



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 16/01/2018 TO 16/01/2018

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
2018/01/16	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	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
2018/01/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	2025	01/02/2018	133.89	Put	Bond Future	3,096.7400	3.0967	3,187.6200	3.1876	2.935	0	0	0
2018/01/16	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2025	01/02/2018			Bond Future	130.7933	130.7933	130.7024	130.7024	(0.069)	0.0000	0.0000	1,091
2018/01/16	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2025	01/02/2018	133.88	Put	Bond Future	3,086.7400	3.0867	3,177.6200	3.1776	2.944	0	0	0
2018/01/16	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2025	01/02/2018	133.90	Put	Bond Future	3,106.7400	3.1067	3,197.6200	3.1976	2.925	0	0	0
2018/01/16	2025	03/05/2018	133.21	Call	Bond Future	35.4400	0.0354	0.0000	0.0000	(100.000)	0	0	0
2018/01/16	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	46.4800	0.0465	100.000	0	0	0
2018/01/16	2025	03/05/2018			Bond Future	133.2454	133.2454	133.1535	133.1535	(0.069)	0.0000	0.0000	0
2018/01/16	2025	03/05/2018	133.22	Call	Bond Future	25.4400	0.0254	0.0000	0.0000	(100.000)	0	0	0
2018/01/16	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	66.4800	0.0665	100.000	0	0	0
2018/01/16	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	56.4800	0.0565	100.000	0	0	0
2018/01/16	2025	03/05/2018	133.20	Call	Bond Future	45.4400	0.0454	0.0000	0.0000	(100.000)	0	0	0
2018/01/16	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2025	02/08/2018			Bond Future	135.7128	135.7128	135.6176	135.6176	(0.070)	0.0000	0.0000	0
2018/01/16	2025	02/08/2018	136.65	Put	Bond Future	937.2100	0.9372	1,032.4100	1.0324	10.158	0	0	0
2018/01/16	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2025	02/08/2018	136.67	Put	Bond Future	957.2100	0.9572	1,052.4100	1.0524	9.946	0	0	0
2018/01/16	2025	02/08/2018	136.66	Put	Bond Future	947.2100	0.9472	1,042.4100	1.0424	10.051	0	0	0
2018/01/16	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2029	01/02/2018			Bond Future	100.6922	100.6922	100.6884	100.6884	(0.004)	0.0000	0.0000	1,370
2018/01/16	2029	03/05/2018			Bond Future	101.5619	101.5619	101.5585	101.5585	(0.003)	0.0000	0.0000	0
2018/01/16	2029	02/08/2018			Bond Future	103.4764	103.4764	103.4718	103.4718	(0.004)	0.0000	0.0000	0
2018/01/16	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2030	01/02/2018			Bond Future	9.0613	92.4671	9.0154	92.7816	(0.506)	0.0000	0.0000	71,083
2018/01/16	2030	01/02/2018	9.38	Call	Bond Future	2,144.8800	2.1449	2,459.3800	2.4594	14.663	0	0	0
2018/01/16	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2030	01/02/2018	9.39	Call	Bond Future	2,211.0800	2.2111	2,525.5800	2.5256	14.224	0	0	0
2018/01/16	2030	01/02/2018	9.37	Call	Bond Future	2,078.6200	2.0786	2,393.1200	2.3931	15.130	0	0	0
2018/01/16	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2030	03/05/2018	9.51	Call	Bond Future	2,613.9300	2.6139	2,934.6500	2.9346	12.270	0	0	0
2018/01/16	2030	03/05/2018			Bond Future	9.1140	94.1949	9.0664	94.5156	(0.522)	0.0000	0.0000	50
2018/01/16	2030	03/05/2018	9.49	Call	Bond Future	2,484.3600	2.4844	2,805.0800	2.8051	12.910	0	0	0
2018/01/16	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2030	03/05/2018	9.50	Call	Bond Future	2,549.1800	2.5492	2,869.9000	2.8699	12.581	0	0	0
2018/01/16	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2030	02/08/2018			Bond Future	9.1694	91.9520	9.1202	92.2777	(0.536)	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
2018/01/16	2030	02/08/2018	9.46	Call	Bond Future	1,896.0000	1.8960	2,221.7000	2.2217	17.178	0	0	0
2018/01/16	2030	02/08/2018	9.47	Call	Bond Future	1,960.2900	1.9603	2,285.9900	2.2860	16.615	0	0	0
2018/01/16	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2030	02/08/2018	9.45	Call	Bond Future	1,831.6600	1.8317	2,157.3600	2.1574	17.782	0	0	0
2018/01/16	2032	01/02/2018	9.56	Call	Bond Future	2,534.5400	2.5345	2,780.1100	2.7801	9.689	0	0	0
2018/01/16	2032	01/02/2018	9.55	Put	Bond Future	395.6900	0.3957	299.6400	0.2996	(24.274)	0	0	0
2018/01/16	2032	01/02/2018	9.20	Call	Bond Future	923.2700	0.9233	1,046.9900	1.0470	13.400	0	0	7,500
2018/01/16	2032	01/02/2018	9.45	Put	Bond Future	589.6900	0.5897	462.4100	0.4624	(21.584)	0	0	0
2018/01/16	2032	01/02/2018	9.40	Put	Bond Future	710.8200	0.7108	566.5700	0.5666	(20.293)	0	0	0
2018/01/16	2032	01/02/2018			Bond Future	9.2621	95.0128	9.2162	95.3516	(0.496)	0.0000	0.0000	38,482
2018/01/16	2032	01/02/2018	9.57	Call	Bond Future	2,589.9600	2.5900	2,838.3700	2.8384	9.591	0	0	0
2018/01/16	2032	01/02/2018	9.57	Put	Bond Future	363.8400	0.3638	273.5100	0.2735	(24.827)	0	0	0
2018/01/16	2032	01/02/2018	9.30	Put	Bond Future	1,007.2800	1.0073	827.6200	0.8276	(17.836)	0	0	0
2018/01/16	2032	01/02/2018	9.30	Call	Bond Future	1,285.3100	1.2853	1,444.3900	1.4444	12.377	0	0	7,800
2018/01/16	2032	01/02/2018	9.56	Put	Bond Future	379.5200	0.3795	286.3500	0.2864	(24.549)	0	0	0
2018/01/16	2032	01/02/2018	9.55	Call	Bond Future	2,479.5300	2.4795	2,722.2200	2.7222	9.788	0	0	0
2018/01/16	2032	01/02/2018	9.20	Put	Bond Future	1,382.0100	1.3820	1,166.9900	1.1670	(15.558)	0	0	0
2018/01/16	2032	01/02/2018	9.45	Call	Bond Future	1,957.3300	1.9573	2,168.7900	2.1688	10.803	0	0	750
2018/01/16	2032	01/02/2018	9.40	Call	Bond Future	1,717.3100	1.7173	1,911.8000	1.9118	11.325	0	0	6,800
2018/01/16	2032	03/05/2018	9.70	Call	Bond Future	4,526.7400	4.5267	4,744.4400	4.7444	4.809	0	0	0
2018/01/16	2032	03/05/2018	9.71	Put	Bond Future	1,771.8800	1.7719	1,645.3500	1.6453	(7.141)	0	0	0
2018/01/16	2032	03/05/2018			Bond Future	9.3155	92.6309	9.2680	92.9764	(0.510)	0.0000	0.0000	0
2018/01/16	2032	03/05/2018	9.70	Put	Bond Future	1,796.1200	1.7961	1,668.3800	1.6684	(7.112)	0	0	0
2018/01/16	2032	03/05/2018	9.71	Call	Bond Future	4,571.9600	4.5720	4,790.8700	4.7909	4.788	0	0	0
2018/01/16	2032	03/05/2018	9.72	Call	Bond Future	4,617.5700	4.6176	4,837.6800	4.8377	4.767	0	0	0
2018/01/16	2032	03/05/2018	9.72	Put	Bond Future	1,748.1000	1.7481	1,622.7700	1.6228	(7.169)	0	0	0
2018/01/16	2032	02/08/2018	9.66	Put	Bond Future	2,880.8500	2.8808	2,735.2000	2.7352	(5.056)	0	0	0
2018/01/16	2032	02/08/2018	9.67	Call	Bond Future	4,967.5100	4.9675	5,173.7000	5.1737	4.151	0	0	0
