018	140.25	Put	Bond Future	7,808.2800	7.8083	7,813.2800	7.8133	0.064	0	0	0
2018/01/05	2050	01/02/2018	140.24	Put	Bond Future	7,798.2800	7.7983	7,803.2800	7.8033	0.064	0	0	0
2018/01/05	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2050	03/05/2018	135.62	Put	Bond Future	696.4300	0.6964	701.1600	0.7012	0.679	0	0	0
2018/01/05	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2050	03/05/2018			Bond Future	134.9236	134.9236	134.9188	134.9188	(0.004)	0.0000	0.0000	0
2018/01/05	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2050	03/05/2018	135.61	Put	Bond Future	686.4300	0.6864	691.1600	0.6912	0.689	0	0	0
2018/01/05	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2050	03/05/2018	135.63	Put	Bond Future	706.4300	0.7064	711.1600	0.7112	0.670	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
2018/01/05	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2050	02/08/2018	137.54	Put	Bond Future	1,796.1600	1.7962	1,801.9100	1.8019	0.320	0	0	0
2018/01/05	2050	02/08/2018	137.52	Put	Bond Future	1,776.1600	1.7762	1,781.9100	1.7819	0.324	0	0	0
2018/01/05	2050	02/08/2018			Bond Future	135.7438	135.7438	135.7381	135.7381	(0.004)	0.0000	0.0000	0
2018/01/05	2050	02/08/2018	137.53	Put	Bond Future	1,786.1600	1.7862	1,791.9100	1.7919	0.322	0	0	0
2018/01/05	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	AL37	01/02/2018			Index Future	570.5920	570.5920	571.0100	571.0100	0.073	0.0000	0.0000	0
2018/01/05	AL37	03/05/2018			Index Future	581.2550	581.2550	581.6810	581.6810	0.073	0.0000	0.0000	0
2018/01/05	AL37	02/08/2018			Index Future	592.1630	592.1630	592.5970	592.5970	0.073	0.0000	0.0000	0
2018/01/05	AL7T	01/02/2018			Index Future	657.8460	657.8460	658.6440	658.6440	0.121	0.0000	0.0000	0
2018/01/05	AL7T	03/05/2018			Index Future	670.1400	670.1400	670.9520	670.9520	0.121	0.0000	0.0000	0
2018/01/05	AL7T	02/08/2018			Index Future	682.7160	682.7160	683.5440	683.5440	0.121	0.0000	0.0000	0
2018/01/05	ALBI	01/02/2018			Index Future	592.1500	592.1500	592.4470	592.4470	0.050	0.0000	0.0000	777
2018/01/05	ALBI	03/05/2018			Index Future	603.2160	603.2160	603.5180	603.5180	0.050	0.0000	0.0000	0
2018/01/05	ALBI	02/08/2018			Index Future	614.5360	614.5360	614.8450	614.8450	0.050	0.0000	0.0000	0
2018/01/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	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
2018/01/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	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
2018/01/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/05	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	EL28	01/02/2018			Bond Future	129.2584	129.2584	129.2559	129.2559	(0.002)	0.0000	0.0000	0
2018/01/05	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	EL28	01/02/2018	132.29	Put	Bond Future	3,031.5900	3.0316	3,034.1000	3.0341	0.083	0	0	0
2018/01/05	EL28	01/02/2018	132.31	Put	Bond Future	3,051.5900	3.0516	3,054.1000	3.0541	0.082	0	0	0
2018/01/05	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	EL28	01/02/2018	132.30	Put	Bond Future	3,041.5900	3.0416	3,044.1000	3.0441	0.083	0	0	0
2018/01/05	EL28	03/05/2018	133.20	Put	Bond Future	3,278.7700	3.2788	3,281.2500	3.2813	0.076	0	0	0
2018/01/05	EL28	03/05/2018			Bond Future	129.9212	129.9212	129.9188	129.9188	(0.002)	0.0000	0.0000	0
2018/01/05	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	EL28	03/05/2018	133.19	Put	Bond Future	3,268.7700	3.2688	3,271.2500	3.2713	0.076	0	0	0
2018/01/05	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	EL28	03/05/2018	133.18	Put	Bond Future	3,258.7700	3.2588	3,261.2500	3.2613	0.076	0	0	0
2018/01/05	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	EL28	02/08/2018			Bond Future	132.3797	132.3797	132.3766	132.3766	(0.002)	0.0000	0.0000	0
2018/01/05	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	EL28	02/08/2018	134.93	Put	Bond Future	2,550.2800	2.5503	2,553.4500	2.5534	0.124	0	0	0
2018/01/05	EL28	02/08/2018	134.95	Put	Bond Future	2,570.2800	2.5703	2,573.4500	2.5735	0.123	0	0	0
2018/01/05	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	EL28	02/08/2018	134.94	Put	Bond Future	2,560.2800	2.5603	2,563.4500	2.5635	0.124	0	0	0
2018/01/05	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	ES33	01/02/2018	10.99	Call	Bond Future	1,430.1300	1.4301	1,437.0200	1.4370	0.482	0	0	0
2018/01/05	ES33	01/02/2018			Bond Future	10.7521	78.6236	10.7510	78.6305	(0.011)	0.0000	0.0000	9,466
2018/01/05	ES33	01/02/2018	11.00	Call	Bond Future	1,489.3600	1.4894	1,496.2500	1.4963	0.463	0	0	0
2018/01/05	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	ES33	01/02/2018	11.01	Call	Bond Future	1,548.5100	1.5485	1,555.4000	1.5554	0.445	0	0	0
2018/01/05	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	ES33	03/05/2018	11.22	Call	Bond Future	2,173.3300	2.1733	2,180.4100	2.1804	0.326	0	0	0
