



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/12/2017 TO 18/12/2017

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
2017/12/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	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
2017/12/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	2025	01/02/2018	133.89	Put	Bond Future	5,079.6600	5.0797	5,077.4100	5.0774	(0.044)	0	0	0
2017/12/18	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2025	01/02/2018			Bond Future	128.8103	128.8103	128.8126	128.8126	0.002	0.0000	0.0000	1,070
2017/12/18	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2025	01/02/2018	133.88	Put	Bond Future	5,069.6600	5.0697	5,067.4100	5.0674	(0.044)	0	0	0
2017/12/18	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2025	01/02/2018	133.90	Put	Bond Future	5,089.6600	5.0897	5,087.4100	5.0874	(0.044)	0	0	0
2017/12/18	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2025	03/05/2018	133.20	Put	Bond Future	1,975.0300	1.9750	1,972.6700	1.9727	(0.119)	0	0	0
2017/12/18	2025	03/05/2018			Bond Future	131.2250	131.2250	131.2273	131.2273	0.002	0.0000	0.0000	0
2017/12/18	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2025	03/05/2018	133.22	Put	Bond Future	1,995.0300	1.9950	1,992.6700	1.9927	(0.118)	0	0	0
2017/12/18	2025	03/05/2018	133.21	Put	Bond Future	1,985.0300	1.9850	1,982.6700	1.9827	(0.119)	0	0	0
2017/12/18	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2025	02/08/2018			Bond Future	133.6820	133.6820	133.6829	133.6829	0.001	0.0000	0.0000	0
2017/12/18	2025	02/08/2018	136.65	Put	Bond Future	2,967.9600	2.9680	2,967.1100	2.9671	(0.029)	0	0	0
2017/12/18	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2025	02/08/2018	136.67	Put	Bond Future	2,987.9600	2.9880	2,987.1100	2.9871	(0.028)	0	0	0
2017/12/18	2025	02/08/2018	136.66	Put	Bond Future	2,977.9600	2.9780	2,977.1100	2.9771	(0.029)	0	0	0
2017/12/18	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2029	01/02/2018			Bond Future	99.7283	99.7283	99.7302	99.7302	0.002	0.0000	0.0000	1,370
2017/12/18	2029	03/05/2018			Bond Future	100.5798	100.5798	100.5817	100.5817	0.002	0.0000	0.0000	0
2017/12/18	2029	02/08/2018			Bond Future	102.4970	102.4970	102.4979	102.4979	0.001	0.0000	0.0000	0
2017/12/18	2030	01/02/2018	9.39	Put	Bond Future	823.6400	0.8236	419.3300	0.4193	(49.088)	0	0	0
2017/12/18	2030	01/02/2018			Bond Future	9.5153	89.4324	9.4536	89.8367	(0.648)	0.0000	0.0000	70,848
2017/12/18	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2030	01/02/2018	9.38	Put	Bond Future	889.8400	0.8898	485.5300	0.4855	(45.436)	0	0	0
2017/12/18	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2030	01/02/2018	9.37	Put	Bond Future	956.1000	0.9561	551.7900	0.5518	(42.287)	0	0	0
2017/12/18	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2030	03/05/2018			Bond Future	9.5842	91.1027	9.5202	91.5148	(0.667)	0.0000	0.0000	0
2017/12/18	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2030	03/05/2018	9.49	Put	Bond Future	607.7700	0.6078	195.6800	0.1957	(67.804)	0	0	0
2017/12/18	2030	03/05/2018	9.51	Put	Bond Future	478.2000	0.4782	66.1100	0.0661	(86.175)	0	0	0
2017/12/18	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2030	03/05/2018	9.50	Put	Bond Future	542.9500	0.5430	130.8600	0.1309	(75.898)	0	0	0
2017/12/18	2030	02/08/2018	9.46	Put	Bond Future	1,239.2600	1.2393	819.9000	0.8199	(33.840)	0	0	0
2017/12/18	2030	02/08/2018			Bond Future	9.6545	88.8167	9.5883	89.2361	(0.686)	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
2017/12/18	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2030	02/08/2018	9.45	Put	Bond Future	1,303.6000	1.3036	884.2400	0.8842	(32.169)	0	0	0
2017/12/18	2030	02/08/2018	9.47	Put	Bond Future	1,174.9700	1.1750	755.6100	0.7556	(35.691)	0	0	0
2017/12/18	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2032	01/02/2018	9.56	Call	Bond Future	1,383.5800	1.3836	1,523.6300	1.5236	10.122	0	0	0
2017/12/18	2032	01/02/2018	9.55	Put	Bond Future	2,283.9100	2.2839	1,987.1000	1.9871	(12.996)	0	0	0
2017/12/18	2032	01/02/2018	9.20	Call	Bond Future	548.3500	0.5484	607.9100	0.6079	10.862	0	0	7,500
2017/12/18	2032	01/02/2018	9.45	Put	Bond Future	2,720.2000	2.7202	2,398.0300	2.3980	(11.844)	0	0	0
2017/12/18	2032	01/02/2018	9.40	Put	Bond Future	2,956.7500	2.9568	2,622.7200	2.6227	(11.297)	0	0	0
2017/12/18	2032	01/02/2018			Bond Future	9.6816	91.9983	9.6200	92.4326	(0.637)	0.0000	0.0000	46,234
2017/12/18	2032	01/02/2018	9.57	Call	Bond Future	1,414.1700	1.4142	1,556.8800	1.5569	10.091	0	0	0
2017/12/18	2032	01/02/2018	9.57	Put	Bond Future	2,202.5300	2.2025	1,911.0100	1.9110	(13.236)	0	0	0
2017/12/18	2032	01/02/2018	9.30	Put	Bond Future	3,465.9500	3.4660	3,110.1500	3.1101	(10.266)	0	0	0
2017/12/18	2032	01/02/2018	9.30	Call	Bond Future	729.5000	0.7295	807.9300	0.8079	10.751	0	0	7,800
2017/12/18	2032	01/02/2018	9.56	Put	Bond Future	2,243.0400	2.2430	1,948.8600	1.9489	(13.115)	0	0	0
2017/12/18	2032	01/02/2018	9.55	Call	Bond Future	1,353.2700	1.3533	1,490.6900	1.4907	10.155	0	0	0
2017/12/18	2032	01/02/2018	9.20	Put	Bond Future	4,021.5700	4.0216	3,646.9000	3.6469	(9.317)	0	0	0
2017/12/18	2032	01/02/2018	9.45	Call	Bond Future	1,073.3600	1.0734	1,185.4200	1.1854	10.440	0	0	750
2017/12/18	2032	01/02/2018	9.40	Call	Bond Future	948.7600	0.9488	1,048.9600	1.0490	10.561	0	0	6,800
2017/12/18	2032	03/05/2018	9.70	Call	Bond Future	3,089.6500	3.0896	3,281.0200	3.2810	6.194	0	0	0
2017/12/18	2032	03/05/2018	9.71	Put	Bond Future	3,395.2600	3.3953	3,145.5000	3.1455	(7.356)	0	0	0
2017/12/18	2032	03/05/2018			Bond Future	9.7492	89.5594	9.6854	90.0021	(0.655)	0.0000	0.0000	0
2017/12/18	2032	03/05/2018	9.70	Put	Bond Future	3,430.5200	3.4305	3,179.2600	3.1793	(7.324)	0	0	0
2017/12/18	2032	03/05/2018	9.71	Call	Bond Future	3,123.8500	3.1238	3,316.7200	3.3167	6.174	0	0	0
2017/12/18	2032	03/05/2018	9.72	Call	Bond Future	3,158.2500	3.1582	3,352.6200	3.3526	6.154	0	0	0
2017/12/18	2032	03/05/2018	9.72	Put	Bond Future	3,360.2700	3.3603	3,112.0100	3.1120	(7.388)	0	0	0
2017/12/18	2032	02/08/2018	9.66	Put	Bond Future	4,621.8100	4.6218	4,365.1400	4.3651	(5.553)	0	0	0
2017/12/18	2032	02/08/2018	9.67	Call	Bond Future	3,585.0000	3.5850	3,779.9700	3.7800	5.438	0	0	0
2017/12/18	2032	02/08/2018			Bond Future	9.8157	91.2500	9.7498	91.7005	(0.671)	0.0000	0.0000	0
2017/12/18	2032	02/08/2018	9.68	Call	Bond Future	3,617.7600	3.6178	3,813.9400	3.8139	5.423	0	0	0
2017/12/18	2032	02/08/2018	9.68	Put	Bond Future	4,548.5000	4.5485	4,294.2500	4.2943	(5.590)	0	0	0
2017/12/18	2032	02/08/2018	9.66	Call	Bond Future	3,552.6700	3.5527	3,746.4300	3.7464	5.454	0	0	0
2017/12/18	2032	02/08/2018	9.67	Put	Bond Future	4,584.9000	4.5849	4,329.4400	4.3294	(5.572)	0	0	0
2017/12/18	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2033	01/02/2018			Bond Future	103.1258	103.1258	103.7950	103.7950	0.649	0.0000	0.0000	5,283
2017/12/18	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2033	01/02/2018	109.64	Put	Bond Future	6,514.1500	6.5141	5,845.0200	5.8450	(10.272)	0	0	0
2017/12/18	2033	01/02/2018	109.66	Put	Bond Future	6,534.1500	6.5341	5,865.0200	5.8650	(10.241)	0	0	0
2017/12/18	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2033	01/02/2018	109.65	Put	Bond Future	6,524.1500	6.5241	5,855.0200	5.8550	(10.256)	0	0	0
2017/12/18	2033	03/05/2018	107.71	Put	Bond Future	3,739.6400	3.7396	3,057.8000	3.0578	(18.233)	0	0	0