2018/01/16	2032	02/08/2018			Bond Future	9.3695	94.3642	9.3206	94.7151	(0.522)	0.0000	0.0000	0
2018/01/16	2032	02/08/2018	9.68	Call	Bond Future	5,009.5200	5.0095	5,216.6900	5.2167	4.136	0	0	0
2018/01/16	2032	02/08/2018	9.68	Put	Bond Future	2,826.0600	2.8261	2,682.3700	2.6824	(5.084)	0	0	0
2018/01/16	2032	02/08/2018	9.66	Call	Bond Future	4,925.9100	4.9259	5,131.1200	5.1311	4.166	0	0	0
2018/01/16	2032	02/08/2018	9.67	Put	Bond Future	2,853.2100	2.8532	2,708.5400	2.7085	(5.070)	0	0	0
2018/01/16	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2033	01/02/2018			Bond Future	105.2402	105.2402	105.2363	105.2363	(0.004)	0.0000	0.0000	5,730
2018/01/16	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2033	01/02/2018	109.64	Put	Bond Future	4,399.7600	4.3998	4,403.6600	4.4037	0.089	0	0	0
2018/01/16	2033	01/02/2018	109.66	Put	Bond Future	4,419.7600	4.4198	4,423.6600	4.4237	0.088	0	0	0
2018/01/16	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2033	01/02/2018	109.65	Put	Bond Future	4,409.7600	4.4098	4,413.6600	4.4137	0.088	0	0	0
2018/01/16	2033	03/05/2018	107.71	Put	Bond Future	1,584.7700	1.5848	1,588.1300	1.5881	0.212	0	0	0
2018/01/16	2033	03/05/2018			Bond Future	106.1252	106.1252	106.1219	106.1219	(0.003)	0.0000	0.0000	384
2018/01/16	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2033	03/05/2018	107.70	Put	Bond Future	1,574.7700	1.5748	1,578.1300	1.5781	0.213	0	0	0
2018/01/16	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
2018/01/16	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2033	03/05/2018	107.69	Put	Bond Future	1,564.7700	1.5648	1,568.1300	1.5681	0.215	0	0	0
2018/01/16	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2033	02/08/2018			Bond Future	108.1259	108.1259	108.1211	108.1211	(0.004)	0.0000	0.0000	0
2018/01/16	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2033	02/08/2018	109.92	Put	Bond Future	1,794.1400	1.7941	1,798.9200	1.7989	0.266	0	0	0
2018/01/16	2033	02/08/2018	109.94	Put	Bond Future	1,814.1400	1.8141	1,818.9200	1.8189	0.263	0	0	0
2018/01/16	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2033	02/08/2018	109.93	Put	Bond Future	1,804.1400	1.8041	1,808.9200	1.8089	0.265	0	0	0
2018/01/16	2037	01/02/2018	9.82	Put	Bond Future	448.4800	0.4485	332.1000	0.3321	(25.950)	0	0	0
2018/01/16	2037	01/02/2018			Bond Future	9.5473	91.0361	9.4963	91.4490	(0.534)	0.0000	0.0000	43,916
2018/01/16	2037	01/02/2018	9.88	Put	Bond Future	346.7100	0.3467	250.6400	0.2506	(27.709)	0	0	0
2018/01/16	2037	01/02/2018	9.88	Call	Bond Future	2,973.8200	2.9738	3,290.6000	3.2906	10.652	0	0	2,000
2018/01/16	2037	01/02/2018	9.82	Call	Bond Future	2,610.6600	2.6107	2,907.1300	2.9071	11.356	0	0	0
2018/01/16	2037	01/02/2018	9.81	Put	Bond Future	467.5600	0.4676	347.5800	0.3476	(25.661)	0	0	0
2018/01/16	2037	01/02/2018	9.83	Call	Bond Future	2,669.9500	2.6700	2,969.9600	2.9700	11.237	0	0	0
2018/01/16	2037	01/02/2018	9.83	Put	Bond Future	430.0200	0.4300	317.1800	0.3172	(26.241)	0	0	0
2018/01/16	2037	01/02/2018	9.81	Call	Bond Future	2,551.8800	2.5519	2,844.7500	2.8448	11.477	0	0	0
2018/01/16	2037	01/02/2018	10.32	Call	Bond Future	5,959.5500	5.9596	6,357.5200	6.3575	6.678	0	0	0
2018/01/16	2037	01/02/2018	10.32	Put	Bond Future	36.1600	0.0362	21.2800	0.0213	(41.150)	0	0	2,000
2018/01/16	2037	01/02/2018	10.72	Call	Bond Future	8,757.9100	8.7579	9,169.3300	9.1693	4.698	0	0	0
2018/01/16	2037	01/02/2018	10.72	Put	Bond Future	2.7100	0.0027	1.2800	0.0013	(52.768)	0	0	2,000
2018/01/16	2037	03/05/2018	9.99	Call	Bond Future	5,048.1800	5.0482	5,314.2100	5.3142	5.270	0	0	0
2018/01/16	2037	03/05/2018	9.97	Put	Bond Future	2,104.2900	2.1043	1,946.5700	1.9466	(7.495)	0	0	0
2018/01/16	2037	03/05/2018			Bond Future	9.6045	92.7372	9.5519	93.1580	(0.547)	0.0000	0.0000	0
2018/01/16	2037	03/05/2018	9.99	Put	Bond Future	2,049.8700	2.0499	1,895.0300	1.8950	(7.554)	0	0	0
2018/01/16	2037	03/05/2018	9.97	Call	Bond Future	4,950.8700	4.9509	5,214.0200	5.2140	5.315	0	0	0
2018/01/16	2037	03/05/2018	9.98	Put	Bond Future	2,076.9300	2.0769	1,920.6600	1.9207	(7.524)	0	0	0
2018/01/16	2037	03/05/2018	9.98	Call	Bond Future	4,999.4300	4.9994	5,264.0300	5.2640	5.293	0	0	0
2018/01/16	2037	02/08/2018	9.96	Put	Bond Future	3,322.7400	3.3227	3,146.8800	3.1469	(5.293)	0	0	0
2018/01/16	2037	02/08/2018	9.95	Call	Bond Future	5,563.1400	5.5631	5,813.8600	5.8139	4.507	0	0	0
2018/01/16	2037	02/08/2018			Bond Future	9.6642	90.2167	9.6102	90.6444	(0.559)	0.0000	0.0000	0
2018/01/16	2037	02/08/2018	9.96	Call	Bond Future	5,608.1900	5.6082	5,860.0500	5.8600	4.491	0	0	0
2018/01/16	2037	02/08/2018	9.95	Put	Bond Future	3,353.4900	3.3535	3,176.4900	3.1765	(5.278)	0	0	0
2018/01/16	2037	02/08/2018	9.97	Call	Bond Future	5,653.1200	5.6531	5,906.1300	5.9061	4.476	0	0	0
2018/01/16	2037	02/08/2018	9.97	Put	Bond Future	3,291.9700	3.2920	3,117.2600	3.1173	(5.307)	0	0	0
2018/01/16	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2038	01/02/2018	136.95	Put	Bond Future	10,537.6100	10.5376	10,542.2200	10.5422	0.044	0	0	0
2018/01/16	2038	01/02/2018			Bond Future	126.4124	126.4124	126.4078	126.4078	(0.004)	0.0000	0.0000	19,909
2018/01/16	2038	01/02/2018	136.94	Put	Bond Future	10,527.6100	10.5276	10,532.2200	10.5322	0.044	0	0	0
2018/01/16	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2038	01/02/2018	136.93	Put	Bond Future	10,517.6100	10.5176	10,522.2200	10.5222	0.044	0	0	0
2018/01/16	2038	03/05/2018	132.28	Put	Bond Future	3,497.5800	3.4976	3,501.8000	3.5018	0.121	0	0	0
2018/01/16	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2038	03/05/2018			Bond Future	128.7824	128.7824	128.7782	128.7782	(0.003)	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
2018/01/16	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2038	03/05/2018	132.27	Put	Bond Future	3,487.5800	3.4876	3,491.8000	3.4918	0.121	0	0	0
2018/01/16	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2038	03/05/2018	132.29	Put	Bond Future	3,507.5800	3.5076	3,511.8000	3.5118	0.120	0	0	0
2018/01/16	2038	02/08/2018	134.55	Put	Bond Future	3,389.8400	3.3898	3,395.6600	3.3957	0.172	0	0	0
2018/01/16	2038	02/08/2018			Bond Future	131.1602	131.1602	131.1543	131.1543	(0.004)	0.0000	0.0000	0
2018/01/16	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2038	02/08/2018	134.54	Put	Bond Future	3,379.8400	3.3798	3,385.6600	3.3857	0.172	0	0	0