2018/01/05	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	ES33	03/05/2018			Bond Future	10.8500	76.3014	10.8488	76.3084	(0.011)	0.0000	0.0000	0
2018/01/05	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	ES33	03/05/2018	11.20	Call	Bond Future	2,058.2600	2.0583	2,065.3400	2.0653	0.344	0	0	0
2018/01/05	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	ES33	03/05/2018	11.21	Call	Bond Future	2,115.8300	2.1158	2,122.9100	2.1229	0.335	0	0	0
2018/01/05	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	ES33	02/08/2018	11.14	Call	Bond Future	1,116.4600	1.1165	1,123.7800	1.1238	0.656	0	0	0
2018/01/05	ES33	02/08/2018			Bond Future	10.9489	77.7330	10.9477	77.7403	(0.011)	0.0000	0.0000	0
2018/01/05	ES33	02/08/2018	11.15	Call	Bond Future	1,174.2100	1.1742	1,181.5300	1.1815	0.623	0	0	0
2018/01/05	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	ES33	02/08/2018	11.16	Call	Bond Future	1,231.9000	1.2319	1,239.2200	1.2392	0.594	0	0	0
2018/01/05	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	ES42	01/02/2018			Bond Future	11.0364	81.1235	11.0403	81.0965	0.036	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
2018/01/05	ES42	03/05/2018			Bond Future	11.1373	78.3781	11.1413	78.3507	0.037	0.0000	0.0000	0
2018/01/05	ES42	02/08/2018			Bond Future	11.2375	79.8485	11.2417	79.8206	0.037	0.0000	0.0000	0
2018/01/05	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	GOVI	01/02/2018			GOVI	590.8380	590.8380	591.2050	591.2050	0.062	0.0000	0.0000	785
2018/01/05	GOVI	01/02/2018	581.03	Call	GOVI	98,080.0000	9.8080	101,750.0000	10.1750	3.742	0	0	0
2018/01/05	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	GOVI	01/02/2018	581.04	Call	GOVI	97,980.0000	9.7980	101,650.0000	10.1650	3.746	0	0	0
2018/01/05	GOVI	01/02/2018	581.02	Call	GOVI	98,180.0000	9.8180	101,850.0000	10.1850	3.738	0	0	0
2018/01/05	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	GOVI	03/05/2018	590.29	Call	GOVI	115,890.0000	11.5890	119,630.0000	11.9630	3.227	0	0	0
2018/01/05	GOVI	03/05/2018	590.27	Call	GOVI	116,090.0000	11.6090	119,830.0000	11.9830	3.222	0	0	0
2018/01/05	GOVI	03/05/2018			GOVI	601.8790	601.8790	602.2530	602.2530	0.062	0.0000	0.0000	0
2018/01/05	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	GOVI	03/05/2018	590.28	Call	GOVI	115,990.0000	11.5990	119,730.0000	11.9730	3.224	0	0	0
2018/01/05	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	GOVI	02/08/2018			GOVI	613.1750	613.1750	613.5560	613.5560	0.062	0.0000	0.0000	0
2018/01/05	GOVI	02/08/2018	605.71	Call	GOVI	74,650.0000	7.4650	78,460.0000	7.8460	5.104	0	0	0
2018/01/05	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	GOVI	02/08/2018	605.72	Call	GOVI	74,550.0000	7.4550	78,360.0000	7.8360	5.111	0	0	0
2018/01/05	GOVI	02/08/2018	605.70	Call	GOVI	74,750.0000	7.4750	78,560.0000	7.8560	5.097	0	0	0
2018/01/05	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/05	IGOV	01/02/2018			Index Future	253.7360	253.7360	253.7010	253.7010	(0.014)	0.0000	0.0000	879
2018/01/05	IGOV	03/05/2018			Index Future	258.4920	258.4920	258.4550	258.4550	(0.014)	0.0000	0.0000	269
2018/01/05	IGOV	02/08/2018			Index Future	263.3830	263.3830	263.3450	263.3450	(0.014)	0.0000	0.0000	0
2018/01/05	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/05	IS01	21/06/2018			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2018/01/05	IS01	20/09/2018			Interest Rate Swap	99.9700	99.9700	99.9800	99.9800	0.010	0.0000	0.0000	0
2018/01/05	IS01	20/12/2018			Interest Rate Swap	100.3800	100.3800	100.4000	100.4000	0.020	0.0000	0.0000	0
2018/01/05	IS01	22/03/2019			Interest Rate Swap	99.3600	99.3600	99.3800	99.3800	0.020	0.0000	0.0000	0
2018/01/05	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/05	IS02	15/06/2018			Interest Rate Swap	98.5500	98.5500	98.5600	98.5600	0.010	0.0000	0.0000	0
2018/01/05	IS02	21/09/2018			Interest Rate Swap	98.4400	98.4400	98.4500	98.4500	0.010	0.0000	0.0000	0
2018/01/05	IS02	21/12/2018			Interest Rate Swap	98.7700	98.7700	98.7800	98.7800	0.010	0.0000	0.0000	0
2018/01/05	IS02	15/03/2019			Interest Rate Swap	99.1200	99.1200	99.1400	99.1400	0.020	0.0000	0.0000	0
2018/01/05	IS02	21/06/2019			Interest Rate Swap	99.4600	99.4600	99.4800	99.4800	0.020	0.0000	0.0000	0
2018/01/05	IS02	20/09/2019			Interest Rate Swap	99.8200	99.8200	99.8500	99.8500	0.030	0.0000	0.0000	0
2018/01/05	IS02	20/12/2019			Interest Rate Swap	100.7300	100.7300	100.7700	100.7700	0.040	0.0000	0.0000	0
2018/01/05	IS02	23/03/2020			Interest Rate Swap	98.4600	98.4600	98.5000	98.5000	0.041	0.0000	0.0000	0
2018/01/05	IS05	17/12/2020			Interest Rate Swap	95.8600	95.8600	95.9100	95.9100	0.052	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/05	IS05	16/03/2021			Interest Rate Swap	95.0600	95.0600	95.1200	95.1200	0.063	0.0000	0.0000	0
2018/01/05	IS05	15/06/2021			Interest Rate Swap	94.2200	94.2200	94.2800	94.2800	0.064	0.0000	0.0000	0