2017/12/18	2033	03/05/2018			Bond Future	103.9704	103.9704	104.6522	104.6522	0.656	0.0000	0.0000	0
2017/12/18	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2033	03/05/2018	107.70	Put	Bond Future	3,729.6400	3.7296	3,047.8000	3.0478	(18.282)	0	0	0
2017/12/18	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/12/18	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2033	03/05/2018	107.69	Put	Bond Future	3,719.6400	3.7196	3,037.8000	3.0378	(18.331)	0	0	0
2017/12/18	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2033	02/08/2018			Bond Future	105.9524	105.9524	106.6459	106.6459	0.655	0.0000	0.0000	0
2017/12/18	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2033	02/08/2018	109.92	Put	Bond Future	3,967.6100	3.9676	3,274.1100	3.2741	(17.479)	0	0	0
2017/12/18	2033	02/08/2018	109.94	Put	Bond Future	3,987.6100	3.9876	3,294.1100	3.2941	(17.391)	0	0	0
2017/12/18	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2033	02/08/2018	109.93	Put	Bond Future	3,977.6100	3.9776	3,284.1100	3.2841	(17.435)	0	0	0
2017/12/18	2037	01/02/2018	9.82	Put	Bond Future	2,289.1000	2.2891	1,981.6500	1.9816	(13.431)	0	0	0
2017/12/18	2037	01/02/2018			Bond Future	9.8851	88.3697	9.8235	88.8466	(0.623)	0.0000	0.0000	53,670
2017/12/18	2037	01/02/2018	9.88	Put	Bond Future	2,048.0700	2.0481	1,758.1800	1.7582	(14.154)	0	0	0
2017/12/18	2037	01/02/2018	9.88	Call	Bond Future	2,008.7200	2.0087	2,195.7300	2.1957	9.310	0	0	2,000
2017/12/18	2037	01/02/2018	9.82	Call	Bond Future	1,784.8200	1.7848	1,954.2700	1.9543	9.494	0	0	0
2017/12/18	2037	01/02/2018	9.81	Put	Bond Future	2,331.0800	2.3311	2,020.7400	2.0207	(13.313)	0	0	0
2017/12/18	2037	01/02/2018	9.83	Call	Bond Future	1,821.0000	1.8210	1,993.3600	1.9934	9.465	0	0	0
2017/12/18	2037	01/02/2018	9.83	Put	Bond Future	2,247.5300	2.2475	1,942.9900	1.9430	(13.550)	0	0	0
2017/12/18	2037	01/02/2018	9.81	Call	Bond Future	1,748.9400	1.7489	1,915.5000	1.9155	9.523	0	0	0
2017/12/18	2037	01/02/2018	10.32	Call	Bond Future	4,075.5200	4.0755	4,388.7000	4.3887	7.684	0	0	0
2017/12/18	2037	01/02/2018	10.32	Put	Bond Future	818.5900	0.8186	654.8700	0.6549	(20.000)	0	0	2,000
2017/12/18	2037	01/02/2018	10.72	Call	Bond Future	6,394.7600	6.3948	6,792.3300	6.7923	6.217	0	0	0
2017/12/18	2037	01/02/2018	10.72	Put	Bond Future	306.0200	0.3060	226.6900	0.2267	(25.923)	0	0	2,000
2017/12/18	2037	03/05/2018	9.99	Call	Bond Future	3,801.1300	3.8011	4,025.4700	4.0255	5.902	0	0	0
2017/12/18	2037	03/05/2018	9.97	Put	Bond Future	3,593.6400	3.5936	3,328.6200	3.3286	(7.375)	0	0	0
2017/12/18	2037	03/05/2018			Bond Future	9.9530	90.0202	9.8894	90.5063	(0.639)	0.0000	0.0000	0
2017/12/18	2037	03/05/2018	9.99	Put	Bond Future	3,519.8000	3.5198	3,258.0200	3.2580	(7.437)	0	0	0
2017/12/18	2037	03/05/2018	9.97	Call	Bond Future	3,723.2400	3.7232	3,944.3400	3.9443	5.938	0	0	0
2017/12/18	2037	03/05/2018	9.98	Put	Bond Future	3,556.4600	3.5565	3,293.0600	3.2931	(7.406)	0	0	0
2017/12/18	2037	03/05/2018	9.98	Call	Bond Future	3,761.9800	3.7620	3,984.7000	3.9847	5.920	0	0	0
2017/12/18	2037	02/08/2018	9.96	Put	Bond Future	4,807.2300	4.8072	4,539.0000	4.5390	(5.580)	0	0	0
2017/12/18	2037	02/08/2018	9.95	Call	Bond Future	4,302.2600	4.3023	4,527.5100	4.5275	5.236	0	0	0
2017/12/18	2037	02/08/2018			Bond Future	10.0220	87.4634	9.9564	87.9581	(0.654)	0.0000	0.0000	0
2017/12/18	2037	02/08/2018	9.96	Call	Bond Future	4,339.3500	4.3394	4,565.9000	4.5659	5.221	0	0	0
2017/12/18	2037	02/08/2018	9.95	Put	Bond Future	4,845.9400	4.8459	4,576.4100	4.5764	(5.562)	0	0	0
2017/12/18	2037	02/08/2018	9.97	Call	Bond Future	4,376.5900	4.3766	4,604.4500	4.6044	5.206	0	0	0
2017/12/18	2037	02/08/2018	9.97	Put	Bond Future	4,768.7700	4.7688	4,501.8500	4.5019	(5.597)	0	0	0
2017/12/18	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2038	01/02/2018	136.95	Put	Bond Future	11,496.8700	11.4969	11,294.3400	11.2943	(1.762)	0	0	0
2017/12/18	2038	01/02/2018			Bond Future	125.4531	125.4531	125.6557	125.6557	0.161	0.0000	0.0000	19,692
2017/12/18	2038	01/02/2018	136.94	Put	Bond Future	11,486.8700	11.4869	11,284.3400	11.2843	(1.763)	0	0	0
2017/12/18	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2038	01/02/2018	136.93	Put	Bond Future	11,476.8700	11.4769	11,274.3400	11.2743	(1.765)	0	0	0
2017/12/18	2038	03/05/2018	132.28	Put	Bond Future	4,475.1700	4.4752	4,268.7100	4.2687	(4.613)	0	0	0
2017/12/18	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2038	03/05/2018			Bond Future	127.8048	127.8048	128.0113	128.0113	0.162	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
2017/12/18	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2038	03/05/2018	132.27	Put	Bond Future	4,465.1700	4.4652	4,258.7100	4.2587	(4.624)	0	0	0
2017/12/18	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2038	03/05/2018	132.29	Put	Bond Future	4,485.1700	4.4852	4,278.7100	4.2787	(4.603)	0	0	0
2017/12/18	2038	02/08/2018	134.55	Put	Bond Future	4,358.9000	4.3589	4,150.0000	4.1500	(4.792)	0	0	0
2017/12/18	2038	02/08/2018			Bond Future	130.1911	130.1911	130.4000	130.4000	0.160	0.0000	0.0000	0
2017/12/18	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2038	02/08/2018	134.54	Put	Bond Future	4,348.9000	4.3489	4,140.0000	4.1400	(4.804)	0	0	0
2017/12/18	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2038	02/08/2018	134.53	Put	Bond Future	4,338.9000	4.3389	4,130.0000	4.1300	(4.815)	0	0	0
2017/12/18	2040	01/02/2018	9.89	Call	Bond Future	1,868.8800	1.8689	2,068.2000	2.0682	10.665	0	0	0
2017/12/18	2040	01/02/2018			Bond Future	9.9653	91.6015	9.8986	92.1532	(0.669)	0.0000	0.0000	28,354
2017/12/18	2040	01/02/2018	9.87	Call	Bond Future	1,793.8400	1.7938	1,986.4800	1.9865	10.739	0	0	0
2017/12/18	2040	01/02/2018	9.87	Put	Bond Future	2,583.7100	2.5837	2,224.7000	2.2247	(13.895)	0	0	0
2017/12/18	2040	01/02/2018	9.88	Put	Bond Future	2,537.6300	2.5376	2,181.9500	2.1819	(14.016)	0	0	0
2017/12/18	2040	01/02/2018	9.89	Put	Bond Future	2,492.0000	2.4920	2,139.6700	2.1397	(14.138)	0	0	0
2017/12/18	2040	01/02/2018	9.88	Call	Bond Future	1,831.2000	1.8312	2,027.1700	2.0272	10.702	0	0	0
2017/12/18	2040	03/05/2018	10.08	Put	Bond Future	3,773.3900	3.7734	3,476.2100	3.4762	(7.876)	0	0	0
2017/12/18	2040	03/05/2018			Bond Future	10.0333	93.3124	9.9645	93.8745	(0.686)	0.0000	0.0000	0
2017/12/18	2040	03/05/2018	10.07	Call	Bond Future	4,110.2300	4.1102	4,373.3300	4.3733	6.401	0	0	0
2017/12/18	2040	03/05/2018	10.07	Put	Bond Future	3,812.5900	3.8126	3,513.5700	3.5136	(7.843)	0	0	0
2017/12/18	2040	03/05/2018	10.08	Call	Bond Future	4,151.8600	4.1519	4,416.8000	4.4168	6.381	0	0	0
2017/12/18	2040	03/05/2018	10.00	Put	Bond Future	4,094.6900	4.0947	3,782.7400	3.7827	(7.618)	0	0	0
2017/12/18	2040	03/05/2018	10.00	Call	Bond Future	3,823.2400	3.8232	4,073.4100	4.0734	6.543	0	0	1,500
2017/12/18	2040	03/05/2018	9.00	Put	Bond Future	10,062.0500	10.0621	9,584.5100	9.5845	(4.746)	0	0	0
2017/12/18	2040	03/05/2018	9.00	Call	Bond Future	987.5000	0.9875	1,072.0800	1.0721	8.565	0	0	1,500
2017/12/18	2040	03/05/2018	10.06	Call	Bond Future	4,068.5900	4.0686	4,329.8400	4.3298	6.421	0	0	0
2017/12/18	2040	03/05/2018	10.06	Put	Bond Future	3,851.8900	3.8519	3,551.0200	3.5510	(7.811)	0	0	0
2017/12/18	2040	02/08/2018	10.03	Put	Bond Future	5,248.0400	5.2480	4,939.5700	4.9396	(5.878)	0	0	0
2017/12/18	2040	02/08/2018	10.04	Call	Bond Future	4,702.2000	4.7022	4,967.4900	4.9675	5.642	0	0	0