2018/01/16	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2038	02/08/2018	134.53	Put	Bond Future	3,369.8400	3.3698	3,375.6600	3.3757	0.173	0	0	0
2018/01/16	2040	01/02/2018	9.89	Call	Bond Future	2,852.6200	2.8526	3,170.1300	3.1701	11.130	0	0	0
2018/01/16	2040	01/02/2018			Bond Future	9.6122	94.5853	9.5613	95.0287	(0.530)	0.0000	0.0000	27,826
2018/01/16	2040	01/02/2018	9.87	Call	Bond Future	2,727.4800	2.7275	3,037.3400	3.0373	11.361	0	0	0
2018/01/16	2040	01/02/2018	9.87	Put	Bond Future	533.5000	0.5335	400.0100	0.4000	(25.022)	0	0	0
2018/01/16	2040	01/02/2018	9.88	Put	Bond Future	512.3900	0.5124	382.7500	0.3827	(25.301)	0	0	0
2018/01/16	2040	01/02/2018	9.89	Put	Bond Future	491.8900	0.4919	366.0500	0.3660	(25.583)	0	0	0
2018/01/16	2040	01/02/2018	9.88	Call	Bond Future	2,789.8100	2.7898	3,103.5200	3.1035	11.245	0	0	0
2018/01/16	2040	03/05/2018	10.08	Put	Bond Future	2,183.6500	2.1837	2,020.1400	2.0201	(7.488)	0	0	0
2018/01/16	2040	03/05/2018			Bond Future	9.6693	96.3526	9.6168	96.8047	(0.543)	0.0000	0.0000	1,435
2018/01/16	2040	03/05/2018	10.07	Call	Bond Future	5,550.0000	5.5500	5,837.1000	5.8371	5.173	0	0	0
2018/01/16	2040	03/05/2018	10.07	Put	Bond Future	2,212.1400	2.2121	2,047.1300	2.0471	(7.459)	0	0	0
2018/01/16	2040	03/05/2018	10.08	Call	Bond Future	5,602.3400	5.6023	5,890.9400	5.8909	5.151	0	0	0
2018/01/16	2040	03/05/2018	10.00	Put	Bond Future	2,419.9000	2.4199	2,244.2000	2.2442	(7.261)	0	0	0
2018/01/16	2040	03/05/2018	10.00	Call	Bond Future	5,188.6700	5.1887	5,465.0800	5.4651	5.327	0	0	1,500
2018/01/16	2040	03/05/2018	9.00	Put	Bond Future	7,378.6900	7.3787	7,036.7400	7.0367	(4.634)	0	0	0
2018/01/16	2040	03/05/2018	9.00	Call	Bond Future	1,344.3600	1.3444	1,454.5200	1.4545	8.194	0	0	1,500
2018/01/16	2040	03/05/2018	10.06	Call	Bond Future	5,497.6600	5.4977	5,783.2600	5.7833	5.195	0	0	0
2018/01/16	2040	03/05/2018	10.06	Put	Bond Future	2,240.7400	2.2407	2,074.2300	2.0742	(7.431)	0	0	0
2018/01/16	2040	02/08/2018	10.03	Put	Bond Future	3,628.9400	3.6289	3,440.3700	3.4404	(5.196)	0	0	0
2018/01/16	2040	02/08/2018	10.04	Call	Bond Future	6,173.6200	6.1736	6,445.6900	6.4457	4.407	0	0	0
2018/01/16	2040	02/08/2018			Bond Future	9.7288	93.6495	9.6748	94.1089	(0.555)	0.0000	0.0000	0
2018/01/16	2040	02/08/2018	10.05	Call	Bond Future	6,221.6800	6.2217	6,494.9500	6.4950	4.392	0	0	0
2018/01/16	2040	02/08/2018	10.05	Put	Bond Future	3,562.9400	3.5629	3,376.7800	3.3768	(5.225)	0	0	0
2018/01/16	2040	02/08/2018	10.03	Call	Bond Future	6,125.7100	6.1257	6,396.5700	6.3966	4.422	0	0	0
2018/01/16	2040	02/08/2018	10.04	Put	Bond Future	3,595.8100	3.5958	3,408.4500	3.4085	(5.211)	0	0	0
2018/01/16	2044	01/02/2018	9.90	Put	Bond Future	572.4600	0.5725	422.6100	0.4226	(26.177)	0	0	0
2018/01/16	2044	01/02/2018	9.89	Call	Bond Future	2,646.5200	2.6465	2,985.7500	2.9857	12.818	0	0	0
2018/01/16	2044	01/02/2018			Bond Future	9.6519	91.6044	9.5960	92.0978	(0.579)	0.0000	0.0000	21,014
2018/01/16	2044	01/02/2018	9.90	Call	Bond Future	2,708.0400	2.7080	3,051.5900	3.0516	12.686	0	0	0
2018/01/16	2044	01/02/2018	9.89	Put	Bond Future	595.3800	0.5954	441.2100	0.4412	(25.894)	0	0	0
2018/01/16	2044	01/02/2018	9.91	Call	Bond Future	2,770.1300	2.7701	3,117.9200	3.1179	12.555	0	0	0
2018/01/16	2044	01/02/2018	9.91	Put	Bond Future	550.2600	0.5503	404.6500	0.4047	(26.462)	0	0	0
2018/01/16	2044	03/05/2018	10.10	Call	Bond Future	5,593.8000	5.5938	5,913.6200	5.9136	5.717	0	0	0
2018/01/16	2044	03/05/2018	10.09	Put	Bond Future	2,317.7000	2.3177	2,132.8600	2.1329	(7.975)	0	0	0
2018/01/16	2044	03/05/2018			Bond Future	9.7075	93.3160	9.6498	93.8190	(0.594)	0.0000	0.0000	232

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
2018/01/16	2044	03/05/2018	10.11	Call	Bond Future	5,646.3300	5.6463	5,967.8000	5.9678	5.693	0	0	0
2018/01/16	2044	03/05/2018	10.11	Put	Bond Future	2,259.1800	2.2592	2,077.6500	2.0776	(8.035)	0	0	0
2018/01/16	2044	03/05/2018	10.10	Put	Bond Future	2,288.1900	2.2882	2,105.0100	2.1050	(8.005)	0	0	0
2018/01/16	2044	03/05/2018	10.09	Call	Bond Future	5,541.6500	5.5416	5,859.8100	5.8598	5.741	0	0	0
2018/01/16	2044	02/08/2018	10.07	Call	Bond Future	6,253.1800	6.2532	6,556.8600	6.5569	4.856	0	0	0
2018/01/16	2044	02/08/2018			Bond Future	9.7653	90.6813	9.7061	91.1926	(0.607)	0.0000	0.0000	0
2018/01/16	2044	02/08/2018	10.05	Call	Bond Future	6,156.8000	6.1568	6,457.8300	6.4578	4.889	0	0	0
2018/01/16	2044	02/08/2018	10.05	Put	Bond Future	3,766.0500	3.7661	3,555.7600	3.5558	(5.584)	0	0	0
2018/01/16	2044	02/08/2018	10.07	Put	Bond Future	3,698.5100	3.6985	3,490.8700	3.4909	(5.614)	0	0	0
2018/01/16	2044	02/08/2018	10.06	Call	Bond Future	6,204.9200	6.2049	6,507.2700	6.5073	4.873	0	0	0
2018/01/16	2044	02/08/2018	10.06	Put	Bond Future	3,732.1500	3.7321	3,523.1800	3.5232	(5.599)	0	0	0
2018/01/16	2046	01/02/2018	132.92	Put	Bond Future	9,996.0400	9.9960	10,000.1600	10.0002	0.041	0	0	0
2018/01/16	2046	01/02/2018			Bond Future	122.9240	122.9240	122.9198	122.9198	(0.003)	0.0000	0.0000	21,632
2018/01/16	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2046	01/02/2018	132.91	Put	Bond Future	9,986.0400	9.9860	9,990.1600	9.9902	0.041	0	0	0
2018/01/16	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2046	01/02/2018	132.90	Put	Bond Future	9,976.0400	9.9760	9,980.1600	9.9802	0.041	0	0	0
2018/01/16	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2046	03/05/2018			Bond Future	123.6290	123.6290	123.6251	123.6251	(0.003)	0.0000	0.0000	0
2018/01/16	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2046	03/05/2018	127.93	Put	Bond Future	4,300.9700	4.3010	4,304.8800	4.3049	0.091	0	0	0
2018/01/16	2046	03/05/2018	127.95	Put	Bond Future	4,320.9700	4.3210	4,324.8800	4.3249	0.090	0	0	0
2018/01/16	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2046	03/05/2018	127.94	Put	Bond Future	4,310.9700	4.3110	4,314.8800	4.3149	0.091	0	0	0
2018/01/16	2046	02/08/2018	128.78	Put	Bond Future	2,820.5900	2.8206	2,825.8600	2.8259	0.187	0	0	0
2018/01/16	2046	02/08/2018			Bond Future	125.9594	125.9594	125.9541	125.9541	(0.004)	0.0000	0.0000	0
2018/01/16	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2046	02/08/2018	128.77	Put	Bond Future	2,810.5900	2.8106	2,815.8600	2.8159	0.188	0	0	0
2018/01/16	2046	02/08/2018	128.79	Put	Bond Future	2,830.5900	2.8306	2,835.8600	2.8359	0.186	0	0	0