2018/01/05	IS05	21/09/2021			Interest Rate Swap	94.3500	94.3500	94.4200	94.4200	0.074	0.0000	0.0000	0
2018/01/05	IS05	21/12/2021			Interest Rate Swap	96.5100	96.5100	96.5900	96.5900	0.083	0.0000	0.0000	51
2018/01/05	IS05	15/03/2022			Interest Rate Swap	96.6200	96.6200	96.7100	96.7100	0.093	0.0000	0.0000	0
2018/01/05	IS05	21/06/2022			Interest Rate Swap	97.7800	97.7800	97.8700	97.8700	0.092	0.0000	0.0000	0
2018/01/05	IS05	20/09/2022			Interest Rate Swap	99.9600	99.9600	100.0500	100.0500	0.090	0.0000	0.0000	0
2018/01/05	IS05	20/12/2022			Interest Rate Swap	101.1900	101.1900	101.2900	101.2900	0.099	0.0000	0.0000	0
2018/01/05	IS05	22/03/2023			Interest Rate Swap	96.2800	96.2800	96.3800	96.3800	0.104	0.0000	0.0000	0
2018/01/05	IS10	17/12/2025			Interest Rate Swap	94.4400	94.4400	94.5800	94.5800	0.148	0.0000	0.0000	0
2018/01/05	IS10	16/03/2026			Interest Rate Swap	91.4400	91.4400	91.5700	91.5700	0.142	0.0000	0.0000	0
2018/01/05	IS10	15/06/2026			Interest Rate Swap	90.1700	90.1700	90.3000	90.3000	0.144	0.0000	0.0000	0
2018/01/05	IS10	21/09/2026			Interest Rate Swap	92.3300	92.3300	92.4500	92.4500	0.130	0.0000	0.0000	0
2018/01/05	IS10	21/12/2026			Interest Rate Swap	96.1100	96.1100	96.2200	96.2200	0.114	0.0000	0.0000	0
2018/01/05	IS10	15/03/2027			Interest Rate Swap	94.6700	94.6700	94.7900	94.7900	0.127	0.0000	0.0000	0
2018/01/05	IS10	21/06/2027			Interest Rate Swap	96.7300	96.7300	96.8500	96.8500	0.124	0.0000	0.0000	0
2018/01/05	IS10	20/09/2027			Interest Rate Swap	100.4500	100.4500	100.5800	100.5800	0.129	0.0000	0.0000	0
2018/01/05	IS10	20/12/2027			Interest Rate Swap	100.7900	100.7900	100.9200	100.9200	0.129	0.0000	0.0000	0
2018/01/05	IS10	22/03/2028			Interest Rate Swap	96.0200	96.0200	96.1600	96.1600	0.146	0.0000	0.0000	0
2018/01/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/05	JBAF	17/01/2018			Jibar Tradeable Future	6.9400	93.0600	6.9600	93.0400	0.288	0.0000	0.0000	0
2018/01/05	JBAF	21/02/2018			Jibar Tradeable Future	6.8900	93.1100	6.9000	93.1000	0.145	0.0000	0.0000	0
2018/01/05	JBAF	20/03/2018			Jibar Tradeable Future	6.8100	93.1900	6.8350	93.1650	0.367	0.0000	0.0000	2,500
2018/01/05	JBAF	18/04/2018			Jibar Tradeable Future	6.7500	93.2500	6.7800	93.2200	0.444	0.0000	0.0000	0
2018/01/05	JBAF	20/06/2018			Jibar Tradeable Future	6.7800	93.2200	6.8200	93.1800	0.590	0.0000	0.0000	0
2018/01/05	JBAF	19/09/2018			Jibar Tradeable Future	6.8600	93.1400	6.8900	93.1100	0.437	0.0000	0.0000	0
2018/01/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/05	JBAF	19/12/2018			Jibar Tradeable Future	6.9200	93.0800	6.9600	93.0400	0.578	0.0000	0.0000	0
2018/01/05	JBAF	20/03/2019			Jibar Tradeable Future	6.9900	93.0100	7.0400	92.9600	0.715	0.0000	0.0000	0
2018/01/05	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/05	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/05	R023	01/02/2018	8.33	Put	Bond Future	97.2400	0.0972	82.0900	0.0821	(15.580)	0	0	0
2018/01/05	R023	01/02/2018			Bond Future	7.8541	102.9679	7.8335	103.0527	(0.263)	0.0000	0.0000	60,572
2018/01/05	R023	01/02/2018	8.32	Call	Bond Future	1,990.1500	1.9901	2,059.2600	2.0593	3.473	0	0	0
2018/01/05	R023	01/02/2018	8.32	Put	Bond Future	101.9900	0.1020	86.2900	0.0863	(15.394)	0	0	0
2018/01/05	R023	01/02/2018	8.33	Call	Bond Future	2,025.4500	2.0254	2,095.1100	2.0951	3.439	0	0	0
2018/01/05	R023	01/02/2018	8.31	Call	Bond Future	1,954.9600	1.9550	2,023.5100	2.0235	3.506	0	0	0
2018/01/05	R023	01/02/2018	8.31	Put	Bond Future	106.8700	0.1069	90.6100	0.0906	(15.215)	0	0	0
2018/01/05	R023	03/05/2018	8.27	Call	Bond Future	2,294.7000	2.2947	2,348.7000	2.3487	2.353	0	0	0
2018/01/05	R023	03/05/2018			Bond Future	7.8701	100.9622	7.8481	101.0487	(0.279)	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
2018/01/05	R023	03/05/2018	8.27	Put	Bond Future	736.6900	0.7367	704.2600	0.7043	(4.402)	0	0	0
2018/01/05	R023	03/05/2018	8.28	Call	Bond Future	2,321.3600	2.3214	2,375.7100	2.3757	2.341	0	0	0
2018/01/05	R023	03/05/2018	8.29	Put	Bond Future	713.0200	0.7130	681.3000	0.6813	(4.449)	0	0	0
2018/01/05	R023	03/05/2018	9.19	Call	Bond Future	5,156.6800	5.1567	5,234.5600	5.2346	1.510	0	0	0
2018/01/05	R023	03/05/2018	9.19	Put	Bond Future	126.4500	0.1264	117.9000	0.1179	(6.762)	0	0	2,500
2018/01/05	R023	03/05/2018	8.28	Put	Bond Future	724.7800	0.7248	692.7000	0.6927	(4.426)	0	0	0
2018/01/05	R023	03/05/2018	8.29	Call	Bond Future	2,348.1500	2.3481	2,402.8600	2.4029	2.330	0	0	0
2018/01/05	R035	01/02/2018	9.75	Call	Bond Future	1,457.2600	1.4573	1,462.9200	1.4629	0.388	0	0	0
2018/01/05	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R035	01/02/2018			Bond Future	9.5650	98.1383	9.5643	98.1440	(0.007)	0.0000	0.0000	48,902
2018/01/05	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R035	01/02/2018	9.73	Call	Bond Future	1,301.3600	1.3014	1,307.0200	1.3070	0.435	0	0	0
2018/01/05	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R035	01/02/2018	9.74	Call	Bond Future	1,379.3600	1.3794	1,385.0200	1.3850	0.410	0	0	0