2017/12/18	2040	02/08/2018			Bond Future	10.1025	90.5674	10.0316	91.1396	(0.702)	0.0000	0.0000	0
2017/12/18	2040	02/08/2018	10.05	Call	Bond Future	4,741.8400	4.7418	5,008.6200	5.0086	5.626	0	0	0
2017/12/18	2040	02/08/2018	10.05	Put	Bond Future	5,165.1900	5.1652	4,859.7000	4.8597	(5.914)	0	0	0
2017/12/18	2040	02/08/2018	10.03	Call	Bond Future	4,662.7200	4.6627	4,926.5200	4.9265	5.658	0	0	0
2017/12/18	2040	02/08/2018	10.04	Put	Bond Future	5,206.4800	5.2065	4,899.5000	4.8995	(5.896)	0	0	0
2017/12/18	2044	01/02/2018	9.90	Put	Bond Future	2,655.9800	2.6560	2,313.1700	2.3132	(12.907)	0	0	0
2017/12/18	2044	01/02/2018	9.89	Call	Bond Future	1,745.8000	1.7458	1,913.1100	1.9131	9.584	0	0	0
2017/12/18	2044	01/02/2018			Bond Future	10.0044	88.5954	9.9428	89.1086	(0.615)	0.0000	0.0000	22,082
2017/12/18	2044	01/02/2018	9.90	Call	Bond Future	1,782.5600	1.7826	1,952.9100	1.9529	9.556	0	0	0
2017/12/18	2044	01/02/2018	9.89	Put	Bond Future	2,703.6600	2.7037	2,357.8100	2.3578	(12.792)	0	0	0
2017/12/18	2044	01/02/2018	9.91	Call	Bond Future	1,819.7600	1.8198	1,993.1700	1.9932	9.529	0	0	0
2017/12/18	2044	01/02/2018	9.91	Put	Bond Future	2,608.8900	2.6089	2,269.1400	2.2691	(13.023)	0	0	0
2017/12/18	2044	03/05/2018	10.10	Call	Bond Future	4,128.9700	4.1290	4,369.0200	4.3690	5.814	0	0	0
2017/12/18	2044	03/05/2018	10.09	Put	Bond Future	3,929.2500	3.9293	3,644.5400	3.6445	(7.246)	0	0	0
2017/12/18	2044	03/05/2018			Bond Future	10.0707	90.2501	10.0072	90.7732	(0.630)	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
2017/12/18	2044	03/05/2018	10.11	Call	Bond Future	4,170.8200	4.1708	4,412.5900	4.4126	5.797	0	0	0
2017/12/18	2044	03/05/2018	10.11	Put	Bond Future	3,849.5600	3.8496	3,568.2700	3.5683	(7.307)	0	0	0
2017/12/18	2044	03/05/2018	10.10	Put	Bond Future	3,889.2500	3.8893	3,606.2400	3.6062	(7.277)	0	0	0
2017/12/18	2044	03/05/2018	10.09	Call	Bond Future	4,087.3100	4.0873	4,325.6600	4.3257	5.831	0	0	0
2017/12/18	2044	02/08/2018	10.07	Call	Bond Future	4,740.7300	4.7407	4,984.4100	4.9844	5.140	0	0	0
2017/12/18	2044	02/08/2018			Bond Future	10.1381	87.5725	10.0726	88.1049	(0.645)	0.0000	0.0000	0
2017/12/18	2044	02/08/2018	10.05	Call	Bond Future	4,661.7400	4.6617	4,902.6600	4.9027	5.168	0	0	0
2017/12/18	2044	02/08/2018	10.05	Put	Bond Future	5,379.7200	5.3797	5,088.2700	5.0883	(5.418)	0	0	0
2017/12/18	2044	02/08/2018	10.07	Put	Bond Future	5,294.7900	5.2948	5,006.1000	5.0061	(5.452)	0	0	0
2017/12/18	2044	02/08/2018	10.06	Call	Bond Future	4,701.1600	4.7012	4,943.4600	4.9435	5.154	0	0	0
2017/12/18	2044	02/08/2018	10.06	Put	Bond Future	5,337.1200	5.3371	5,047.0500	5.0470	(5.435)	0	0	0
2017/12/18	2046	01/02/2018	132.92	Put	Bond Future	14,496.0200	14.4960	12,847.2900	12.8473	(11.374)	0	0	0
2017/12/18	2046	01/02/2018			Bond Future	118.4240	118.4240	120.0727	120.0727	1.392	0.0000	0.0000	21,177
2017/12/18	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2046	01/02/2018	132.91	Put	Bond Future	14,486.0200	14.4860	12,837.2900	12.8373	(11.382)	0	0	0
2017/12/18	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2046	01/02/2018	132.90	Put	Bond Future	14,476.0200	14.4760	12,827.2900	12.8273	(11.389)	0	0	0
2017/12/18	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2046	03/05/2018			Bond Future	119.0441	119.0441	120.7238	120.7238	1.411	0.0000	0.0000	0
2017/12/18	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2046	03/05/2018	127.93	Put	Bond Future	8,885.9000	8.8859	7,206.2200	7.2062	(18.903)	0	0	0
2017/12/18	2046	03/05/2018	127.95	Put	Bond Future	8,905.9000	8.9059	7,226.2200	7.2262	(18.860)	0	0	0
2017/12/18	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2046	03/05/2018	127.94	Put	Bond Future	8,895.9000	8.8959	7,216.2200	7.2162	(18.882)	0	0	0
2017/12/18	2046	02/08/2018	128.78	Put	Bond Future	7,466.5700	7.4666	5,756.2200	5.7562	(22.907)	0	0	0
2017/12/18	2046	02/08/2018			Bond Future	121.3134	121.3134	123.0238	123.0238	1.410	0.0000	0.0000	0
2017/12/18	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2046	02/08/2018	128.77	Put	Bond Future	7,456.5700	7.4566	5,746.2200	5.7462	(22.937)	0	0	0
2017/12/18	2046	02/08/2018	128.79	Put	Bond Future	7,476.5700	7.4766	5,766.2200	5.7662	(22.876)	0	0	0
2017/12/18	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2050	01/02/2018	140.23	Put	Bond Future	16,279.6500	16.2796	15,732.1900	15.7322	(3.363)	0	0	0
2017/12/18	2050	01/02/2018			Bond Future	123.9503	123.9503	124.4978	124.4978	0.442	0.0000	0.0000	24,012
2017/12/18	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2050	01/02/2018	140.25	Put	Bond Future	16,299.6500	16.2996	15,752.1900	15.7522	(3.359)	0	0	0
2017/12/18	2050	01/02/2018	140.24	Put	Bond Future	16,289.6500	16.2896	15,742.1900	15.7422	(3.361)	0	0	0
2017/12/18	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2050	03/05/2018	135.62	Put	Bond Future	9,346.3000	9.3463	8,788.3000	8.7883	(5.970)	0	0	0
2017/12/18	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2050	03/05/2018			Bond Future	126.2737	126.2737	126.8317	126.8317	0.442	0.0000	0.0000	0
2017/12/18	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2050	03/05/2018	135.61	Put	Bond Future	9,336.3000	9.3363	8,778.3000	8.7783	(5.977)	0	0	0
2017/12/18	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2050	03/05/2018	135.63	Put	Bond Future	9,356.3000	9.3563	8,798.3000	8.7983	(5.964)	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
2017/12/18	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2050	02/08/2018	137.54	Put	Bond Future	10,592.3100	10.5923	10,025.3600	10.0254	(5.352)	0	0	0
2017/12/18	2050	02/08/2018	137.52	Put	Bond Future	10,572.3100	10.5723	10,005.3600	10.0054	(5.363)	0	0	0
2017/12/18	2050	02/08/2018			Bond Future	126.9477	126.9477	127.5146	127.5146	0.447	0.0000	0.0000	0
2017/12/18	2050	02/08/2018	137.53	Put	Bond Future	10,582.3100	10.5823	10,015.3600	10.0154	(5.358)	0	0	0
2017/12/18	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	AL37	01/02/2018			Index Future	558.8750	558.8750	560.2820	560.2820	0.252	0.0000	0.0000	0
2017/12/18	AL37	03/05/2018			Index Future	569.3140	569.3140	570.7480	570.7480	0.252	0.0000	0.0000	0
2017/12/18	AL37	02/08/2018			Index Future	580.0620	580.0620	581.5210	581.5210	0.252	0.0000	0.0000	0
2017/12/18	AL7T	01/02/2018			Index Future	640.2410	640.2410	642.4930	642.4930	0.352	0.0000	0.0000	0
2017/12/18	AL7T	03/05/2018			Index Future	652.2000	652.2000	654.4940	654.4940	0.352	0.0000	0.0000	0
2017/12/18	AL7T	02/08/2018			Index Future	664.5130	664.5130	666.8480	666.8480	0.351	0.0000	0.0000	0
2017/12/18	ALBI	01/02/2018			Index Future	579.4320	579.4320	582.0030	582.0030	0.444	0.0000	0.0000	756
2017/12/18	ALBI	03/05/2018			Index Future	590.2540	590.2540	592.8750	592.8750	0.444	0.0000	0.0000	0
2017/12/18	ALBI	02/08/2018			Index Future	601.3980	601.3980	604.0650	604.0650	0.443	0.0000	0.0000	0
2017/12/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	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
2017/12/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	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
2017/12/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/18	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	EL28	01/02/2018			Bond Future	127.2650	127.2650	127.4976	127.4976	0.183	0.0000	0.0000	0
2017/12/18	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	EL28	01/02/2018	132.29	Put	Bond Future	5,024.9500	5.0250	4,792.3900	4.7924	(4.628)	0	0	0