2018/01/16	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2050	01/02/2018	140.23	Put	Bond Future	11,591.1100	11.5911	11,595.3600	11.5954	0.037	0	0	0
2018/01/16	2050	01/02/2018			Bond Future	128.6389	128.6389	128.6346	128.6346	(0.003)	0.0000	0.0000	24,300
2018/01/16	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2050	01/02/2018	140.25	Put	Bond Future	11,611.1100	11.6111	11,615.3600	11.6154	0.037	0	0	0
2018/01/16	2050	01/02/2018	140.24	Put	Bond Future	11,601.1100	11.6011	11,605.3600	11.6054	0.037	0	0	0
2018/01/16	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2050	03/05/2018	135.62	Put	Bond Future	4,569.2500	4.5693	4,573.2400	4.5732	0.087	0	0	0
2018/01/16	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2050	03/05/2018			Bond Future	131.0508	131.0508	131.0468	131.0468	(0.003)	0.0000	0.0000	0
2018/01/16	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2050	03/05/2018	135.61	Put	Bond Future	4,559.2500	4.5593	4,563.2400	4.5632	0.088	0	0	0
2018/01/16	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2050	03/05/2018	135.63	Put	Bond Future	4,579.2500	4.5793	4,583.2400	4.5832	0.087	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
2018/01/16	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2050	02/08/2018	137.54	Put	Bond Future	5,751.9600	5.7520	5,757.4000	5.7574	0.095	0	0	0
2018/01/16	2050	02/08/2018	137.52	Put	Bond Future	5,731.9600	5.7320	5,737.4000	5.7374	0.095	0	0	0
2018/01/16	2050	02/08/2018			Bond Future	131.7880	131.7880	131.7826	131.7826	(0.004)	0.0000	0.0000	0
2018/01/16	2050	02/08/2018	137.53	Put	Bond Future	5,741.9600	5.7420	5,747.4000	5.7474	0.095	0	0	0
2018/01/16	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	AL37	01/02/2018			Index Future	571.7480	571.7480	572.4700	572.4700	0.126	0.0000	0.0000	0
2018/01/16	AL37	03/05/2018			Index Future	582.4290	582.4290	583.1660	583.1660	0.127	0.0000	0.0000	0
2018/01/16	AL37	02/08/2018			Index Future	593.3310	593.3310	594.0760	594.0760	0.126	0.0000	0.0000	0
2018/01/16	AL7T	01/02/2018			Index Future	660.5290	660.5290	661.9090	661.9090	0.209	0.0000	0.0000	0
2018/01/16	AL7T	03/05/2018			Index Future	672.8680	672.8680	674.2760	674.2760	0.209	0.0000	0.0000	0
2018/01/16	AL7T	02/08/2018			Index Future	685.4640	685.4640	686.8910	686.8910	0.208	0.0000	0.0000	0
2018/01/16	ALBI	01/02/2018			Index Future	596.5430	596.5430	598.5720	598.5720	0.340	0.0000	0.0000	781
2018/01/16	ALBI	03/05/2018			Index Future	607.6860	607.6860	609.7550	609.7550	0.340	0.0000	0.0000	0
2018/01/16	ALBI	02/08/2018			Index Future	619.0620	619.0620	621.1630	621.1630	0.339	0.0000	0.0000	0
2018/01/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	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
2018/01/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/01/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	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
2018/01/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/01/16	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	EL28	01/02/2018			Bond Future	129.0053	129.0053	129.0028	129.0028	(0.002)	0.0000	0.0000	0
2018/01/16	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	EL28	01/02/2018	132.29	Put	Bond Future	3,284.6900	3.2847	3,287.1900	3.2872	0.076	0	0	0
2018/01/16	EL28	01/02/2018	132.31	Put	Bond Future	3,304.6900	3.3047	3,307.1900	3.3072	0.076	0	0	0
2018/01/16	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	EL28	01/02/2018	132.30	Put	Bond Future	3,294.6900	3.2947	3,297.1900	3.2972	0.076	0	0	0
2018/01/16	EL28	03/05/2018	133.20	Put	Bond Future	3,535.6300	3.5356	3,537.5400	3.5375	0.054	0	0	0
2018/01/16	EL28	03/05/2018			Bond Future	129.6644	129.6644	129.6625	129.6625	(0.001)	0.0000	0.0000	0
2018/01/16	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	EL28	03/05/2018	133.19	Put	Bond Future	3,525.6300	3.5256	3,527.5400	3.5275	0.054	0	0	0
2018/01/16	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	EL28	03/05/2018	133.18	Put	Bond Future	3,515.6300	3.5156	3,517.5400	3.5175	0.054	0	0	0
2018/01/16	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	EL28	02/08/2018			Bond Future	132.1085	132.1085	132.1051	132.1051	(0.003)	0.0000	0.0000	0
2018/01/16	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	EL28	02/08/2018	134.93	Put	Bond Future	2,821.4800	2.8215	2,824.9000	2.8249	0.121	0	0	0
2018/01/16	EL28	02/08/2018	134.95	Put	Bond Future	2,841.4800	2.8415	2,844.9000	2.8449	0.120	0	0	0
2018/01/16	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	EL28	02/08/2018	134.94	Put	Bond Future	2,831.4800	2.8315	2,834.9000	2.8349	0.121	0	0	0
2018/01/16	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	ES33	01/02/2018	10.99	Call	Bond Future	1,738.7700	1.7388	2,024.4200	2.0244	16.428	0	0	0
2018/01/16	ES33	01/02/2018			Bond Future	10.7016	78.9323	10.6552	79.2179	(0.434)	0.0000	0.0000	9,466
2018/01/16	ES33	01/02/2018	11.00	Call	Bond Future	1,798.0000	1.7980	2,083.6500	2.0837	15.887	0	0	0
2018/01/16	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	ES33	01/02/2018	11.01	Call	Bond Future	1,857.1500	1.8572	2,142.8000	2.1428	15.381	0	0	0
2018/01/16	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	ES33	03/05/2018	11.22	Call	Bond Future	2,487.5200	2.4875	2,778.8000	2.7788	11.710	0	0	0
2018/01/16	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	ES33	03/05/2018			Bond Future	10.7978	76.6155	10.7497	76.9068	(0.445)	0.0000	0.0000	0
2018/01/16	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	ES33	03/05/2018	11.20	Call	Bond Future	2,372.4500	2.3725	2,663.7300	2.6637	12.278	0	0	0
2018/01/16	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	ES33	03/05/2018	11.21	Call	Bond Future	2,430.0200	2.4300	2,721.3000	2.7213	11.987	0	0	0
2018/01/16	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	ES33	02/08/2018	11.14	Call	Bond Future	1,432.6900	1.4327	1,728.5300	1.7285	20.649	0	0	0
2018/01/16	ES33	02/08/2018			Bond Future	10.8956	78.0492	10.8460	78.3451	(0.455)	0.0000	0.0000	0
2018/01/16	ES33	02/08/2018	11.15	Call	Bond Future	1,490.4400	1.4904	1,786.2800	1.7863	19.849	0	0	0
2018/01/16	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	ES33	02/08/2018	11.16	Call	Bond Future	1,548.1300	1.5481	1,843.9700	1.8440	19.110	0	0	0
2018/01/16	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	ES42	01/02/2018			Bond Future	10.9005	82.0643	10.8441	82.4608	(0.518)	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