2018/01/05	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R035	03/05/2018			Bond Future	9.6224	95.4720	9.6217	95.4777	(0.008)	0.0000	0.0000	0
2018/01/05	R035	03/05/2018	9.90	Call	Bond Future	2,146.9100	2.1469	2,152.6500	2.1526	0.267	0	0	0
2018/01/05	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R035	03/05/2018	9.91	Call	Bond Future	2,222.8700	2.2229	2,228.6100	2.2286	0.258	0	0	0
2018/01/05	R035	03/05/2018	9.89	Call	Bond Future	2,070.8600	2.0709	2,076.6000	2.0766	0.277	0	0	0
2018/01/05	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R186	01/02/2018	8.96	Call	Bond Future	2,823.2100	2.8232	2,920.7000	2.9207	3.453	0	0	0
2018/01/05	R186	01/02/2018	8.50	Put	Bond Future	1,406.6500	1.4066	1,310.2900	1.3103	(6.850)	0	0	0
2018/01/05	R186	01/02/2018	9.00	Call	Bond Future	3,033.0400	3.0330	3,134.6200	3.1346	3.349	0	0	0
2018/01/05	R186	01/02/2018	9.25	Call	Bond Future	4,433.8300	4.4338	4,554.8900	4.5549	2.730	0	0	0
2018/01/05	R186	01/02/2018			Bond Future	8.5748	113.1262	8.5540	113.2632	(0.242)	0.0000	0.0000	113,476
2018/01/05	R186	01/02/2018	8.50	Call	Bond Future	912.2100	0.9122	952.8800	0.9529	4.458	0	0	1,460
2018/01/05	R186	01/02/2018	7.75	Put	Bond Future	5,641.1500	5.6412	5,504.5900	5.5046	(2.421)	0	0	0
2018/01/05	R186	01/02/2018	7.75	Call	Bond Future	22.4800	0.0225	22.9500	0.0229	2.091	0	0	1,460
2018/01/05	R186	01/02/2018	8.97	Call	Bond Future	2,875.2500	2.8752	2,973.7800	2.9738	3.427	0	0	0
2018/01/05	R186	01/02/2018	8.96	Put	Bond Future	320.1100	0.3201	280.5700	0.2806	(12.352)	0	0	0
2018/01/05	R186	01/02/2018	9.00	Put	Bond Future	274.3100	0.2743	238.8600	0.2389	(12.923)	0	0	6,200
2018/01/05	R186	01/02/2018	8.75	Put	Bond Future	673.2200	0.6732	608.7100	0.6087	(9.582)	0	0	775
2018/01/05	R186	01/02/2018	9.25	Put	Bond Future	95.3000	0.0953	79.3300	0.0793	(16.758)	0	0	775
2018/01/05	R186	01/02/2018	8.97	Put	Bond Future	308.1700	0.3082	269.6700	0.2697	(12.493)	0	0	0
2018/01/05	R186	01/02/2018	8.98	Call	Bond Future	2,927.5400	2.9275	3,027.1000	3.0271	3.401	0	0	0
2018/01/05	R186	01/02/2018	8.98	Put	Bond Future	296.5200	0.2965	259.0500	0.2591	(12.637)	0	0	0
2018/01/05	R186	01/02/2018	8.75	Call	Bond Future	1,821.1900	1.8212	1,893.7100	1.8937	3.982	0	0	0
2018/01/05	R186	01/02/2018	9.65	Call	Bond Future	6,815.4000	6.8154	6,949.5800	6.9496	1.969	0	0	0
2018/01/05	R186	01/02/2018	9.65	Put	Bond Future	11.9300	0.0119	9.0800	0.0091	(23.889)	0	0	1,950
2018/01/05	R186	03/05/2018	10.14	Put	Bond Future	214.2600	0.2143	200.9000	0.2009	(6.235)	0	0	1,120
2018/01/05	R186	03/05/2018	8.69	Call	Bond Future	2,745.6500	2.7456	2,811.0700	2.8111	2.383	0	0	0
2018/01/05	R186	03/05/2018	9.72	Put	Bond Future	492.4600	0.4925	467.0000	0.4670	(5.170)	0	0	10,640
2018/01/05	R186	03/05/2018	8.92	Call	Bond Future	3,608.4600	3.6085	3,686.6800	3.6867	2.168	0	0	0
2018/01/05	R186	03/05/2018	8.91	Put	Bond Future	1,716.4700	1.7165	1,654.5600	1.6546	(3.607)	0	0	0
2018/01/05	R186	03/05/2018			Bond Future	8.6190	115.2402	8.5974	115.3798	(0.251)	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
2018/01/05	R186	03/05/2018	9.30	Put	Bond Future	987.3400	0.9873	944.9500	0.9450	(4.293)	0	0	0
2018/01/05	R186	03/05/2018	9.30	Call	Bond Future	5,258.7800	5.2588	5,355.9800	5.3560	1.848	0	0	1,120
2018/01/05	R186	03/05/2018	10.14	Call	Bond Future	9,460.6000	9.4606	9,586.8300	9.5868	1.334	0	0	0
2018/01/05	R186	03/05/2018	8.93	Call	Bond Future	3,648.5300	3.6485	3,727.3000	3.7273	2.159	0	0	0
2018/01/05	R186	03/05/2018	8.93	Put	Bond Future	1,670.5900	1.6706	1,609.7700	1.6098	(3.641)	0	0	0
2018/01/05	R186	03/05/2018	8.69	Put	Bond Future	2,290.2100	2.2902	2,216.0400	2.2160	(3.239)	0	0	0
2018/01/05	R186	03/05/2018	9.72	Call	Bond Future	7,290.7100	7.2907	7,404.8400	7.4048	1.565	0	0	0
2018/01/05	R186	03/05/2018	9.19	Put	Bond Future	1,159.9000	1.1599	1,112.3800	1.1124	(4.097)	0	0	0
2018/01/05	R186	03/05/2018	8.92	Put	Bond Future	1,693.4100	1.6934	1,632.0400	1.6320	(3.624)	0	0	0
2018/01/05	R186	03/05/2018	8.91	Call	Bond Future	3,568.5900	3.5686	3,646.2700	3.6463	2.177	0	0	0
2018/01/05	R186	03/05/2018	9.75	Call	Bond Future	7,441.4000	7.4414	7,556.5800	7.5566	1.548	0	0	0
2018/01/05	R186	03/05/2018	9.75	Put	Bond Future	465.7100	0.4657	441.3000	0.4413	(5.241)	0	0	3,200
2018/01/05	R186	03/05/2018	9.19	Call	Bond Future	4,756.2000	4.7562	4,848.2700	4.8483	1.936	0	0	0
2018/01/05	R197	01/02/2018	301.68	Put	Bond Future	3,154.0700	3.1541	3,166.8600	3.1669	0.406	0	0	0
2018/01/05	R197	01/02/2018			Bond Future	298.5259	298.5259	298.5131	298.5131	(0.004)	0.0000	0.0000	2,350
2018/01/05	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R197	01/02/2018	301.67	Put	Bond Future	3,144.0700	3.1441	3,156.8600	3.1569	0.407	0	0	0
2018/01/05	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R197	01/02/2018	301.66	Put	Bond Future	3,134.0700	3.1341	3,146.8600	3.1469	0.408	0	0	0