2017/12/18	EL28	01/02/2018	132.31	Put	Bond Future	5,044.9500	5.0450	4,812.3900	4.8124	(4.610)	0	0	0
2017/12/18	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	EL28	01/02/2018	132.30	Put	Bond Future	5,034.9500	5.0350	4,802.3900	4.8024	(4.619)	0	0	0
2017/12/18	EL28	03/05/2018	133.20	Put	Bond Future	5,308.7600	5.3088	5,071.9000	5.0719	(4.462)	0	0	0
2017/12/18	EL28	03/05/2018			Bond Future	127.8912	127.8912	128.1281	128.1281	0.185	0.0000	0.0000	0
2017/12/18	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	EL28	03/05/2018	133.19	Put	Bond Future	5,298.7600	5.2988	5,061.9000	5.0619	(4.470)	0	0	0
2017/12/18	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	EL28	03/05/2018	133.18	Put	Bond Future	5,288.7600	5.2888	5,051.9000	5.0519	(4.479)	0	0	0
2017/12/18	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	EL28	02/08/2018			Bond Future	130.3292	130.3292	130.5691	130.5691	0.184	0.0000	0.0000	0
2017/12/18	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	EL28	02/08/2018	134.93	Put	Bond Future	4,600.8400	4.6008	4,360.9200	4.3609	(5.215)	0	0	0
2017/12/18	EL28	02/08/2018	134.95	Put	Bond Future	4,620.8400	4.6208	4,380.9200	4.3809	(5.192)	0	0	0
2017/12/18	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	EL28	02/08/2018	134.94	Put	Bond Future	4,610.8400	4.6108	4,370.9200	4.3709	(5.203)	0	0	0
2017/12/18	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	318.8900	0.3189	100.000	0	0	0
2017/12/18	ES33	01/02/2018			Bond Future	10.9986	77.1428	10.9364	77.5124	(0.565)	0.0000	0.0000	9,466
2017/12/18	ES33	01/02/2018	11.00	Call	Bond Future	8.5900	0.0086	378.1200	0.3781	4301.863	0	0	0
2017/12/18	ES33	01/02/2018	10.99	Put	Bond Future	50.6400	0.0506	0.0000	0.0000	(100.000)	0	0	0
2017/12/18	ES33	01/02/2018	11.01	Call	Bond Future	67.7400	0.0677	437.2700	0.4373	545.512	0	0	0
2017/12/18	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	ES33	03/05/2018	11.22	Call	Bond Future	664.1200	0.6641	1,040.7700	1.0408	56.714	0	0	0
2017/12/18	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	ES33	03/05/2018			Bond Future	11.1052	74.7921	11.0408	75.1688	(0.580)	0.0000	0.0000	0
2017/12/18	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	ES33	03/05/2018	11.20	Call	Bond Future	549.0500	0.5491	925.7000	0.9257	68.600	0	0	0
2017/12/18	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	ES33	03/05/2018	11.21	Call	Bond Future	606.6200	0.6066	983.2700	0.9833	62.090	0	0	0
2017/12/18	ES33	02/08/2018	11.15	Put	Bond Future	354.8200	0.3548	0.0000	0.0000	(100.000)	0	0	0
2017/12/18	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	ES33	02/08/2018			Bond Future	11.2117	76.2040	11.1451	76.5873	(0.594)	0.0000	0.0000	0
2017/12/18	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	28.5200	0.0285	100.000	0	0	0
2017/12/18	ES33	02/08/2018	11.14	Put	Bond Future	412.5700	0.4126	29.2300	0.0292	(92.915)	0	0	0
2017/12/18	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	86.2100	0.0862	100.000	0	0	0
2017/12/18	ES33	02/08/2018	11.16	Put	Bond Future	297.1300	0.2971	0.0000	0.0000	(100.000)	0	0	0
2017/12/18	ES42	01/02/2018			Bond Future	11.2365	79.7719	11.1743	80.1874	(0.553)	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
2017/12/18	ES42	03/05/2018			Bond Future	11.3447	77.0005	11.2803	77.4239	(0.568)	0.0000	0.0000	0
2017/12/18	ES42	02/08/2018			Bond Future	11.4509	78.4539	11.3842	78.8849	(0.582)	0.0000	0.0000	0
2017/12/18	GOVI	01/02/2018	581.04	Put	GOVI	34,190.0000	3.4190	8,370.0000	0.8370	(75.519)	0	0	0
2017/12/18	GOVI	01/02/2018			GOVI	577.6210	577.6210	580.2030	580.2030	0.447	0.0000	0.0000	783
2017/12/18	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	GOVI	01/02/2018	581.03	Put	GOVI	34,090.0000	3.4090	8,270.0000	0.8270	(75.741)	0	0	0
2017/12/18	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	GOVI	01/02/2018	581.02	Put	GOVI	33,990.0000	3.3990	8,170.0000	0.8170	(75.964)	0	0	0
2017/12/18	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	7,510.0000	0.7510	100.000	0	0	0
2017/12/18	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	7,710.0000	0.7710	100.000	0	0	0
2017/12/18	GOVI	03/05/2018			GOVI	588.4090	588.4090	591.0410	591.0410	0.447	0.0000	0.0000	0
2017/12/18	GOVI	03/05/2018	590.27	Put	GOVI	18,610.0000	1.8610	0.0000	0.0000	(100.000)	0	0	0
2017/12/18	GOVI	03/05/2018	590.29	Put	GOVI	18,810.0000	1.8810	0.0000	0.0000	(100.000)	0	0	0
2017/12/18	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	7,610.0000	0.7610	100.000	0	0	0
2017/12/18	GOVI	03/05/2018	590.28	Put	GOVI	18,710.0000	1.8710	0.0000	0.0000	(100.000)	0	0	0
2017/12/18	GOVI	02/08/2018	605.72	Put	GOVI	62,020.0000	6.2020	35,230.0000	3.5230	(43.196)	0	0	0
2017/12/18	GOVI	02/08/2018			GOVI	599.5180	599.5180	602.1970	602.1970	0.447	0.0000	0.0000	0
2017/12/18	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	GOVI	02/08/2018	605.71	Put	GOVI	61,920.0000	6.1920	35,130.0000	3.5130	(43.266)	0	0	0
2017/12/18	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	GOVI	02/08/2018	605.70	Put	GOVI	61,820.0000	6.1820	35,030.0000	3.5030	(43.335)	0	0	0
2017/12/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/18	IGOV	01/02/2018			Index Future	247.4050	247.4050	248.1200	248.1200	0.289	0.0000	0.0000	879
2017/12/18	IGOV	03/05/2018			Index Future	252.0430	252.0430	252.7710	252.7710	0.289	0.0000	0.0000	269
2017/12/18	IGOV	02/08/2018			Index Future	256.8480	256.8480	257.5870	257.5870	0.288	0.0000	0.0000	0
2017/12/18	IS01	21/12/2017			Interest Rate Swap	99.7600	99.7600	99.7600	99.7600	0.000	0.0000	0.0000	0
2017/12/18	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2017/12/18	IS01	21/06/2018			Interest Rate Swap	99.9400	99.9400	99.9200	99.9200	(0.020)	0.0000	0.0000	0
2017/12/18	IS01	20/09/2018			Interest Rate Swap	100.2000	100.2000	100.1600	100.1600	(0.040)	0.0000	0.0000	0
2017/12/18	IS01	20/12/2018			Interest Rate Swap	100.7800	100.7800	100.7200	100.7200	(0.060)	0.0000	0.0000	0
2017/12/18	IS01	22/03/2019			Interest Rate Swap	99.9300	99.9300	99.8600	99.8600	(0.070)	0.0000	0.0000	0
2017/12/18	IS02	18/12/2017			Interest Rate Swap	99.8000	99.8000	99.8000	99.8000	0.000	0.0000	0.0000	0
2017/12/18	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2017/12/18	IS02	15/06/2018			Interest Rate Swap	98.6300	98.6300	98.6100	98.6100	(0.020)	0.0000	0.0000	0
2017/12/18	IS02	21/09/2018			Interest Rate Swap	98.6600	98.6600	98.6300	98.6300	(0.030)	0.0000	0.0000	0
2017/12/18	IS02	21/12/2018			Interest Rate Swap	99.1600	99.1600	99.1000	99.1000	(0.061)	0.0000	0.0000	0
2017/12/18	IS02	15/03/2019			Interest Rate Swap	99.6700	99.6700	99.6000	99.6000	(0.070)	0.0000	0.0000	0
2017/12/18	IS02	21/06/2019			Interest Rate Swap	100.2000	100.2000	100.1000	100.1000	(0.100)	0.0000	0.0000	0
2017/12/18	IS02	20/09/2019			Interest Rate Swap	100.7500	100.7500	100.6300	100.6300	(0.119)	0.0000	0.0000	0
2017/12/18	IS02	20/12/2019			Interest Rate Swap	101.8500	101.8500	101.7000	101.7000	(0.147)	0.0000	0.0000	0
2017/12/18	IS02	23/03/2020			Interest Rate Swap	99.7800	99.7800	99.5900	99.5900	(0.190)	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
2017/12/18	IS05	17/12/2020			Interest Rate Swap	97.6400	97.6400	97.3800	97.3800	(0.266)	0.0000	0.0000	0
2017/12/18	IS05	16/03/2021			Interest Rate Swap	96.9700	96.9700	96.7000	96.7000	(0.278)	0.0000	0.0000	0
2017/12/18	IS05	15/06/2021			Interest Rate Swap	96.2500	96.2500	95.9900	95.9900	(0.270)	0.0000	0.0000	0