2018/01/16	ES42	03/05/2018			Bond Future	10.9967	79.3363	10.9382	79.7405	(0.532)	0.0000	0.0000	0
2018/01/16	ES42	02/08/2018			Bond Future	11.0927	80.8206	11.0323	81.2315	(0.544)	0.0000	0.0000	0
2018/01/16	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	GOVI	01/02/2018			GOVI	595.1960	595.1960	597.2310	597.2310	0.342	0.0000	0.0000	714
2018/01/16	GOVI	01/02/2018	581.03	Call	GOVI	141,660.0000	14.1660	162,010.0000	16.2010	14.365	0	0	0
2018/01/16	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	GOVI	01/02/2018	581.04	Call	GOVI	141,560.0000	14.1560	161,910.0000	16.1910	14.376	0	0	0
2018/01/16	GOVI	01/02/2018	581.02	Call	GOVI	141,760.0000	14.1760	162,110.0000	16.2110	14.355	0	0	0
2018/01/16	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	GOVI	03/05/2018	590.29	Call	GOVI	160,250.0000	16.0250	181,000.0000	18.1000	12.949	0	0	0
2018/01/16	GOVI	03/05/2018	590.27	Call	GOVI	160,450.0000	16.0450	181,200.0000	18.1200	12.932	0	0	0
2018/01/16	GOVI	03/05/2018			GOVI	606.3150	606.3150	608.3900	608.3900	0.342	0.0000	0.0000	0
2018/01/16	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	GOVI	03/05/2018	590.28	Call	GOVI	160,350.0000	16.0350	181,100.0000	18.1100	12.940	0	0	0
2018/01/16	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	GOVI	02/08/2018			GOVI	617.6650	617.6650	619.7720	619.7720	0.341	0.0000	0.0000	0
2018/01/16	GOVI	02/08/2018	605.71	Call	GOVI	119,550.0000	11.9550	140,620.0000	14.0620	17.624	0	0	0
2018/01/16	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	GOVI	02/08/2018	605.72	Call	GOVI	119,450.0000	11.9450	140,520.0000	14.0520	17.639	0	0	0
2018/01/16	GOVI	02/08/2018	605.70	Call	GOVI	119,650.0000	11.9650	140,720.0000	14.0720	17.610	0	0	0
2018/01/16	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/01/16	IGOV	01/02/2018			Index Future	251.4870	251.4870	251.4760	251.4760	(0.004)	0.0000	0.0000	881
2018/01/16	IGOV	03/05/2018			Index Future	256.2010	256.2010	256.1900	256.1900	(0.004)	0.0000	0.0000	269
2018/01/16	IGOV	02/08/2018			Index Future	261.0310	261.0310	261.0180	261.0180	(0.005)	0.0000	0.0000	0
2018/01/16	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/01/16	IS01	21/06/2018			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2018/01/16	IS01	20/09/2018			Interest Rate Swap	99.9900	99.9900	99.9800	99.9800	(0.010)	0.0000	0.0000	0
2018/01/16	IS01	20/12/2018			Interest Rate Swap	100.4000	100.4000	100.3900	100.3900	(0.010)	0.0000	0.0000	0
2018/01/16	IS01	22/03/2019			Interest Rate Swap	99.3700	99.3700	99.3400	99.3400	(0.030)	0.0000	0.0000	0
2018/01/16	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/01/16	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5700	98.5700	(0.010)	0.0000	0.0000	0
2018/01/16	IS02	21/09/2018			Interest Rate Swap	98.4600	98.4600	98.4500	98.4500	(0.010)	0.0000	0.0000	0
2018/01/16	IS02	21/12/2018			Interest Rate Swap	98.7800	98.7800	98.7700	98.7700	(0.010)	0.0000	0.0000	0
2018/01/16	IS02	15/03/2019			Interest Rate Swap	99.1300	99.1300	99.1000	99.1000	(0.030)	0.0000	0.0000	0
2018/01/16	IS02	21/06/2019			Interest Rate Swap	99.4500	99.4500	99.4200	99.4200	(0.030)	0.0000	0.0000	0
2018/01/16	IS02	20/09/2019			Interest Rate Swap	99.8000	99.8000	99.7600	99.7600	(0.040)	0.0000	0.0000	0
2018/01/16	IS02	20/12/2019			Interest Rate Swap	100.7500	100.7500	100.6600	100.6600	(0.089)	0.0000	0.0000	0
2018/01/16	IS02	23/03/2020			Interest Rate Swap	98.5100	98.5100	98.3700	98.3700	(0.142)	0.0000	0.0000	0
2018/01/16	IS05	17/12/2020			Interest Rate Swap	95.8500	95.8500	95.7300	95.7300	(0.125)	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
2018/01/16	IS05	16/03/2021			Interest Rate Swap	95.0500	95.0500	94.9100	94.9100	(0.147)	0.0000	0.0000	0
2018/01/16	IS05	15/06/2021			Interest Rate Swap	94.2100	94.2100	94.0700	94.0700	(0.149)	0.0000	0.0000	0
2018/01/16	IS05	21/09/2021			Interest Rate Swap	94.3500	94.3500	94.2100	94.2100	(0.148)	0.0000	0.0000	0
2018/01/16	IS05	21/12/2021			Interest Rate Swap	96.5200	96.5200	96.3700	96.3700	(0.155)	0.0000	0.0000	51
2018/01/16	IS05	15/03/2022			Interest Rate Swap	96.6400	96.6400	96.4900	96.4900	(0.155)	0.0000	0.0000	0
2018/01/16	IS05	21/06/2022			Interest Rate Swap	97.8100	97.8100	97.6400	97.6400	(0.174)	0.0000	0.0000	0
2018/01/16	IS05	20/09/2022			Interest Rate Swap	100.0000	100.0000	99.8200	99.8200	(0.180)	0.0000	0.0000	0
2018/01/16	IS05	20/12/2022			Interest Rate Swap	101.2400	101.2400	101.0500	101.0500	(0.188)	0.0000	0.0000	0
2018/01/16	IS05	22/03/2023			Interest Rate Swap	96.3200	96.3200	96.1200	96.1200	(0.208)	0.0000	0.0000	0
2018/01/16	IS10	17/12/2025			Interest Rate Swap	94.4100	94.4100	94.1800	94.1800	(0.244)	0.0000	0.0000	0
2018/01/16	IS10	16/03/2026			Interest Rate Swap	91.3900	91.3900	91.1600	91.1600	(0.252)	0.0000	0.0000	0
2018/01/16	IS10	15/06/2026			Interest Rate Swap	90.1200	90.1200	89.8800	89.8800	(0.266)	0.0000	0.0000	0
2018/01/16	IS10	21/09/2026			Interest Rate Swap	92.2700	92.2700	92.0300	92.0300	(0.260)	0.0000	0.0000	0
2018/01/16	IS10	21/12/2026			Interest Rate Swap	96.0500	96.0500	95.8100	95.8100	(0.250)	0.0000	0.0000	0
2018/01/16	IS10	15/03/2027			Interest Rate Swap	94.6200	94.6200	94.3700	94.3700	(0.264)	0.0000	0.0000	0
2018/01/16	IS10	21/06/2027			Interest Rate Swap	96.6800	96.6800	96.4300	96.4300	(0.259)	0.0000	0.0000	0
2018/01/16	IS10	20/09/2027			Interest Rate Swap	100.4000	100.4000	100.1600	100.1600	(0.239)	0.0000	0.0000	0
2018/01/16	IS10	20/12/2027			Interest Rate Swap	100.7400	100.7400	100.5100	100.5100	(0.228)	0.0000	0.0000	0
2018/01/16	IS10	22/03/2028			Interest Rate Swap	95.9700	95.9700	95.7200	95.7200	(0.260)	0.0000	0.0000	0
2018/01/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/01/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/01/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/01/16	JBAF	17/01/2018			Jibar Tradeable Future	7.0300	92.9700	7.0100	92.9900	(0.284)	0.0000	0.0000	0
2018/01/16	JBAF	21/02/2018			Jibar Tradeable Future	6.9400	93.0600	6.9100	93.0900	(0.432)	0.0000	0.0000	0
2018/01/16	JBAF	20/03/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	2,500
2018/01/16	JBAF	18/04/2018			Jibar Tradeable Future	6.7400	93.2600	6.7200	93.2800	(0.297)	0.0000	0.0000	0