2018/01/05	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R197	03/05/2018			Bond Future	304.1205	304.1205	304.1075	304.1075	(0.004)	0.0000	0.0000	0
2018/01/05	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R197	03/05/2018	304.44	Put	Bond Future	319.5300	0.3195	332.5000	0.3325	4.059	0	0	0
2018/01/05	R197	03/05/2018	304.46	Put	Bond Future	339.5300	0.3395	352.5000	0.3525	3.820	0	0	0
2018/01/05	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R197	03/05/2018	304.45	Put	Bond Future	329.5300	0.3295	342.5000	0.3425	3.936	0	0	0
2018/01/05	R202	01/02/2018	249.07	Call	Bond Future	5.3700	0.0054	4.5000	0.0045	(16.201)	0	0	0
2018/01/05	R202	01/02/2018	249.06	Put	Bond Future	8,701.2500	8.7013	8,709.5600	8.7096	0.096	0	0	0
2018/01/05	R202	01/02/2018			Bond Future	240.3642	240.3642	240.3550	240.3550	(0.004)	0.0000	0.0000	21,502
2018/01/05	R202	01/02/2018	249.08	Call	Bond Future	5.3200	0.0053	4.4500	0.0045	(16.353)	0	0	0
2018/01/05	R202	01/02/2018	249.08	Put	Bond Future	8,721.1500	8.7212	8,729.4700	8.7295	0.095	0	0	0
2018/01/05	R202	01/02/2018	249.07	Put	Bond Future	8,711.2000	8.7112	8,719.5200	8.7195	0.096	0	0	0
2018/01/05	R202	01/02/2018	249.06	Call	Bond Future	5.4200	0.0054	4.5400	0.0045	(16.236)	0	0	0
2018/01/05	R202	03/05/2018	247.48	Put	Bond Future	4,253.6400	4.2536	4,248.7500	4.2488	(0.115)	0	0	0
2018/01/05	R202	03/05/2018	247.47	Call	Bond Future	1,645.8400	1.6458	1,631.7700	1.6318	(0.855)	0	0	0
2018/01/05	R202	03/05/2018			Bond Future	244.8687	244.8687	244.8596	244.8596	(0.004)	0.0000	0.0000	0
2018/01/05	R202	03/05/2018	247.48	Call	Bond Future	1,642.3700	1.6424	1,628.3100	1.6283	(0.856)	0	0	0
2018/01/05	R202	03/05/2018	247.47	Put	Bond Future	4,247.1100	4.2471	4,242.2100	4.2422	(0.115)	0	0	0
2018/01/05	R202	03/05/2018	247.49	Call	Bond Future	1,638.9000	1.6389	1,624.8500	1.6249	(0.857)	0	0	0
2018/01/05	R202	03/05/2018	247.49	Put	Bond Future	4,260.1700	4.2602	4,255.2900	4.2553	(0.115)	0	0	0
2018/01/05	R204	01/02/2018	7.27	Call	Bond Future	247.0100	0.2470	241.2300	0.2412	(2.340)	0	0	0
2018/01/05	R204	01/02/2018			Bond Future	7.0132	101.8396	7.0199	101.8340	0.095	0.0000	0.0000	30,625
2018/01/05	R204	01/02/2018	7.25	Call	Bond Future	233.8200	0.2338	228.0900	0.2281	(2.451)	0	0	0
2018/01/05	R204	01/02/2018	7.25	Put	Bond Future	35.7200	0.0357	35.5400	0.0355	(0.504)	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
2018/01/05	R204	01/02/2018	7.27	Put	Bond Future	32.2000	0.0322	31.9700	0.0320	(0.714)	0	0	0
2018/01/05	R204	01/02/2018	7.26	Call	Bond Future	240.3800	0.2404	234.6300	0.2346	(2.392)	0	0	0
2018/01/05	R204	01/02/2018	7.26	Put	Bond Future	33.9200	0.0339	33.7200	0.0337	(0.590)	0	0	0
2018/01/05	R204	03/05/2018	7.10	Put	Bond Future	94.9300	0.0949	96.1700	0.0962	1.306	0	0	0
2018/01/05	R204	03/05/2018			Bond Future	6.7928	103.7427	6.8022	103.7370	0.138	0.0000	0.0000	0
2018/01/05	R204	03/05/2018	7.09	Call	Bond Future	275.9000	0.2759	271.4900	0.2715	(1.598)	0	0	0
2018/01/05	R204	03/05/2018	7.09	Put	Bond Future	96.7500	0.0968	98.0100	0.0980	1.302	0	0	0
2018/01/05	R204	03/05/2018	7.10	Call	Bond Future	280.1000	0.2801	275.6700	0.2757	(1.582)	0	0	0
2018/01/05	R204	03/05/2018	7.08	Call	Bond Future	271.7200	0.2717	267.3400	0.2673	(1.612)	0	0	0
2018/01/05	R204	03/05/2018	7.08	Put	Bond Future	98.5900	0.0986	99.8800	0.0999	1.308	0	0	0
2018/01/05	R207	01/02/2018	7.61	Put	Bond Future	36.6500	0.0367	30.3500	0.0304	(17.190)	0	0	0
2018/01/05	R207	01/02/2018	7.60	Call	Bond Future	706.3100	0.7063	736.1000	0.7361	4.218	0	0	0
2018/01/05	R207	01/02/2018			Bond Future	7.2236	100.4807	7.2032	100.5171	(0.283)	0.0000	0.0000	45,523
2018/01/05	R207	01/02/2018	7.61	Call	Bond Future	721.8200	0.7218	751.8800	0.7519	4.164	0	0	0
2018/01/05	R207	01/02/2018	7.60	Put	Bond Future	38.7900	0.0388	32.2200	0.0322	(16.937)	0	0	0
2018/01/05	R207	01/02/2018	7.62	Call	Bond Future	737.4300	0.7374	767.7600	0.7678	4.113	0	0	0
2018/01/05	R207	01/02/2018	7.62	Put	Bond Future	34.6100	0.0346	28.5800	0.0286	(17.423)	0	0	0
2018/01/05	R207	03/05/2018	7.57	Call	Bond Future	836.6400	0.8366	861.0300	0.8610	2.915	0	0	0
2018/01/05	R207	03/05/2018	7.56	Put	Bond Future	231.6400	0.2316	218.8200	0.2188	(5.534)	0	0	0
2018/01/05	R207	03/05/2018			Bond Future	7.1794	102.3584	7.1558	102.3955	(0.329)	0.0000	0.0000	0
2018/01/05	R207	03/05/2018	7.58	Call	Bond Future	847.8800	0.8479	872.4500	0.8725	2.898	0	0	0
2018/01/05	R207	03/05/2018	7.58	Put	Bond Future	222.9800	0.2230	210.5100	0.2105	(5.592)	0	0	0
2018/01/05	R207	03/05/2018	7.57	Put	Bond Future	227.2800	0.2273	214.6300	0.2146	(5.566)	0	0	0
2018/01/05	R207	03/05/2018	7.56	Call	Bond Future	825.4600	0.8255	849.6800	0.8497	2.934	0	0	0
2018/01/05	R208	01/02/2018	7.85	Put	Bond Future	96.5800	0.0966	82.6300	0.0826	(14.444)	0	0	0
2018/01/05	R208	01/02/2018			Bond Future	7.5079	100.2903	7.4873	100.3464	(0.275)	0.0000	0.0000	35,538