2017/12/18	IS05	21/09/2021			Interest Rate Swap	96.5200	96.5200	96.2500	96.2500	(0.280)	0.0000	0.0000	0
2017/12/18	IS05	21/12/2021			Interest Rate Swap	98.7700	98.7700	98.5100	98.5100	(0.263)	0.0000	0.0000	51
2017/12/18	IS05	15/03/2022			Interest Rate Swap	98.9800	98.9800	98.7200	98.7200	(0.263)	0.0000	0.0000	0
2017/12/18	IS05	21/06/2022			Interest Rate Swap	100.2500	100.2500	99.9800	99.9800	(0.269)	0.0000	0.0000	0
2017/12/18	IS05	20/09/2022			Interest Rate Swap	102.5000	102.5000	102.2400	102.2400	(0.254)	0.0000	0.0000	0
2017/12/18	IS05	20/12/2022			Interest Rate Swap	103.8100	103.8100	103.5400	103.5400	(0.260)	0.0000	0.0000	0
2017/12/18	IS05	22/03/2023			Interest Rate Swap	99.0700	99.0700	98.7800	98.7800	(0.293)	0.0000	0.0000	0
2017/12/18	IS10	17/12/2025			Interest Rate Swap	97.9900	97.9900	97.4100	97.4100	(0.592)	0.0000	0.0000	0
2017/12/18	IS10	16/03/2026			Interest Rate Swap	95.0900	95.0900	94.4800	94.4800	(0.641)	0.0000	0.0000	0
2017/12/18	IS10	15/06/2026			Interest Rate Swap	93.9100	93.9100	93.2700	93.2700	(0.682)	0.0000	0.0000	0
2017/12/18	IS10	21/09/2026			Interest Rate Swap	96.0700	96.0700	95.4100	95.4100	(0.687)	0.0000	0.0000	0
2017/12/18	IS10	21/12/2026			Interest Rate Swap	99.8100	99.8100	99.1500	99.1500	(0.661)	0.0000	0.0000	0
2017/12/18	IS10	15/03/2027			Interest Rate Swap	98.4300	98.4300	97.7600	97.7600	(0.681)	0.0000	0.0000	0
2017/12/18	IS10	21/06/2027			Interest Rate Swap	100.4900	100.4900	99.8100	99.8100	(0.677)	0.0000	0.0000	0
2017/12/18	IS10	20/09/2027			Interest Rate Swap	104.1500	104.1500	103.4800	103.4800	(0.643)	0.0000	0.0000	0
2017/12/18	IS10	20/12/2027			Interest Rate Swap	104.5300	104.5300	103.8500	103.8500	(0.651)	0.0000	0.0000	0
2017/12/18	IS10	22/03/2028			Interest Rate Swap	99.9300	99.9300	99.2300	99.2300	(0.700)	0.0000	0.0000	0
2017/12/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/18	JBAF	20/12/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/12/18	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/18	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/18	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/18	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/18	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/18	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/18	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/18	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/18	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/18	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/18	R023	01/02/2018	8.33	Put	Bond Future	1,099.9800	1.1000	913.6700	0.9137	(16.938)	0	0	0
2017/12/18	R023	01/02/2018			Bond Future	8.4376	100.6098	8.3650	100.8997	(0.861)	0.0000	0.0000	60,552
2017/12/18	R023	01/02/2018	8.32	Call	Bond Future	652.9800	0.6530	754.4500	0.7544	15.540	0	0	0
2017/12/18	R023	01/02/2018	8.32	Put	Bond Future	1,122.8800	1.1229	934.5100	0.9345	(16.776)	0	0	0
2017/12/18	R023	01/02/2018	8.33	Call	Bond Future	670.1300	0.6701	773.6600	0.7737	15.449	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
2017/12/18	R023	01/02/2018	8.31	Call	Bond Future	636.1100	0.6361	735.5300	0.7355	15.629	0	0	0
2017/12/18	R023	01/02/2018	8.31	Put	Bond Future	1,146.0800	1.1461	955.6600	0.9557	(16.615)	0	0	0
2017/12/18	R023	03/05/2018	8.27	Call	Bond Future	1,132.5300	1.1325	1,244.7200	1.2447	9.906	0	0	0
2017/12/18	R023	03/05/2018			Bond Future	8.4902	98.5591	8.4129	98.8546	(0.910)	0.0000	0.0000	0
2017/12/18	R023	03/05/2018	8.27	Put	Bond Future	1,977.6600	1.9777	1,794.3600	1.7944	(9.269)	0	0	0
2017/12/18	R023	03/05/2018	8.28	Call	Bond Future	1,149.1600	1.1492	1,262.5100	1.2625	9.864	0	0	0
2017/12/18	R023	03/05/2018	8.29	Put	Bond Future	1,933.9500	1.9340	1,752.9700	1.7530	(9.358)	0	0	0
2017/12/18	R023	03/05/2018	9.19	Call	Bond Future	3,230.0100	3.2300	3,442.7400	3.4427	6.586	0	0	0
2017/12/18	R023	03/05/2018	9.19	Put	Bond Future	602.9200	0.6029	520.1600	0.5202	(13.727)	0	0	2,500
2017/12/18	R023	03/05/2018	8.28	Put	Bond Future	1,955.7200	1.9557	1,773.5800	1.7736	(9.313)	0	0	0
2017/12/18	R023	03/05/2018	8.29	Call	Bond Future	1,165.9400	1.1659	1,280.4500	1.2804	9.821	0	0	0
2017/12/18	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	71.2800	0.0713	100.000	0	0	0
2017/12/18	R035	01/02/2018	9.73	Put	Bond Future	524.1000	0.5241	84.6200	0.0846	(83.854)	0	0	0
2017/12/18	R035	01/02/2018			Bond Future	9.7974	96.3129	9.7409	96.7524	(0.578)	0.0000	0.0000	55,243
2017/12/18	R035	01/02/2018	9.75	Put	Bond Future	368.2000	0.3682	0.0000	0.0000	(100.000)	0	0	0
2017/12/18	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R035	01/02/2018	9.74	Put	Bond Future	446.1000	0.4461	6.6200	0.0066	(98.516)	0	0	0
2017/12/18	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R035	03/05/2018			Bond Future	9.8624	93.6114	9.8040	94.0593	(0.593)	0.0000	0.0000	0
2017/12/18	R035	03/05/2018	9.90	Call	Bond Future	286.3000	0.2863	734.2100	0.7342	156.448	0	0	0
2017/12/18	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R035	03/05/2018	9.91	Call	Bond Future	362.2600	0.3623	810.1700	0.8102	123.643	0	0	0
2017/12/18	R035	03/05/2018	9.89	Call	Bond Future	210.2500	0.2102	658.1600	0.6582	213.037	0	0	0
2017/12/18	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R186	01/02/2018	8.96	Call	Bond Future	1,269.4400	1.2694	1,406.7500	1.4068	10.817	0	0	0
2017/12/18	R186	01/02/2018	8.50	Put	Bond Future	3,887.0700	3.8871	3,535.3100	3.5353	(9.049)	0	0	0
2017/12/18	R186	01/02/2018	9.00	Call	Bond Future	1,388.3500	1.3884	1,536.0900	1.5361	10.641	0	0	0
2017/12/18	R186	01/02/2018	9.25	Call	Bond Future	2,271.4200	2.2714	2,486.1400	2.4861	9.453	0	0	0
2017/12/18	R186	01/02/2018			Bond Future	9.0445	110.0837	8.9827	110.4779	(0.684)	0.0000	0.0000	96,153
2017/12/18	R186	01/02/2018	8.50	Call	Bond Future	350.2000	0.3502	392.6000	0.3926	12.107	0	0	1,460
2017/12/18	R186	01/02/2018	7.75	Put	Bond Future	8,675.3600	8.6754	8,282.3100	8.2823	(4.531)	0	0	0
2017/12/18	R186	01/02/2018	7.75	Call	Bond Future	14.2600	0.0143	15.3700	0.0154	7.784	0	0	1,460
2017/12/18	R186	01/02/2018	8.97	Call	Bond Future	1,298.5600	1.2986	1,438.4600	1.4385	10.773	0	0	0
2017/12/18	R186	01/02/2018	8.96	Put	Bond Future	1,808.7700	1.8088	1,551.9200	1.5519	(14.200)	0	0	0
2017/12/18	R186	01/02/2018	9.00	Put	Bond Future	1,672.0500	1.6721	1,425.6300	1.4256	(14.738)	0	0	6,200
2017/12/18	R186	01/02/2018	8.75	Put	Bond Future	2,645.1900	2.6452	2,338.1400	2.3381	(11.608)	0	0	775
2017/12/18	R186	01/02/2018	9.25	Put	Bond Future	975.3200	0.9753	795.8800	0.7959	(18.398)	0	0	775
2017/12/18	R186	01/02/2018	8.97	Put	Bond Future	1,773.9100	1.7739	1,519.6500	1.5197	(14.333)	0	0	0
2017/12/18	R186	01/02/2018	8.98	Call	Bond Future	1,328.0900	1.3281	1,470.6000	1.4706	10.730	0	0	0
2017/12/18	R186	01/02/2018	8.98	Put	Bond Future	1,739.5000	1.7395	1,487.8500	1.4878	(14.467)	0	0	0
2017/12/18	R186	01/02/2018	8.75	Call	Bond Future	750.7300	0.7507	837.8400	0.8378	11.603	0	0	0
2017/12/18	R186	01/02/2018	9.65	Call	Bond Future	4,114.2700	4.1143	4,420.3800	4.4204	7.440	0	0	0
2017/12/18	R186	01/02/2018	9.65	Put	Bond Future	353.2300	0.3532	265.1800	0.2652	(24.927)	0	0	1,950
2017/12/18	R186	03/05/2018	10.14	Put	Bond Future	786.4400	0.7864	693.3600	0.6934	(11.836)	0	0	1,120
2017/12/18	R186	03/05/2018	8.69	Call	Bond Future	1,606.8500	1.6069	1,728.1700	1.7282	7.550	0	0	10,640

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