2018/01/16	JBAF	20/06/2018			Jibar Tradeable Future	6.7300	93.2700	6.7200	93.2800	(0.149)	0.0000	0.0000	0
2018/01/16	JBAF	19/09/2018			Jibar Tradeable Future	6.8000	93.2000	6.7800	93.2200	(0.294)	0.0000	0.0000	0
2018/01/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/01/16	JBAF	19/12/2018			Jibar Tradeable Future	6.8800	93.1200	6.8600	93.1400	(0.291)	0.0000	0.0000	0
2018/01/16	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9600	93.0400	(0.287)	0.0000	0.0000	0
2018/01/16	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/16	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/01/16	R023	01/02/2018	8.33	Put	Bond Future	15.8200	0.0158	9.5200	0.0095	(39.823)	0	0	0
2018/01/16	R023	01/02/2018			Bond Future	7.8009	103.1867	7.7651	103.3337	(0.458)	0.0000	0.0000	60,495
2018/01/16	R023	01/02/2018	8.32	Call	Bond Future	2,124.2600	2.1243	2,264.4500	2.2644	6.599	0	0	0
2018/01/16	R023	01/02/2018	8.32	Put	Bond Future	17.2200	0.0172	10.4400	0.0104	(39.373)	0	0	0
2018/01/16	R023	01/02/2018	8.33	Call	Bond Future	2,162.9100	2.1629	2,303.5800	2.3036	6.504	0	0	0
2018/01/16	R023	01/02/2018	8.31	Call	Bond Future	2,085.6800	2.0857	2,225.3700	2.2254	6.698	0	0	0
2018/01/16	R023	01/02/2018	8.31	Put	Bond Future	18.7100	0.0187	11.4300	0.0114	(38.910)	0	0	0
2018/01/16	R023	03/05/2018	8.27	Call	Bond Future	2,385.6700	2.3857	2,488.6300	2.4886	4.316	0	0	0
2018/01/16	R023	03/05/2018			Bond Future	7.8135	101.1849	7.7755	101.3350	(0.487)	0.0000	0.0000	120

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
2018/01/16	R023	03/05/2018	8.27	Put	Bond Future	605.0000	0.6050	557.8600	0.5579	(7.792)	0	0	0
2018/01/16	R023	03/05/2018	8.28	Call	Bond Future	2,413.3500	2.4134	2,516.9200	2.5169	4.292	0	0	0
2018/01/16	R023	03/05/2018	8.29	Put	Bond Future	583.3700	0.5834	537.4600	0.5375	(7.870)	0	0	0
2018/01/16	R023	03/05/2018	9.19	Call	Bond Future	5,335.5400	5.3355	5,475.9500	5.4760	2.632	0	0	0
2018/01/16	R023	03/05/2018	9.19	Put	Bond Future	82.6500	0.0827	72.9600	0.0730	(11.724)	0	0	2,500
2018/01/16	R023	03/05/2018	8.28	Put	Bond Future	594.1100	0.5941	547.5800	0.5476	(7.832)	0	0	0
2018/01/16	R023	03/05/2018	8.29	Call	Bond Future	2,441.1600	2.4412	2,545.3500	2.5453	4.268	0	0	0
2018/01/16	R035	01/02/2018	9.75	Call	Bond Future	2,315.7400	2.3157	2,688.1600	2.6882	16.082	0	0	0
2018/01/16	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R035	01/02/2018			Bond Future	9.4580	98.9968	9.4121	99.3692	(0.486)	0.0000	0.0000	48,972
2018/01/16	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R035	01/02/2018	9.73	Call	Bond Future	2,159.8400	2.1598	2,532.2600	2.5323	17.243	0	0	0
2018/01/16	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R035	01/02/2018	9.74	Call	Bond Future	2,237.8400	2.2378	2,610.2600	2.6103	16.642	0	0	0
2018/01/16	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R035	03/05/2018			Bond Future	9.5121	96.3462	9.4647	96.7259	(0.499)	0.0000	0.0000	0
2018/01/16	R035	03/05/2018	9.90	Call	Bond Future	3,021.1200	3.0211	3,400.8400	3.4008	12.569	0	0	0
2018/01/16	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R035	03/05/2018	9.91	Call	Bond Future	3,097.0800	3.0971	3,476.8000	3.4768	12.261	0	0	0
2018/01/16	R035	03/05/2018	9.89	Call	Bond Future	2,945.0700	2.9451	3,324.7900	3.3248	12.893	0	0	0
2018/01/16	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R186	01/02/2018	8.96	Call	Bond Future	3,064.5800	3.0646	3,273.0300	3.2730	6.802	0	0	0
2018/01/16	R186	01/02/2018	8.50	Put	Bond Future	893.7700	0.8938	753.5100	0.7535	(15.693)	0	0	0
2018/01/16	R186	01/02/2018	9.00	Call	Bond Future	3,299.2400	3.2992	3,512.8900	3.5129	6.476	0	0	0
2018/01/16	R186	01/02/2018	9.25	Call	Bond Future	4,816.5100	4.8165	5,048.4600	5.0485	4.816	0	0	0
2018/01/16	R186	01/02/2018			Bond Future	8.5046	113.5899	8.4688	113.8276	(0.421)	0.0000	0.0000	117,587
2018/01/16	R186	01/02/2018	8.50	Call	Bond Future	863.0600	0.8631	960.4700	0.9605	11.287	0	0	1,460
2018/01/16	R186	01/02/2018	7.75	Put	Bond Future	5,160.6200	5.1606	4,923.5400	4.9235	(4.594)	0	0	0
2018/01/16	R186	01/02/2018	7.75	Call	Bond Future	5.6800	0.0057	6.2700	0.0063	10.387	0	0	1,460
2018/01/16	R186	01/02/2018	8.97	Call	Bond Future	3,122.9100	3.1229	3,332.7300	3.3327	6.719	0	0	0
2018/01/16	R186	01/02/2018	8.96	Put	Bond Future	97.7500	0.0978	68.5300	0.0685	(29.893)	0	0	0
2018/01/16	R186	01/02/2018	9.00	Put	Bond Future	76.7800	0.0768	52.7600	0.0528	(31.284)	0	0	6,200
2018/01/16	R186	01/02/2018	8.75	Put	Bond Future	304.8800	0.3049	235.0400	0.2350	(22.907)	0	0	775
2018/01/16	R186	01/02/2018	9.25	Put	Bond Future	14.2500	0.0143	8.5300	0.0085	(40.140)	0	0	775
2018/01/16	R186	01/02/2018	8.97	Put	Bond Future	92.1000	0.0921	64.2500	0.0642	(30.239)	0	0	0
2018/01/16	R186	01/02/2018	8.98	Call	Bond Future	3,181.4900	3.1815	3,392.6300	3.3926	6.637	0	0	0
2018/01/16	R186	01/02/2018	8.98	Put	Bond Future	86.7400	0.0867	60.2100	0.0602	(30.586)	0	0	0
2018/01/16	R186	01/02/2018	8.75	Call	Bond Future	1,916.5800	1.9166	2,084.4100	2.0844	8.757	0	0	0
2018/01/16	R186	01/02/2018	9.65	Call	Bond Future	7,267.6600	7.2677	7,505.0800	7.5051	3.267	0	0	0
2018/01/16	R186	01/02/2018	9.65	Put	Bond Future	0.4600	0.0005	0.2100	0.0002	(54.348)	0	0	1,950
2018/01/16	R186	03/05/2018	10.14	Put	Bond Future	148.5700	0.1486	133.0100	0.1330	(10.473)	0	0	1,120
2018/01/16	R186	03/05/2018	8.69	Call	Bond Future	2,916.1000	2.9161	3,045.4000	3.0454	4.434	0	0	0
2018/01/16	R186	03/05/2018	9.72	Put	Bond Future	369.7000	0.3697	337.0800	0.3371	(8.823)	0	0	10,640
2018/01/16	R186	03/05/2018	8.40	Put	Bond Future	0.0000	0.0000	2,759.6300	2.7596	100.000	0	0	0
2018/01/16	R186	03/05/2018	8.00	Put	Bond Future	0.0000	0.0000	4,404.1100	4.4041	100.000	0	0	0
2018/01/16	R186	03/05/2018	8.92	Call	Bond Future	3,819.8800	3.8199	3,971.6600	3.9717	3.973	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
2018/01/16	R186	03/05/2018	8.91	Put	Bond Future	1,454.0400	1.4540	1,362.4000	1.3624	(6.302)	0	0	0
2018/01/16	R186	03/05/2018			Bond Future	8.5459	115.7123	8.5085	115.9547	(0.438)	0.0000	0.0000	7,485
2018/01/16	R186	03/05/2018	9.30	Put	Bond Future	794.2500	0.7942	735.3000	0.7353	(7.422)	0	0	0
2018/01/16	R186	03/05/2018	9.30	Call	Bond Future	5,537.7700	5.5378	5,721.3000	5.7213	3.314	0	0	1,120
2018/01/16	R186	03/05/2018	10.14	Call	Bond Future	9,866.9900	9.8670	10,093.9100	10.0939	2.300	0	0	0
2018/01/16	R186	03/05/2018	8.93	Call	Bond Future	3,861.7400	3.8617	4,014.4500	4.0144	3.954	0	0	0