2018/01/05	R208	01/02/2018	7.84	Call	Bond Future	1,000.1700	1.0002	1,041.8600	1.0419	4.168	0	0	0
2018/01/05	R208	01/02/2018	7.84	Put	Bond Future	101.2800	0.1013	86.8400	0.0868	(14.258)	0	0	0
2018/01/05	R208	01/02/2018	7.85	Call	Bond Future	1,022.3800	1.0224	1,064.5600	1.0646	4.126	0	0	0
2018/01/05	R208	01/02/2018	7.83	Call	Bond Future	978.1300	0.9781	1,019.3300	1.0193	4.212	0	0	0
2018/01/05	R208	01/02/2018	7.83	Put	Bond Future	106.1600	0.1062	91.2300	0.0912	(14.064)	0	0	0
2018/01/05	R208	03/05/2018	7.77	Call	Bond Future	1,193.6400	1.1936	1,226.9600	1.2270	2.791	0	0	0
2018/01/05	R208	03/05/2018			Bond Future	7.5028	98.7631	7.4802	98.8203	(0.301)	0.0000	0.0000	0
2018/01/05	R208	03/05/2018	7.77	Put	Bond Future	520.2500	0.5202	496.3700	0.4964	(4.590)	0	0	0
2018/01/05	R208	03/05/2018	7.78	Call	Bond Future	1,209.8200	1.2098	1,243.4100	1.2434	2.776	0	0	0
2018/01/05	R208	03/05/2018	7.79	Put	Bond Future	502.7500	0.5027	479.4100	0.4794	(4.642)	0	0	0
2018/01/05	R208	03/05/2018	7.78	Put	Bond Future	511.3400	0.5113	487.7300	0.4877	(4.617)	0	0	0
2018/01/05	R208	03/05/2018	7.79	Call	Bond Future	1,226.3100	1.2263	1,260.1700	1.2602	2.761	0	0	0
2018/01/05	R209	01/02/2018	9.72	Call	Bond Future	2,168.5900	2.1686	2,150.3800	2.1504	(0.840)	0	0	0
2018/01/05	R209	01/02/2018	9.73	Call	Bond Future	2,213.2700	2.2133	2,195.2800	2.1953	(0.813)	0	0	0
2018/01/05	R209	01/02/2018	9.71	Put	Bond Future	708.3800	0.7084	685.9000	0.6859	(3.173)	0	0	0
2018/01/05	R209	01/02/2018	10.10	Call	Bond Future	4,089.9600	4.0900	4,082.1000	4.0821	(0.192)	0	0	0
2018/01/05	R209	01/02/2018	9.85	Call	Bond Future	2,779.0800	2.7791	2,764.1300	2.7641	(0.538)	0	0	0
2018/01/05	R209	01/02/2018	9.33	Call	Bond Future	795.1300	0.7951	774.9000	0.7749	(2.544)	0	0	220
2018/01/05	R209	01/02/2018	10.22	Put	Bond Future	117.9100	0.1179	109.0300	0.1090	(7.531)	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
2018/01/05	R209	01/02/2018	9.75	Call	Bond Future	2,303.8200	2.3038	2,286.2900	2.2863	(0.761)	0	0	5,000
2018/01/05	R209	01/02/2018			Bond Future	9.4969	74.3597	9.4963	74.3637	(0.006)	0.0000	0.0000	146,029
2018/01/05	R209	01/02/2018	9.73	Put	Bond Future	666.6300	0.6666	644.5900	0.6446	(3.306)	0	0	0
2018/01/05	R209	01/02/2018	9.71	Call	Bond Future	2,124.2500	2.1243	2,105.8200	2.1058	(0.868)	0	0	0
2018/01/05	R209	01/02/2018	9.88	Call	Bond Future	2,928.1500	2.9281	2,914.0400	2.9140	(0.482)	0	0	0
2018/01/05	R209	01/02/2018	9.88	Put	Bond Future	412.1600	0.4122	394.0000	0.3940	(4.406)	0	0	220
2018/01/05	R209	01/02/2018	9.59	Call	Bond Future	1,626.7500	1.6268	1,606.3000	1.6063	(1.257)	0	0	0
2018/01/05	R209	01/02/2018	9.59	Put	Bond Future	1,003.1800	1.0032	978.6800	0.9787	(2.442)	0	0	377
2018/01/05	R209	01/02/2018	9.72	Put	Bond Future	687.2900	0.6873	665.0300	0.6650	(3.239)	0	0	0
2018/01/05	R209	01/02/2018	10.10	Put	Bond Future	188.0300	0.1880	176.1200	0.1761	(6.334)	0	0	3,000
2018/01/05	R209	01/02/2018	9.85	Put	Bond Future	455.3500	0.4553	436.3500	0.4363	(4.173)	0	0	7,500
2018/01/05	R209	01/02/2018	9.33	Put	Bond Future	1,934.2000	1.9342	1,909.9200	1.9099	(1.255)	0	0	0
2018/01/05	R209	01/02/2018	10.22	Call	Bond Future	4,758.3400	4.7583	4,753.5100	4.7535	(0.102)	0	0	0
2018/01/05	R209	01/02/2018	9.75	Put	Bond Future	626.7700	0.6268	605.1900	0.6052	(3.443)	0	0	0
2018/01/05	R209	01/02/2018	10.00	Call	Bond Future	3,548.9900	3.5490	3,538.3300	3.5383	(0.300)	0	0	0
2018/01/05	R209	01/02/2018	10.00	Put	Bond Future	271.8300	0.2718	257.1200	0.2571	(5.411)	0	0	7,488
2018/01/05	R209	01/02/2018	9.89	Call	Bond Future	2,978.4600	2.9785	2,964.6300	2.9646	(0.464)	0	0	0
2018/01/05	R209	01/02/2018	9.89	Put	Bond Future	398.5600	0.3986	380.6800	0.3807	(4.486)	0	0	157
2018/01/05	R209	01/02/2018	9.32	Put	Bond Future	1,978.3400	1.9783	1,954.2000	1.9542	(1.220)	0	0	0
2018/01/05	R209	01/02/2018	9.32	Call	Bond Future	770.1900	0.7702	750.1000	0.7501	(2.608)	0	0	157
2018/01/05	R209	01/02/2018	9.87	Call	Bond Future	2,878.1400	2.8781	2,863.7400	2.8637	(0.500)	0	0	0
2018/01/05	R209	01/02/2018	9.87	Put	Bond Future	426.1500	0.4262	407.7000	0.4077	(4.329)	0	0	739
2018/01/05	R209	01/02/2018	9.52	Put	Bond Future	1,212.5400	1.2125	1,187.4400	1.1874	(2.070)	0	0	0
2018/01/05	R209	01/02/2018	9.52	Call	Bond Future	1,367.8100	1.3678	1,346.7600	1.3468	(1.539)	0	0	739
2018/01/05	R209	03/05/2018	10.73	Call	Bond Future	7,875.8500	7.8759	7,872.1300	7.8721	(0.047)	0	0	0
2018/01/05	R209	03/05/2018	9.75	Call	Bond Future	3,576.8700	3.5769	3,567.4700	3.5675	(0.263)	0	0	435
2018/01/05	R209	03/05/2018	10.00	Call	Bond Future	4,573.8900	4.5739	4,565.5400	4.5655	(0.183)	0	0	0
2018/01/05	R209	03/05/2018	9.85	Put	Bond Future	1,991.9100	1.9919	1,978.7400	1.9787	(0.661)	0	0	0
2018/01/05	R209	03/05/2018			Bond Future	9.5485	72.5998	9.5479	72.6040	(0.006)	0.0000	0.0000	0
2018/01/05	R209	03/05/2018	10.73	Put	Bond Future	591.0900	0.5911	583.2300	0.5832	(1.330)	0	0	435