2017/12/18	R186	03/05/2018	9.72	Put	Bond Future	1,353.2000	1.3532	1,214.6500	1.2147	(10.239)	0	0	10,640
2017/12/18	R186	03/05/2018	8.92	Call	Bond Future	2,193.7500	2.1938	2,347.0200	2.3470	6.987	0	0	0
2017/12/18	R186	03/05/2018	8.91	Put	Bond Future	3,414.2800	3.4143	3,164.3700	3.1644	(7.320)	0	0	0
2017/12/18	R186	03/05/2018			Bond Future	9.1098	112.1399	9.0451	112.5416	(0.709)	0.0000	0.0000	0
2017/12/18	R186	03/05/2018	9.30	Put	Bond Future	2,231.3700	2.2314	2,037.3100	2.0373	(8.697)	0	0	0
2017/12/18	R186	03/05/2018	9.30	Call	Bond Future	3,402.5000	3.4025	3,610.1900	3.6102	6.104	0	0	1,120
2017/12/18	R186	03/05/2018	10.14	Call	Bond Future	6,932.4700	6.9325	7,241.1400	7.2411	4.453	0	0	0
2017/12/18	R186	03/05/2018	8.93	Call	Bond Future	2,221.9000	2.2219	2,376.5900	2.3766	6.962	0	0	0
2017/12/18	R186	03/05/2018	8.93	Put	Bond Future	3,344.2700	3.3443	3,097.2100	3.0972	(7.388)	0	0	0
2017/12/18	R186	03/05/2018	8.69	Put	Bond Future	4,251.7200	4.2517	3,971.2900	3.9713	(6.596)	0	0	0
2017/12/18	R186	03/05/2018	9.72	Call	Bond Future	5,051.1400	5.0511	5,314.3400	5.3143	5.211	0	0	0
2017/12/18	R186	03/05/2018	9.19	Put	Bond Future	2,525.9700	2.5260	2,316.2700	2.3163	(8.302)	0	0	0
2017/12/18	R186	03/05/2018	8.92	Put	Bond Future	3,379.0100	3.3790	3,130.5300	3.1305	(7.354)	0	0	0
2017/12/18	R186	03/05/2018	8.91	Call	Bond Future	2,166.0900	2.1661	2,317.9300	2.3179	7.010	0	0	0
2017/12/18	R186	03/05/2018	9.75	Call	Bond Future	5,178.9000	5.1789	5,445.7200	5.4457	5.152	0	0	0
2017/12/18	R186	03/05/2018	9.75	Put	Bond Future	1,303.5200	1.3035	1,168.5900	1.1686	(10.351)	0	0	3,200
2017/12/18	R186	03/05/2018	9.19	Call	Bond Future	3,021.9600	3.0220	3,214.0100	3.2140	6.355	0	0	10,640
2017/12/18	R197	01/02/2018	301.68	Put	Bond Future	6,179.3800	6.1794	6,174.7700	6.1748	(0.075)	0	0	0
2017/12/18	R197	01/02/2018			Bond Future	295.5006	295.5006	295.5052	295.5052	0.002	0.0000	0.0000	2,350
2017/12/18	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R197	01/02/2018	301.67	Put	Bond Future	6,169.3800	6.1694	6,164.7700	6.1648	(0.075)	0	0	0
2017/12/18	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R197	01/02/2018	301.66	Put	Bond Future	6,159.3800	6.1594	6,154.7700	6.1548	(0.075)	0	0	0
2017/12/18	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R197	03/05/2018			Bond Future	301.0400	301.0400	301.0449	301.0449	0.002	0.0000	0.0000	0
2017/12/18	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R197	03/05/2018	304.44	Put	Bond Future	3,399.9900	3.4000	3,395.1000	3.3951	(0.144)	0	0	0
2017/12/18	R197	03/05/2018	304.46	Put	Bond Future	3,419.9900	3.4200	3,415.1000	3.4151	(0.143)	0	0	0
2017/12/18	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R197	03/05/2018	304.45	Put	Bond Future	3,409.9900	3.4100	3,405.1000	3.4051	(0.143)	0	0	0
2017/12/18	R202	01/02/2018	249.07	Call	Bond Future	0.4800	0.0005	0.6900	0.0007	43.750	0	0	0
2017/12/18	R202	01/02/2018	249.06	Put	Bond Future	14,588.1100	14.5881	13,709.5000	13.7095	(6.023)	0	0	0
2017/12/18	R202	01/02/2018			Bond Future	234.4724	234.4724	235.3512	235.3512	0.375	0.0000	0.0000	21,519
2017/12/18	R202	01/02/2018	249.08	Call	Bond Future	0.4800	0.0005	0.6900	0.0007	43.750	0	0	0
2017/12/18	R202	01/02/2018	249.08	Put	Bond Future	14,608.1000	14.6081	13,729.4900	13.7295	(6.015)	0	0	0
2017/12/18	R202	01/02/2018	249.07	Put	Bond Future	14,598.1000	14.5981	13,719.4900	13.7195	(6.019)	0	0	0
2017/12/18	R202	01/02/2018	249.06	Call	Bond Future	0.4900	0.0005	0.7000	0.0007	42.857	0	0	0
2017/12/18	R202	03/05/2018	247.48	Put	Bond Future	9,052.5700	9.0526	8,262.0500	8.2621	(8.733)	0	0	0
2017/12/18	R202	03/05/2018	247.47	Call	Bond Future	441.4500	0.4415	546.4600	0.5465	23.788	0	0	0
2017/12/18	R202	03/05/2018			Bond Future	238.8677	238.8677	239.7630	239.7630	0.375	0.0000	0.0000	0
2017/12/18	R202	03/05/2018	247.48	Call	Bond Future	440.2700	0.4403	545.0400	0.5450	23.797	0	0	0
2017/12/18	R202	03/05/2018	247.47	Put	Bond Future	9,043.7500	9.0438	8,253.4700	8.2535	(8.738)	0	0	0
2017/12/18	R202	03/05/2018	247.49	Call	Bond Future	439.0900	0.4391	543.6200	0.5436	23.806	0	0	0
2017/12/18	R202	03/05/2018	247.49	Put	Bond Future	9,061.3900	9.0614	8,270.6300	8.2706	(8.727)	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
2017/12/18	R204	01/02/2018	7.27	Call	Bond Future	83.3400	0.0833	92.9400	0.0929	11.519	0	0	0
2017/12/18	R204	01/02/2018			Bond Future	7.4293	101.4918	7.3847	101.5290	(0.601)	0.0000	0.0000	30,645
2017/12/18	R204	01/02/2018	7.25	Call	Bond Future	77.3400	0.0773	86.3400	0.0863	11.637	0	0	0
2017/12/18	R204	01/02/2018	7.25	Put	Bond Future	226.9900	0.2270	198.7800	0.1988	(12.428)	0	0	0
2017/12/18	R204	01/02/2018	7.27	Put	Bond Future	216.2800	0.2163	188.6700	0.1887	(12.766)	0	0	0
2017/12/18	R204	01/02/2018	7.26	Call	Bond Future	80.3000	0.0803	89.6000	0.0896	11.582	0	0	0
2017/12/18	R204	01/02/2018	7.26	Put	Bond Future	221.5900	0.2216	193.6800	0.1937	(12.595)	0	0	0
2017/12/18	R204	03/05/2018	7.10	Put	Bond Future	285.1400	0.2851	259.3500	0.2593	(9.045)	0	0	0
2017/12/18	R204	03/05/2018			Bond Future	7.3830	103.3875	7.3195	103.4256	(0.861)	0.0000	0.0000	0
2017/12/18	R204	03/05/2018	7.09	Call	Bond Future	112.6900	0.1127	124.8600	0.1249	10.800	0	0	0
2017/12/18	R204	03/05/2018	7.09	Put	Bond Future	288.7800	0.2888	262.8100	0.2628	(8.993)	0	0	0
2017/12/18	R204	03/05/2018	7.10	Call	Bond Future	115.0700	0.1151	127.4200	0.1274	10.733	0	0	0
2017/12/18	R204	03/05/2018	7.08	Call	Bond Future	110.3500	0.1104	122.3400	0.1223	10.865	0	0	0
2017/12/18	R204	03/05/2018	7.08	Put	Bond Future	292.4600	0.2925	266.3100	0.2663	(8.941)	0	0	0
2017/12/18	R207	01/02/2018	7.61	Put	Bond Future	588.8700	0.5889	489.9800	0.4900	(16.793)	0	0	0
2017/12/18	R207	01/02/2018	7.60	Call	Bond Future	139.3100	0.1393	171.0200	0.1710	22.762	0	0	0
2017/12/18	R207	01/02/2018			Bond Future	7.8624	99.3513	7.7875	99.4828	(0.953)	0.0000	0.0000	45,501
2017/12/18	R207	01/02/2018	7.61	Call	Bond Future	144.5600	0.1446	177.2300	0.1772	22.600	0	0	0
2017/12/18	R207	01/02/2018	7.60	Put	Bond Future	601.2700	0.6013	501.4200	0.5014	(16.607)	0	0	0
2017/12/18	R207	01/02/2018	7.62	Call	Bond Future	149.9500	0.1499	183.6000	0.1836	22.441	0	0	0
2017/12/18	R207	01/02/2018	7.62	Put	Bond Future	576.6100	0.5766	478.7000	0.4787	(16.980)	0	0	0
2017/12/18	R207	03/05/2018	7.57	Call	Bond Future	293.1500	0.2932	336.1500	0.3362	14.668	0	0	0
2017/12/18	R207	03/05/2018	7.56	Put	Bond Future	845.4600	0.8455	753.6100	0.7536	(10.864)	0	0	0
2017/12/18	R207	03/05/2018			Bond Future	7.9202	101.2069	7.8332	101.3411	(1.098)	0.0000	0.0000	0
2017/12/18	R207	03/05/2018	7.58	Call	Bond Future	298.8700	0.2989	342.4600	0.3425	14.585	0	0	0
2017/12/18	R207	03/05/2018	7.58	Put	Bond Future	825.5200	0.8255	734.8400	0.7348	(10.985)	0	0	0
2017/12/18	R207	03/05/2018	7.57	Put	Bond Future	835.3400	0.8353	744.0700	0.7441	(10.926)	0	0	0
2017/12/18	R207	03/05/2018	7.56	Call	Bond Future	287.7300	0.2877	330.1500	0.3302	14.743	0	0	0
2017/12/18	R208	01/02/2018	7.85	Put	Bond Future	953.6700	0.9537	824.6200	0.8246	(13.532)	0	0	0
2017/12/18	R208	01/02/2018			Bond Future	8.1104	98.6670	8.0474	98.8352	(0.777)	0.0000	0.0000	35,491
2017/12/18	R208	01/02/2018	7.84	Call	Bond Future	247.8600	0.2479	285.9500	0.2859	15.368	0	0	0
2017/12/18	R208	01/02/2018	7.84	Put	Bond Future	972.2600	0.9723	842.1200	0.8421	(13.385)	0	0	0
2017/12/18	R208	01/02/2018	7.85	Call	Bond Future	256.1800	0.2562	295.3600	0.2954	15.294	0	0	0