2018/01/16	R186	03/05/2018	8.93	Put	Bond Future	1,411.7200	1.4117	1,321.9500	1.3219	(6.359)	0	0	0
2018/01/16	R186	03/05/2018	8.69	Put	Bond Future	1,988.5800	1.9886	1,875.4000	1.8754	(5.691)	0	0	0
2018/01/16	R186	03/05/2018	9.72	Call	Bond Future	7,640.0300	7.6400	7,849.8900	7.8499	2.747	0	0	0
2018/01/16	R186	03/05/2018	9.19	Put	Bond Future	948.1200	0.9481	880.8000	0.8808	(7.100)	0	0	0
2018/01/16	R186	03/05/2018	8.40	Call	Bond Future	0.0000	0.0000	2,052.4400	2.0524	100.000	0	0	4,745
2018/01/16	R186	03/05/2018	8.00	Call	Bond Future	0.0000	0.0000	1,038.5200	1.0385	100.000	0	0	4,745
2018/01/16	R186	03/05/2018	8.92	Put	Bond Future	1,432.7500	1.4328	1,342.0500	1.3421	(6.330)	0	0	0
2018/01/16	R186	03/05/2018	8.91	Call	Bond Future	3,778.2400	3.7782	3,929.0800	3.9291	3.992	0	0	0
2018/01/16	R186	03/05/2018	9.75	Call	Bond Future	7,795.5600	7.7956	8,006.9500	8.0070	2.712	0	0	0
2018/01/16	R186	03/05/2018	9.75	Put	Bond Future	347.7900	0.3478	316.7000	0.3167	(8.939)	0	0	3,200
2018/01/16	R186	03/05/2018	9.19	Call	Bond Future	5,016.5000	5.0165	5,191.6600	5.1917	3.492	0	0	0
2018/01/16	R186	03/05/2018	8.85	Call	Bond Future	0.0000	0.0000	3,677.8000	3.6778	100.000	0	0	0
2018/01/16	R186	03/05/2018	8.85	Put	Bond Future	0.0000	0.0000	1,489.7200	1.4897	100.000	0	0	4,745
2018/01/16	R197	01/02/2018	301.68	Put	Bond Future	3,729.2800	3.7293	3,742.0400	3.7420	0.342	0	0	0
2018/01/16	R197	01/02/2018			Bond Future	297.9507	297.9507	297.9380	297.9380	(0.004)	0.0000	0.0000	2,350
2018/01/16	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R197	01/02/2018	301.67	Put	Bond Future	3,719.2800	3.7193	3,732.0400	3.7320	0.343	0	0	0
2018/01/16	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R197	01/02/2018	301.66	Put	Bond Future	3,709.2800	3.7093	3,722.0400	3.7220	0.344	0	0	0
2018/01/16	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R197	03/05/2018			Bond Future	303.5367	303.5367	303.5252	303.5252	(0.004)	0.0000	0.0000	165
2018/01/16	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R197	03/05/2018	304.44	Put	Bond Future	903.2800	0.9033	914.7700	0.9148	1.272	0	0	0
2018/01/16	R197	03/05/2018	304.46	Put	Bond Future	923.2800	0.9233	934.7700	0.9348	1.244	0	0	0
2018/01/16	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R197	03/05/2018	304.45	Put	Bond Future	913.2800	0.9133	924.7700	0.9248	1.258	0	0	0
2018/01/16	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R202	01/02/2018	249.06	Put	Bond Future	11,440.4700	11.4405	11,448.9500	11.4489	0.074	0	0	0
2018/01/16	R202	01/02/2018			Bond Future	237.6195	237.6195	237.6110	237.6110	(0.004)	0.0000	0.0000	21,504
2018/01/16	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R202	01/02/2018	249.08	Put	Bond Future	11,460.4700	11.4605	11,468.9500	11.4689	0.074	0	0	0
2018/01/16	R202	01/02/2018	249.07	Put	Bond Future	11,450.4700	11.4505	11,458.9500	11.4589	0.074	0	0	0
2018/01/16	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R202	03/05/2018	247.48	Put	Bond Future	6,154.8700	6.1549	6,152.3100	6.1523	(0.042)	0	0	0
2018/01/16	R202	03/05/2018	247.47	Call	Bond Future	751.2200	0.7512	741.0500	0.7411	(1.354)	0	0	0
2018/01/16	R202	03/05/2018			Bond Future	242.0743	242.0743	242.0667	242.0667	(0.003)	0.0000	0.0000	54
2018/01/16	R202	03/05/2018	247.48	Call	Bond Future	749.2100	0.7492	739.0600	0.7391	(1.355)	0	0	0
2018/01/16	R202	03/05/2018	247.47	Put	Bond Future	6,146.8800	6.1469	6,144.3000	6.1443	(0.042)	0	0	0
2018/01/16	R202	03/05/2018	247.49	Call	Bond Future	747.2100	0.7472	737.0700	0.7371	(1.357)	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
2018/01/16	R202	03/05/2018	247.49	Put	Bond Future	6,162.8700	6.1629	6,160.3200	6.1603	(0.041)	0	0	0
2018/01/16	R204	01/02/2018	7.27	Call	Bond Future	209.5900	0.2096	221.9000	0.2219	5.873	0	0	0
2018/01/16	R204	01/02/2018			Bond Future	7.0195	101.8344	7.0048	101.8467	(0.209)	0.0000	0.0000	30,396
2018/01/16	R204	01/02/2018	7.25	Call	Bond Future	192.8800	0.1929	205.1900	0.2052	6.382	0	0	0
2018/01/16	R204	01/02/2018	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R204	01/02/2018	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R204	01/02/2018	7.26	Call	Bond Future	201.2400	0.2012	213.5500	0.2136	6.117	0	0	0
2018/01/16	R204	01/02/2018	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R204	03/05/2018	7.10	Put	Bond Future	79.2600	0.0793	74.5900	0.0746	(5.892)	0	0	0
2018/01/16	R204	03/05/2018			Bond Future	6.8022	103.7370	6.7808	103.7500	(0.315)	0.0000	0.0000	0
2018/01/16	R204	03/05/2018	7.09	Call	Bond Future	254.4900	0.2545	262.6800	0.2627	3.218	0	0	0
2018/01/16	R204	03/05/2018	7.09	Put	Bond Future	81.0000	0.0810	76.2500	0.0763	(5.864)	0	0	0
2018/01/16	R204	03/05/2018	7.10	Call	Bond Future	258.7700	0.2588	267.0400	0.2670	3.196	0	0	0
2018/01/16	R204	03/05/2018	7.08	Call	Bond Future	250.2400	0.2502	258.3600	0.2584	3.245	0	0	0
2018/01/16	R204	03/05/2018	7.08	Put	Bond Future	82.7700	0.0828	77.9500	0.0780	(5.823)	0	0	0
2018/01/16	R207	01/02/2018	7.61	Put	Bond Future	0.4600	0.0005	0.1700	0.0002	(63.043)	0	0	0
2018/01/16	R207	01/02/2018	7.60	Call	Bond Future	762.8300	0.7628	826.1100	0.8261	8.295	0	0	0
2018/01/16	R207	01/02/2018			Bond Future	7.1704	100.5755	7.1348	100.6391	(0.497)	0.0000	0.0000	45,523
2018/01/16	R207	01/02/2018	7.61	Call	Bond Future	780.3900	0.7804	843.7300	0.8437	8.116	0	0	0
2018/01/16	R207	01/02/2018	7.60	Put	Bond Future	0.5500	0.0006	0.2000	0.0002	(63.636)	0	0	0
2018/01/16	R207	01/02/2018	7.62	Call	Bond Future	797.9600	0.7980	861.3500	0.8614	7.944	0	0	0
2018/01/16	R207	01/02/2018	7.62	Put	Bond Future	0.3800	0.0004	0.1400	0.0001	(63.158)	0	0	0
2018/01/16	R207	03/05/2018	7.57	Call	Bond Future	860.6200	0.8606	908.8400	0.9088	5.603	0	0	0
2018/01/16	R207	03/05/2018	7.56	Put	Bond Future	158.8100	0.1588	141.5100	0.1415	(10.894)	0	0	0
2018/01/16	R207	03/05/2018			Bond Future	7.1181	102.4546	7.0765	102.5198	(0.584)	0.0000	0.0000	0
2018/01/16	R207	03/05/2018	7.58	Call	Bond Future	872.6500	0.8727	921.1600	0.9212	5.559	0	0	0
2018/01/16	R207	03/05/2018	7.58	Put	Bond Future	151.5400	0.1515	134.8500	0.1348	(11.014)	0	0	0
2018/01/16	R207	03/05/2018	7.57	Put	Bond Future	155.0500	0.1551	138.0700	0.1381	(10.951)	0	0	0
2018/01/16	R207	03/05/2018	7.56	Call	Bond Future	848.8400	0.8488	896.7400	0.8967	5.643	0	0	0