2018/01/05	R209	03/05/2018	9.75	Put	Bond Future	2,250.1000	2.2501	2,236.5600	2.2366	(0.602)	0	0	0
2018/01/05	R209	03/05/2018	9.85	Call	Bond Future	3,963.6600	3.9637	3,954.6300	3.9546	(0.228)	0	0	0
2018/01/05	R209	03/05/2018	10.22	Call	Bond Future	5,524.6000	5.5246	5,517.4500	5.5175	(0.129)	0	0	0
2018/01/05	R209	03/05/2018	10.22	Put	Bond Future	1,241.5400	1.2415	1,230.2500	1.2303	(0.909)	0	0	435
2018/01/05	R209	03/05/2018	10.00	Put	Bond Future	1,651.0500	1.6510	1,638.5600	1.6386	(0.756)	0	0	5,000
2018/01/05	R209	03/05/2018	9.86	Call	Bond Future	4,003.3200	4.0033	3,994.3300	3.9943	(0.225)	0	0	0
2018/01/05	R209	03/05/2018	9.84	Call	Bond Future	3,924.3200	3.9243	3,915.2500	3.9152	(0.231)	0	0	0
2018/01/05	R209	03/05/2018	9.84	Put	Bond Future	2,016.6700	2.0167	2,003.4600	2.0035	(0.655)	0	0	0
2018/01/05	R209	03/05/2018	9.86	Put	Bond Future	1,967.5600	1.9676	1,954.4300	1.9544	(0.667)	0	0	0
2018/01/05	R209	02/08/2018	9.66	Call	Bond Future	3,903.7200	3.9037	3,897.2100	3.8972	(0.167)	0	0	435
2018/01/05	R209	02/08/2018	10.38	Call	Bond Future	6,704.5300	6.7045	6,699.7500	6.6998	(0.071)	0	0	0
2018/01/05	R209	02/08/2018	10.39	Put	Bond Future	1,794.1200	1.7941	1,785.1500	1.7851	(0.500)	0	0	0
2018/01/05	R209	02/08/2018			Bond Future	9.5999	73.9621	9.5993	73.9663	(0.007)	0.0000	0.0000	0
2018/01/05	R209	02/08/2018	10.84	Call	Bond Future	8,649.0800	8.6491	8,646.1400	8.6461	(0.034)	0	0	0
2018/01/05	R209	02/08/2018	10.84	Put	Bond Future	1,101.7400	1.1017	1,094.5700	1.0946	(0.651)	0	0	435
2018/01/05	R209	02/08/2018	10.21	Call	Bond Future	5,997.4300	5.9974	5,992.1300	5.9921	(0.088)	0	0	0
2018/01/05	R209	02/08/2018	10.21	Put	Bond Future	2,127.1800	2.1272	2,117.6500	2.1176	(0.448)	0	0	435
2018/01/05	R209	02/08/2018	9.66	Put	Bond Future	3,508.3300	3.5083	3,497.5900	3.4976	(0.306)	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
2018/01/05	R209	02/08/2018	10.38	Put	Bond Future	1,811.3400	1.8113	1,802.3300	1.8023	(0.497)	0	0	0
2018/01/05	R209	02/08/2018	10.39	Call	Bond Future	6,746.7600	6.7468	6,742.0200	6.7420	(0.070)	0	0	0
2018/01/05	R209	02/08/2018	10.40	Call	Bond Future	6,789.0700	6.7891	6,784.3600	6.7844	(0.069)	0	0	0
2018/01/05	R209	02/08/2018	10.40	Put	Bond Future	1,777.0600	1.7771	1,768.1200	1.7681	(0.503)	0	0	0
2018/01/05	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R209	01/11/2018	9.34	Put	Bond Future	5,481.0400	5.4810	5,472.8300	5.4728	(0.150)	0	0	0
2018/01/05	R209	01/11/2018	1,016.00	Call	Bond Future	71,356.3700	71.3564	71,358.3300	71.3583	0.003	0	0	0
2018/01/05	R209	01/11/2018			Bond Future	9.6474	72.2442	9.6471	72.2462	(0.003)	0.0000	0.0000	0
2018/01/05	R209	01/11/2018	1,016.01	Call	Bond Future	71,356.3700	71.3564	71,358.3300	71.3583	0.003	0	0	0
2018/01/05	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R209	01/11/2018	1,015.99	Call	Bond Future	71,356.3600	71.3564	71,358.3200	71.3583	0.003	0	0	0
2018/01/05	R209	01/11/2018	9.34	Call	Bond Future	3,426.2800	3.4263	3,420.0300	3.4200	(0.182)	0	0	255
2018/01/05	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R209	01/11/2018	10.57	Call	Bond Future	7,872.5500	7.8725	7,867.4500	7.8675	(0.065)	0	0	0
2018/01/05	R209	01/11/2018	10.57	Put	Bond Future	2,189.9600	2.1900	2,182.9000	2.1829	(0.322)	0	0	255
2018/01/05	R209	01/11/2018	9.94	Call	Bond Future	5,431.0900	5.4311	5,425.0200	5.4250	(0.112)	0	0	0
2018/01/05	R209	01/11/2018	9.94	Put	Bond Future	3,552.2000	3.5522	3,544.1700	3.5442	(0.226)	0	0	255
2018/01/05	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R210	01/02/2018			Bond Future	187.5267	187.5267	187.5194	187.5194	(0.004)	0.0000	0.0000	2,159
2018/01/05	R210	01/02/2018	192.36	Put	Bond Future	4,833.3200	4.8333	4,840.5800	4.8406	0.150	0	0	0
2018/01/05	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R210	01/02/2018	192.38	Put	Bond Future	4,853.3200	4.8533	4,860.5800	4.8606	0.150	0	0	0
2018/01/05	R210	01/02/2018	192.37	Put	Bond Future	4,843.3200	4.8433	4,850.5800	4.8506	0.150	0	0	0
2018/01/05	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R210	03/05/2018	191.44	Put	Bond Future	2,823.9400	2.8239	2,831.3000	2.8313	0.261	0	0	0
2018/01/05	R210	03/05/2018			Bond Future	188.6161	188.6161	188.6087	188.6087	(0.004)	0.0000	0.0000	0
2018/01/05	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R210	03/05/2018	191.46	Put	Bond Future	2,843.9400	2.8439	2,851.3000	2.8513	0.259	0	0	0
2018/01/05	R210	03/05/2018	191.45	Put	Bond Future	2,833.9400	2.8339	2,841.3000	2.8413	0.260	0	0	0
2018/01/05	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R212	01/02/2018	154.71	Put	Bond Future	3,420.9200	3.4209	3,427.8000	3.4278	0.201	0	0	0
2018/01/05	R212	01/02/2018			Bond Future	151.2891	151.2891	151.2822	151.2822	(0.005)	0.0000	0.0000	4,967
2018/01/05	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R212	01/02/2018	154.70	Put	Bond Future	3,410.9200	3.4109	3,417.8000	3.4178	0.202	0	0	0