2017/12/18	R208	01/02/2018	7.83	Call	Bond Future	239.7300	0.2397	276.7500	0.2768	15.442	0	0	0
2017/12/18	R208	01/02/2018	7.83	Put	Bond Future	991.0500	0.9911	859.8400	0.8598	(13.239)	0	0	0
2017/12/18	R208	03/05/2018	7.77	Call	Bond Future	482.3600	0.4824	533.0700	0.5331	10.513	0	0	0
2017/12/18	R208	03/05/2018			Bond Future	8.1634	97.1085	8.0942	97.2802	(0.847)	0.0000	0.0000	0
2017/12/18	R208	03/05/2018	7.77	Put	Bond Future	1,463.5400	1.4635	1,342.6400	1.3426	(8.261)	0	0	0
2017/12/18	R208	03/05/2018	7.78	Call	Bond Future	491.0100	0.4910	542.4100	0.5424	10.468	0	0	0
2017/12/18	R208	03/05/2018	7.79	Put	Bond Future	1,431.0000	1.4310	1,311.4800	1.3115	(8.352)	0	0	0
2017/12/18	R208	03/05/2018	7.78	Put	Bond Future	1,447.1000	1.4471	1,326.8900	1.3269	(8.307)	0	0	0
2017/12/18	R208	03/05/2018	7.79	Call	Bond Future	499.9900	0.5000	552.0800	0.5521	10.418	0	0	0
2017/12/18	R209	01/02/2018	9.72	Call	Bond Future	1,630.6700	1.6307	1,788.4900	1.7885	9.678	0	0	0
2017/12/18	R209	01/02/2018	9.73	Call	Bond Future	1,663.1500	1.6631	1,823.5400	1.8235	9.644	0	0	0
2017/12/18	R209	01/02/2018	9.71	Put	Bond Future	1,741.8900	1.7419	1,494.2200	1.4942	(14.218)	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
2017/12/18	R209	01/02/2018	10.10	Call	Bond Future	3,104.0700	3.1041	3,357.8600	3.3579	8.176	0	0	0
2017/12/18	R209	01/02/2018	9.85	Call	Bond Future	2,082.0100	2.0820	2,273.4800	2.2735	9.196	0	0	0
2017/12/18	R209	01/02/2018	9.33	Call	Bond Future	649.5000	0.6495	718.7700	0.7188	10.665	0	0	220
2017/12/18	R209	01/02/2018	10.22	Put	Bond Future	573.0100	0.5730	450.5500	0.4505	(21.371)	0	0	739
2017/12/18	R209	01/02/2018	9.75	Call	Bond Future	1,729.4100	1.7294	1,894.9500	1.8950	9.572	0	0	5,000
2017/12/18	R209	01/02/2018			Bond Future	9.7319	72.8003	9.6705	73.2033	(0.632)	0.0000	0.0000	150,379
2017/12/18	R209	01/02/2018	9.73	Put	Bond Future	1,675.8200	1.6758	1,433.2900	1.4333	(14.472)	0	0	0
2017/12/18	R209	01/02/2018	9.71	Call	Bond Future	1,598.4500	1.5984	1,753.7000	1.7537	9.713	0	0	0
2017/12/18	R209	01/02/2018	9.88	Call	Bond Future	2,194.4600	2.1945	2,393.6900	2.3937	9.079	0	0	0
2017/12/18	R209	01/02/2018	9.88	Put	Bond Future	1,237.7800	1.2378	1,034.0900	1.0341	(16.456)	0	0	220
2017/12/18	R209	01/02/2018	9.59	Call	Bond Future	1,240.7500	1.2408	1,366.0600	1.3661	10.100	0	0	0
2017/12/18	R209	01/02/2018	9.59	Put	Bond Future	2,176.4900	2.1765	1,898.8800	1.8989	(12.755)	0	0	377
2017/12/18	R209	01/02/2018	9.72	Put	Bond Future	1,708.6800	1.7087	1,463.5800	1.4636	(14.344)	0	0	0
2017/12/18	R209	01/02/2018	10.10	Put	Bond Future	761.4500	0.7614	612.3200	0.6123	(19.585)	0	0	3,000
2017/12/18	R209	01/02/2018	9.85	Put	Bond Future	1,317.5900	1.3176	1,106.1400	1.1061	(16.048)	0	0	7,500
2017/12/18	R209	01/02/2018	9.33	Put	Bond Future	3,347.8800	3.3479	3,014.2300	3.0142	(9.966)	0	0	0
2017/12/18	R209	01/02/2018	10.22	Call	Bond Future	3,654.1300	3.6541	3,934.5900	3.9346	7.675	0	0	0
2017/12/18	R209	01/02/2018	9.75	Put	Bond Future	1,611.6700	1.6117	1,374.2900	1.3743	(14.729)	0	0	0
2017/12/18	R209	01/02/2018	10.00	Call	Bond Future	2,672.5300	2.6725	2,902.2600	2.9023	8.596	0	0	0
2017/12/18	R209	01/02/2018	10.00	Put	Bond Future	954.6800	0.9547	781.4900	0.7815	(18.141)	0	0	7,488
2017/12/18	R209	01/02/2018	9.89	Call	Bond Future	2,232.5600	2.2326	2,434.3800	2.4344	9.040	0	0	0
2017/12/18	R209	01/02/2018	9.89	Put	Bond Future	1,211.9700	1.2120	1,010.8700	1.0109	(16.593)	0	0	157
2017/12/18	R209	01/02/2018	9.32	Put	Bond Future	3,399.0400	3.3990	3,063.5600	3.0636	(9.870)	0	0	0
2017/12/18	R209	01/02/2018	9.32	Call	Bond Future	631.5800	0.6316	699.0200	0.6990	10.678	0	0	157
2017/12/18	R209	01/02/2018	9.87	Call	Bond Future	2,156.5800	2.1566	2,353.2300	2.3532	9.119	0	0	0
2017/12/18	R209	01/02/2018	9.87	Put	Bond Future	1,263.9000	1.2639	1,057.6300	1.0576	(16.320)	0	0	739
2017/12/18	R209	01/02/2018	9.52	Put	Bond Future	2,461.1300	2.4611	2,167.0000	2.1670	(11.951)	0	0	0
2017/12/18	R209	01/02/2018	9.52	Call	Bond Future	1,057.0900	1.0571	1,165.8800	1.1659	10.291	0	0	739
2017/12/18	R209	03/05/2018	10.73	Call	Bond Future	6,749.5600	6.7496	7,050.0200	7.0500	4.452	0	0	0
2017/12/18	R209	03/05/2018	9.75	Call	Bond Future	2,930.6700	2.9307	3,110.3400	3.1103	6.131	0	0	435
2017/12/18	R209	03/05/2018	10.00	Call	Bond Future	3,778.3200	3.7783	3,992.4200	3.9924	5.667	0	0	0
2017/12/18	R209	03/05/2018	9.85	Put	Bond Future	2,874.6700	2.8747	2,657.5700	2.6576	(7.552)	0	0	0
2017/12/18	R209	03/05/2018			Bond Future	9.7905	71.0107	9.7272	71.4214	(0.647)	0.0000	0.0000	0
2017/12/18	R209	03/05/2018	10.73	Put	Bond Future	1,053.9100	1.0539	943.7300	0.9437	(10.454)	0	0	435
2017/12/18	R209	03/05/2018	9.75	Put	Bond Future	3,193.0100	3.1930	2,962.0400	2.9620	(7.234)	0	0	0
2017/12/18	R209	03/05/2018	9.85	Call	Bond Future	3,257.3100	3.2573	3,450.8500	3.4508	5.942	0	0	0
2017/12/18	R209	03/05/2018	10.22	Call	Bond Future	4,610.3400	4.6103	4,853.2200	4.8532	5.268	0	0	0
2017/12/18	R209	03/05/2018	10.22	Put	Bond Future	1,916.3900	1.9164	1,748.6300	1.7486	(8.754)	0	0	435
2017/12/18	R209	03/05/2018	10.00	Put	Bond Future	2,444.5900	2.4446	2,248.0500	2.2481	(8.040)	0	0	5,000
2017/12/18	R209	03/05/2018	9.86	Call	Bond Future	3,290.8700	3.2909	3,485.8000	3.4858	5.923	0	0	0
2017/12/18	R209	03/05/2018	9.84	Call	Bond Future	3,223.9100	3.2239	3,416.0700	3.4161	5.960	0	0	0
2017/12/18	R209	03/05/2018	9.84	Put	Bond Future	2,905.3700	2.9054	2,686.8900	2.6869	(7.520)	0	0	0
2017/12/18	R209	03/05/2018	9.86	Put	Bond Future	2,844.2200	2.8442	2,628.5100	2.6285	(7.584)	0	0	0
2017/12/18	R209	02/08/2018	9.66	Call	Bond Future	3,253.3800	3.2534	3,430.9000	3.4309	5.456	0	0	435
2017/12/18	R209	02/08/2018	10.38	Call	Bond Future	5,734.1600	5.7342	5,988.7100	5.9887	4.439	0	0	0
2017/12/18	R209	02/08/2018	10.39	Put	Bond Future	2,430.8500	2.4309	2,268.3900	2.2684	(6.683)	0	0	0
2017/12/18	R209	02/08/2018			Bond Future	9.8478	72.3511	9.7827	72.7691	(0.661)	0.0000	0.0000	0
2017/12/18	R209	02/08/2018	10.84	Call	Bond Future	7,574.3700	7.5744	7,869.9700	7.8700	3.903	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
2017/12/18	R209	02/08/2018	10.84	Put	Bond Future	1,637.9400	1.6379	1,515.5600	1.5156	(7.472)	0	0	435
2017/12/18	R209	02/08/2018	10.21	Call	Bond Future	5,094.0900	5.0941	5,331.6100	5.3316	4.663	0	0	0
2017/12/18	R209	02/08/2018	10.21	Put	Bond Future	2,834.7500	2.8348	2,654.2900	2.6543	(6.366)	0	0	435
2017/12/18	R209	02/08/2018	9.66	Put	Bond Future	4,468.9000	4.4689	4,228.4400	4.2284	(5.381)	0	0	0
2017/12/18	R209	02/08/2018	10.38	Put	Bond Future	2,451.8800	2.4519	2,288.4500	2.2884	(6.665)	0	0	0
2017/12/18	R209	02/08/2018	10.39	Call	Bond Future	5,772.5800	5.7726	6,028.1000	6.0281	4.426	0	0	0
2017/12/18	R209	02/08/2018	10.40	Call	Bond Future	5,811.0800	5.8111	6,067.5700	6.0676	4.414	0	0	0
2017/12/18	R209	02/08/2018	10.40	Put	Bond Future	2,409.9800	2.4100	2,248.4900	2.2485	(6.701)	0	0	0
2017/12/18	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R209	01/11/2018	9.34	Put	Bond Future	6,522.5700	6.5226	6,249.6900	6.2497	(4.184)	0	0	0
2017/12/18	R209	01/11/2018	1,016.00	Call	Bond Future	69,711.4800	69.7115	70,137.7600	70.1378	0.611	0	0	0
2017/12/18	R209	01/11/2018			Bond Future	9.9029	70.5994	9.8358	71.0256	(0.677)	0.0000	0.0000	0
2017/12/18	R209	01/11/2018	1,016.01	Call	Bond Future	69,711.4800	69.7115	70,137.7600	70.1378	0.611	0	0	0
2017/12/18	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R209	01/11/2018	1,015.99	Call	Bond Future	69,711.4700	69.7115	70,137.7500	70.1377	0.611	0	0	0