2018/01/05	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R212	01/02/2018	154.69	Put	Bond Future	3,400.9200	3.4009	3,407.8000	3.4078	0.202	0	0	0
2018/01/05	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R212	03/05/2018			Bond Future	154.1244	154.1244	154.1174	154.1174	(0.005)	0.0000	0.0000	0
2018/01/05	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R212	03/05/2018	154.28	Put	Bond Future	155.6200	0.1556	162.6000	0.1626	4.485	0	0	0
2018/01/05	R212	03/05/2018	154.30	Put	Bond Future	175.6200	0.1756	182.6000	0.1826	3.974	0	0	0
2018/01/05	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/05	R212	03/05/2018	154.29	Put	Bond Future	165.6200	0.1656	172.6000	0.1726	4.214	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
2018/01/05	R213	01/02/2018	9.42	Call	Bond Future	2,032.0900	2.0321	2,106.8400	2.1068	3.678	0	0	0
2018/01/05	R213	01/02/2018	9.41	Put	Bond Future	695.2200	0.6952	630.4900	0.6305	(9.311)	0	0	0
2018/01/05	R213	01/02/2018			Bond Future	9.2128	86.4546	9.1920	86.5928	(0.226)	0.0000	0.0000	58,761
2018/01/05	R213	01/02/2018	9.43	Call	Bond Future	2,076.1300	2.0761	2,152.1000	2.1521	3.659	0	0	0
2018/01/05	R213	01/02/2018	9.43	Put	Bond Future	653.1400	0.6531	590.8500	0.5909	(9.537)	0	0	0
2018/01/05	R213	01/02/2018	9.42	Put	Bond Future	673.8800	0.6739	610.3700	0.6104	(9.425)	0	0	0
2018/01/05	R213	01/02/2018	9.41	Call	Bond Future	1,988.5700	1.9886	2,062.1000	2.0621	3.698	0	0	0
2018/01/05	R213	03/05/2018	9.57	Put	Bond Future	1,858.6800	1.8587	1,796.0100	1.7960	(3.372)	0	0	0
2018/01/05	R213	03/05/2018	9.56	Call	Bond Future	3,794.2300	3.7942	3,871.8400	3.8718	2.045	0	0	0
2018/01/05	R213	03/05/2018			Bond Future	9.2630	84.5207	9.2415	84.6615	(0.232)	0.0000	0.0000	0
2018/01/05	R213	03/05/2018	9.57	Call	Bond Future	3,833.8000	3.8338	3,911.9200	3.9119	2.038	0	0	0
2018/01/05	R213	03/05/2018	9.56	Put	Bond Future	1,882.4400	1.8824	1,819.2600	1.8193	(3.356)	0	0	0
2018/01/05	R213	03/05/2018	9.58	Call	Bond Future	3,873.5300	3.8735	3,952.1600	3.9522	2.030	0	0	0
2018/01/05	R213	03/05/2018	9.58	Put	Bond Future	1,835.1600	1.8352	1,773.0000	1.7730	(3.387)	0	0	0
2018/01/05	R214	01/02/2018	9.84	Call	Bond Future	1,834.0500	1.8341	1,791.8700	1.7919	(2.300)	0	0	0
2018/01/05	R214	01/02/2018			Bond Future	9.7134	73.4772	9.7178	73.4468	0.045	0.0000	0.0000	49,252
2018/01/05	R214	01/02/2018	9.82	Call	Bond Future	1,752.6400	1.7526	1,710.7300	1.7107	(2.391)	0	0	0
2018/01/05	R214	01/02/2018	9.82	Put	Bond Future	1,019.6200	1.0196	1,008.1400	1.0081	(1.126)	0	0	0
2018/01/05	R214	01/02/2018	9.84	Put	Bond Future	964.9000	0.9649	953.1500	0.9531	(1.218)	0	0	0
2018/01/05	R214	01/02/2018	9.83	Call	Bond Future	1,793.1100	1.7931	1,751.0600	1.7511	(2.345)	0	0	0
2018/01/05	R214	01/02/2018	9.83	Put	Bond Future	991.9700	0.9920	980.3500	0.9803	(1.171)	0	0	0
2018/01/05	R214	03/05/2018	9.99	Put	Bond Future	2,314.4700	2.3145	2,314.4900	2.3145	0.001	0	0	0
2018/01/05	R214	03/05/2018			Bond Future	9.7663	71.5543	9.7709	71.5233	0.046	0.0000	0.0000	0
2018/01/05	R214	03/05/2018	9.98	Call	Bond Future	3,785.0900	3.7851	3,754.1700	3.7542	(0.817)	0	0	0
2018/01/05	R214	03/05/2018	9.98	Put	Bond Future	2,341.9900	2.3420	2,342.1000	2.3421	0.005	0	0	0
2018/01/05	R214	03/05/2018	9.99	Call	Bond Future	3,823.9300	3.8239	3,792.9200	3.7929	(0.811)	0	0	0
2018/01/05	R214	03/05/2018	9.97	Call	Bond Future	3,746.4300	3.7464	3,715.5900	3.7156	(0.823)	0	0	0
2018/01/05	R214	03/05/2018	9.97	Put	Bond Future	2,369.8000	2.3698	2,369.9900	2.3700	0.008	0	0	0
2018/01/05	R248	01/02/2018	9.90	Put	Bond Future	1,182.1000	1.1821	1,166.1900	1.1662	(1.346)	0	0	0
2018/01/05	R248	01/02/2018	9.89	Call	Bond Future	2,450.0900	2.4501	2,395.5600	2.3956	(2.226)	0	0	0
2018/01/05	R248	01/02/2018			Bond Future	9.7487	94.1732	9.7531	94.1345	0.045	0.0000	0.0000	80,503
2018/01/05	R248	01/02/2018	9.90	Call	Bond Future	2,503.4600	2.5035	2,448.8100	2.4488	(2.183)	0	0	0
2018/01/05	R248	01/02/2018	9.89	Put	Bond Future	1,215.0300	1.2150	1,199.2400	1.1992	(1.300)	0	0	0
2018/01/05	R248	01/02/2018	9.91	Call	Bond Future	2,557.3700	2.5574	2,502.6000	2.5026	(2.142)	0	0	0
2018/01/05	R248	01/02/2018	9.91	Put	Bond Future	1,149.8700	1.1499	1,133.8400	1.1338	(1.394)	0	0	0
2018/01/05	R248	03/05/2018	10.06	Call	Bond Future	5,107.3100	5.1073	5,067.2300	5.0672	(0.785)	0	0	0
2018/01/05	R248	03/05/2018	10.05	Put	Bond Future	2,936.7700	2.9368	2,936.2700	2.9363	(0.017)	0	0	0
2018/01/05	R248	03/05/2018			Bond Future	9.8027	91.4962	9.8073	91.4567	0.046	0.0000	0.0000	0
2018/01/05	R248	03/05/2018	10.07	Call	Bond Future	5,157.4200	5.1574	5,117.2300	5.1172	(0.779)	0	0	0
2018/01/05	R248	03/05/2018	10.07	Put	Bond Future	2,869.1300	2.8691	2,868.4200	2.8684	(0.025)	0	0	0
2018/01/05	R248	03/05/2018	10.06	Put	Bond Future	2,902.7800	2.9028	2,902.1800	2.9022	(0.021)	0	0	0
2018/01/05	R248	03/05/2018	10.05	Call	Bond Future	5,057.4000	5.0574	5,017.4200	5.0174	(0.791)	0	0	0

Total

1097127