2017/12/18	R209	01/11/2018	9.34	Call	Bond Future	2,822.9200	2.8229	2,976.3200	2.9763	5.434	0	0	435
2017/12/18	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R209	01/11/2018	10.57	Call	Bond Future	6,797.2700	6.7973	7,066.2900	7.0663	3.958	0	0	0
2017/12/18	R209	01/11/2018	10.57	Put	Bond Future	2,759.5700	2.7596	2,602.3100	2.6023	(5.699)	0	0	435
2017/12/18	R209	01/11/2018	9.94	Call	Bond Future	4,571.0300	4.5710	4,783.5500	4.7836	4.649	0	0	0
2017/12/18	R209	01/11/2018	9.94	Put	Bond Future	4,337.0300	4.3370	4,123.2700	4.1233	(4.929)	0	0	435
2017/12/18	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R210	01/02/2018			Bond Future	184.7165	184.7165	185.0494	185.0494	0.180	0.0000	0.0000	2,159
2017/12/18	R210	01/02/2018	192.36	Put	Bond Future	7,643.5500	7.6436	7,310.6300	7.3106	(4.356)	0	0	0
2017/12/18	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R210	01/02/2018	192.38	Put	Bond Future	7,663.5500	7.6636	7,330.6300	7.3306	(4.344)	0	0	0
2017/12/18	R210	01/02/2018	192.37	Put	Bond Future	7,653.5500	7.6536	7,320.6300	7.3206	(4.350)	0	0	0
2017/12/18	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R210	03/05/2018	191.44	Put	Bond Future	5,686.0500	5.6861	5,346.7200	5.3467	(5.968)	0	0	0
2017/12/18	R210	03/05/2018			Bond Future	185.7540	185.7540	186.0933	186.0933	0.183	0.0000	0.0000	0
2017/12/18	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R210	03/05/2018	191.46	Put	Bond Future	5,706.0500	5.7061	5,366.7200	5.3667	(5.947)	0	0	0
2017/12/18	R210	03/05/2018	191.45	Put	Bond Future	5,696.0500	5.6961	5,356.7200	5.3567	(5.957)	0	0	0
2017/12/18	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R212	01/02/2018	154.71	Put	Bond Future	4,565.0600	4.5651	4,562.8600	4.5629	(0.048)	0	0	0
2017/12/18	R212	01/02/2018			Bond Future	150.1449	150.1449	150.1471	150.1471	0.001	0.0000	0.0000	4,967
2017/12/18	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R212	01/02/2018	154.70	Put	Bond Future	4,555.0600	4.5551	4,552.8600	4.5529	(0.048)	0	0	0
2017/12/18	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R212	01/02/2018	154.69	Put	Bond Future	4,545.0600	4.5451	4,542.8600	4.5429	(0.048)	0	0	0
2017/12/18	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R212	03/05/2018			Bond Future	152.9596	152.9596	152.9618	152.9618	0.001	0.0000	0.0000	0
2017/12/18	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R212	03/05/2018	154.28	Put	Bond Future	1,320.4200	1.3204	1,318.1700	1.3182	(0.170)	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
2017/12/18	R212	03/05/2018	154.30	Put	Bond Future	1,340.4200	1.3404	1,338.1700	1.3382	(0.168)	0	0	0
2017/12/18	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/18	R212	03/05/2018	154.29	Put	Bond Future	1,330.4200	1.3304	1,328.1700	1.3282	(0.169)	0	0	0
2017/12/18	R213	01/02/2018	9.42	Call	Bond Future	1,174.0700	1.1741	1,294.3500	1.2944	10.245	0	0	0
2017/12/18	R213	01/02/2018	9.41	Put	Bond Future	2,182.9300	2.1829	1,906.3700	1.9064	(12.669)	0	0	0
2017/12/18	R213	01/02/2018			Bond Future	9.5710	84.1259	9.5093	84.5204	(0.644)	0.0000	0.0000	58,838
2017/12/18	R213	01/02/2018	9.43	Call	Bond Future	1,200.8700	1.2009	1,323.5200	1.3235	10.213	0	0	0
2017/12/18	R213	01/02/2018	9.43	Put	Bond Future	2,106.5200	2.1065	1,834.6900	1.8347	(12.904)	0	0	0
2017/12/18	R213	01/02/2018	9.42	Put	Bond Future	2,144.5000	2.1445	1,870.3000	1.8703	(12.786)	0	0	0
2017/12/18	R213	01/02/2018	9.41	Call	Bond Future	1,147.6400	1.1476	1,265.5600	1.2656	10.275	0	0	0
2017/12/18	R213	03/05/2018	9.57	Put	Bond Future	3,156.5900	3.1566	2,926.4100	2.9264	(7.292)	0	0	0
2017/12/18	R213	03/05/2018	9.56	Call	Bond Future	2,728.0100	2.7280	2,898.5400	2.8985	6.251	0	0	0
2017/12/18	R213	03/05/2018			Bond Future	9.6331	82.1476	9.5693	82.5497	(0.662)	0.0000	0.0000	0
2017/12/18	R213	03/05/2018	9.57	Call	Bond Future	2,758.7000	2.7587	2,930.5900	2.9306	6.231	0	0	0
2017/12/18	R213	03/05/2018	9.56	Put	Bond Future	3,189.2300	3.1892	2,957.6900	2.9577	(7.260)	0	0	0
2017/12/18	R213	03/05/2018	9.58	Call	Bond Future	2,789.5600	2.7896	2,962.8200	2.9628	6.211	0	0	0
2017/12/18	R213	03/05/2018	9.58	Put	Bond Future	3,124.2000	3.1242	2,895.3900	2.8954	(7.324)	0	0	0
2017/12/18	R214	01/02/2018	9.84	Call	Bond Future	1,529.4600	1.5295	1,678.5800	1.6786	9.750	0	0	0
2017/12/18	R214	01/02/2018			Bond Future	9.9038	72.1769	9.8423	72.5928	(0.621)	0.0000	0.0000	49,252
2017/12/18	R214	01/02/2018	9.82	Call	Bond Future	1,467.3500	1.4674	1,611.3300	1.6113	9.812	0	0	0
2017/12/18	R214	01/02/2018	9.82	Put	Bond Future	2,034.5800	2.0346	1,762.7500	1.7628	(13.360)	0	0	0
2017/12/18	R214	01/02/2018	9.84	Put	Bond Future	1,960.5600	1.9606	1,693.8700	1.6939	(13.603)	0	0	0
2017/12/18	R214	01/02/2018	9.83	Call	Bond Future	1,498.2200	1.4982	1,644.7600	1.6448	9.781	0	0	0
2017/12/18	R214	01/02/2018	9.83	Put	Bond Future	1,997.3300	1.9973	1,728.0600	1.7281	(13.481)	0	0	0
2017/12/18	R214	03/05/2018	9.99	Put	Bond Future	3,098.0000	3.0980	2,869.4700	2.8695	(7.377)	0	0	0
2017/12/18	R214	03/05/2018			Bond Future	9.9623	70.2290	9.8990	70.6528	(0.636)	0.0000	0.0000	0
2017/12/18	R214	03/05/2018	9.98	Call	Bond Future	3,248.4300	3.2484	3,442.3100	3.4423	5.968	0	0	0
2017/12/18	R214	03/05/2018	9.98	Put	Bond Future	3,130.6400	3.1306	2,900.6900	2.9007	(7.345)	0	0	0
2017/12/18	R214	03/05/2018	9.99	Call	Bond Future	3,282.1500	3.2821	3,477.4500	3.4775	5.950	0	0	0
2017/12/18	R214	03/05/2018	9.97	Call	Bond Future	3,214.7000	3.2147	3,407.1600	3.4072	5.987	0	0	0
2017/12/18	R214	03/05/2018	9.97	Put	Bond Future	3,163.3800	3.1634	2,932.0100	2.9320	(7.314)	0	0	0
2017/12/18	R248	01/02/2018	9.90	Put	Bond Future	2,502.8300	2.5028	2,164.5600	2.1646	(13.516)	0	0	0
2017/12/18	R248	01/02/2018	9.89	Call	Bond Future	1,950.0500	1.9500	2,136.7700	2.1368	9.575	0	0	0
2017/12/18	R248	01/02/2018			Bond Future	9.9598	92.3390	9.8982	92.8672	(0.618)	0.0000	0.0000	97,406
2017/12/18	R248	01/02/2018	9.90	Call	Bond Future	1,989.9500	1.9900	2,179.9100	2.1799	9.546	0	0	0
2017/12/18	R248	01/02/2018	9.89	Put	Bond Future	2,549.2300	2.5492	2,207.7200	2.2077	(13.397)	0	0	0
2017/12/18	R248	01/02/2018	9.91	Call	Bond Future	2,030.3100	2.0303	2,223.5100	2.2235	9.516	0	0	0
2017/12/18	R248	01/02/2018	9.91	Put	Bond Future	2,457.0500	2.4571	2,122.0200	2.1220	(13.635)	0	0	0
2017/12/18	R248	03/05/2018	10.06	Call	Bond Future	4,265.0600	4.2651	4,514.7300	4.5147	5.854	0	0	0
2017/12/18	R248	03/05/2018	10.05	Put	Bond Future	3,970.8900	3.9709	3,680.4600	3.6805	(7.314)	0	0	0
2017/12/18	R248	03/05/2018			Bond Future	10.0202	89.6268	9.9567	90.1651	(0.633)	0.0000	0.0000	0
2017/12/18	R248	03/05/2018	10.07	Call	Bond Future	4,308.2200	4.3082	4,559.6700	4.5597	5.837	0	0	0
2017/12/18	R248	03/05/2018	10.07	Put	Bond Future	3,889.3500	3.8894	3,602.4700	3.6025	(7.376)	0	0	0
2017/12/18	R248	03/05/2018	10.06	Put	Bond Future	3,929.9500	3.9300	3,641.2900	3.6413	(7.345)	0	0	0
2017/12/18	R248	03/05/2018	10.05	Call	Bond Future	4,222.1000	4.2221	4,470.0000	4.4700	5.871	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
-----------	------------------	--------	-----	---------	--------------------------------	--------------------------------	--------------------------	--------------------------	----------------------	--------------	-------------	---------------

---

<b>Total</b>												<b>1146489</b>
--------------	--	--	--	--	--	--	--	--	--	--	--	----------------