2018/01/16	R208	01/02/2018	7.85	Put	Bond Future	10.2400	0.0102	5.7700	0.0058	(43.652)	0	0	0
2018/01/16	R208	01/02/2018			Bond Future	7.4463	100.4583	7.4106	100.5557	(0.479)	0.0000	0.0000	35,538
2018/01/16	R208	01/02/2018	7.84	Call	Bond Future	1,078.2500	1.0783	1,170.7000	1.1707	8.574	0	0	0
2018/01/16	R208	01/02/2018	7.84	Put	Bond Future	11.3500	0.0114	6.4600	0.0065	(43.084)	0	0	0
2018/01/16	R208	01/02/2018	7.85	Call	Bond Future	1,104.0500	1.1041	1,196.9200	1.1969	8.412	0	0	0
2018/01/16	R208	01/02/2018	7.83	Call	Bond Future	1,052.5600	1.0526	1,144.5500	1.1445	8.740	0	0	0
2018/01/16	R208	01/02/2018	7.83	Put	Bond Future	12.5800	0.0126	7.2300	0.0072	(42.528)	0	0	0
2018/01/16	R208	03/05/2018	7.77	Call	Bond Future	1,228.3300	1.2283	1,294.0900	1.2941	5.354	0	0	0
2018/01/16	R208	03/05/2018			Bond Future	7.4354	98.9340	7.3962	99.0335	(0.527)	0.0000	0.0000	328
2018/01/16	R208	03/05/2018	7.77	Put	Bond Future	384.0600	0.3841	350.3200	0.3503	(8.785)	0	0	0
2018/01/16	R208	03/05/2018	7.78	Call	Bond Future	1,245.7000	1.2457	1,311.9500	1.3119	5.318	0	0	0
2018/01/16	R208	03/05/2018	7.79	Put	Bond Future	368.7300	0.3687	335.9700	0.3360	(8.885)	0	0	0
2018/01/16	R208	03/05/2018	7.78	Put	Bond Future	376.3400	0.3763	343.0900	0.3431	(8.835)	0	0	0
2018/01/16	R208	03/05/2018	7.79	Call	Bond Future	1,263.1700	1.2632	1,329.9100	1.3299	5.284	0	0	0
2018/01/16	R209	01/02/2018	9.72	Call	Bond Future	2,495.2800	2.4953	2,728.3000	2.7283	9.338	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
2018/01/16	R209	01/02/2018	9.73	Call	Bond Future	2,547.1000		2.5471	2,782.6100	2.7826	9.246	0	0	0
2018/01/16	R209	01/02/2018	9.71	Put	Bond Future	342.6400		0.3426	258.6500	0.2586	(24.513)	0	0	0
2018/01/16	R209	01/02/2018	10.10	Call	Bond Future	4,640.6300		4.6406	4,936.0900	4.9361	6.367	0	0	0
2018/01/16	R209	01/02/2018	9.85	Call	Bond Future	3,194.7600		3.1948	3,456.5000	3.4565	8.193	0	0	0
2018/01/16	R209	01/02/2018	9.33	Call	Bond Future	865.7600		0.8658	979.3200	0.9793	13.117	0	0	220
2018/01/16	R209	01/02/2018	10.22	Put	Bond Future	27.4700		0.0275	16.7300	0.0167	(39.097)	0	0	739
2018/01/16	R209	01/02/2018	9.75	Call	Bond Future	2,651.8300		2.6518	2,892.1900	2.8922	9.064	0	0	5,000
2018/01/16	R209	01/02/2018			Bond Future	9.3960		75.0449	9.3502	75.3594	(0.488)	0.0000	0.0000	147,338
2018/01/16	R209	01/02/2018	9.73	Put	Bond Future	315.1700		0.3152	236.2100	0.2362	(25.053)	0	0	0
2018/01/16	R209	01/02/2018	9.71	Call	Bond Future	2,443.8000		2.4438	2,674.2800	2.6743	9.431	0	0	0
2018/01/16	R209	01/02/2018	9.88	Call	Bond Future	3,362.8700		3.3629	3,630.1000	3.6301	7.946	0	0	0
2018/01/16	R209	01/02/2018	9.88	Put	Bond Future	161.5900		0.1616	114.3500	0.1144	(29.234)	0	0	220
2018/01/16	R209	01/02/2018	9.59	Call	Bond Future	1,859.8100		1.8598	2,056.6500	2.0566	10.584	0	0	0
2018/01/16	R209	01/02/2018	9.59	Put	Bond Future	550.9500		0.5509	433.3200	0.4333	(21.350)	0	0	377
2018/01/16	R209	01/02/2018	9.72	Put	Bond Future	328.6900		0.3287	247.2400	0.2472	(24.780)	0	0	0
2018/01/16	R209	01/02/2018	10.10	Put	Bond Future	53.4100		0.0534	34.4000	0.0344	(35.593)	0	0	3,000
2018/01/16	R209	01/02/2018	9.85	Put	Bond Future	185.7400		0.1857	133.0100	0.1330	(28.389)	0	0	7,500
2018/01/16	R209	01/02/2018	9.33	Put	Bond Future	1,319.5400		1.3195	1,118.6300	1.1186	(15.226)	0	0	0
2018/01/16	R209	01/02/2018	10.22	Call	Bond Future	5,353.1900		5.3532	5,656.9200	5.6569	5.674	0	0	0
2018/01/16	R209	01/02/2018	9.75	Put	Bond Future	289.4900		0.2895	215.3800	0.2154	(25.600)	0	0	0
2018/01/16	R209	01/02/2018	10.00	Call	Bond Future	4,052.4300		4.0524	4,337.4900	4.3375	7.034	0	0	0
2018/01/16	R209	01/02/2018	10.00	Put	Bond Future	89.9800		0.0900	60.5700	0.0606	(32.685)	0	0	7,488
2018/01/16	R209	01/02/2018	9.89	Call	Bond Future	3,419.3500		3.4194	3,688.3000	3.6883	7.866	0	0	0
2018/01/16	R209	01/02/2018	9.89	Put	Bond Future	154.1600		0.1542	108.6400	0.1086	(29.528)	0	0	157
2018/01/16	R209	01/02/2018	9.32	Put	Bond Future	1,358.8900		1.3589	1,154.8400	1.1548	(15.016)	0	0	0
2018/01/16	R209	01/02/2018	9.32	Call	Bond Future	836.0300		0.8360	946.4500	0.9464	13.208	0	0	157
2018/01/16	R209	01/02/2018	9.87	Call	Bond Future	3,306.6200		3.3066	3,572.0500	3.5720	8.027	0	0	0
2018/01/16	R209	01/02/2018	9.87	Put	Bond Future	169.3400		0.1693	120.3000	0.1203	(28.959)	0	0	739
2018/01/16	R209	01/02/2018	9.52	Put	Bond Future	711.4500		0.7114	572.0400	0.5720	(19.595)	0	0	0
2018/01/16	R209	01/02/2018	9.52	Call	Bond Future	1,552.0100		1.5520	1,727.0700	1.7271	11.280	0	0	739
2018/01/16	R209	03/05/2018	10.73	Call	Bond Future	8,413.6700		8.4137	8,692.4400	8.6924	3.313	0	0	0
2018/01/16	R209	03/05/2018	9.75	Call	Bond Future	3,904.2900		3.9043	4,097.7000	4.0977	4.954	0	0	435
2018/01/16	R209	03/05/2018	10.00	Call	Bond Future	4,959.9600		4.9600	5,180.5700	5.1806	4.448	0	0	0
2018/01/16	R209	03/05/2018	9.85	Put	Bond Future	1,645.2000		1.6452	1,529.2600	1.5293	(7.047)	0	0	0
2018/01/16	R209	03/05/2018			Bond Future	9.4447		73.2977	9.3975	73.6183	(0.500)	0.0000	0.0000	0
2018/01/16	R209	03/05/2018	10.73	Put	Bond Future	431.0500		0.4310	389.1800	0.3892	(9.713)	0	0	435
2018/01/16	R209	03/05/2018	9.75	Put	Bond Future	1,879.6600		1.8797	1,752.4300	1.7524	(6.769)	0	0	0
2018/01/16	R209	03/05/2018	9.85	Call	Bond Future	4,314.8100		4.3148	4,519.5100	4.5195	4.744	0	0	0
2018/01/16	R209	03/05/2018	10.22	Call	Bond Future	5,959.3700		5.9594	6,200.8100	6.2008	4.051	0	0	0
2018/01/16	R209	03/05/2018	10.22	Put	Bond Future	978.4500		0.9784	899.2500	0.8992	(8.094)	0	0	435
2018/01/16	R209	03/05/2018	10.00	Put	Bond Future	1,339.2600		1.3393	1,239.2300	1.2392	(7.469)	0	0	5,000
2018/01/16	R209	03/05/2018	9.86	Call	Bond Future	4,356.7600		4.3568	4,562.5600	4.5626	4.724	0	0	0
2018/01/16	R209	03/05/2018	9.84	Call	Bond Future	4,273.0100		4.2730	4,476.6100	4.4766	4.765	0	0	0
2018/01/16	R209	03/05/2018	9.84	Put	Bond Future	1,667.5000		1.6675	1,550.4600	1.5505	(7.019)	0	0	0
2018/01/16	R209	03/05/2018	9.86	Put	Bond Future	1,623.1400		1.6231	1,508.3000	1.5083	(7.075)	0	0	0
2018/01/16	R209	02/08/2018	9.66	Call	Bond Future	4,224.3900		4.2244	4,404.0300	4.4040	4.252	0	0	435
2018/01/16	R209	02/08/2018	10.38	Call	Bond Future	7,153.6000		7.1536	7,391.4600	7.3915	3.325	0	0	0
2018/01/16	R209	02/08/2018	10.39	Put	Bond Future	1,537.6200		1.5376	1,450.3500	1.4503	(5.676)	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	
2018/01/16	R209	02/08/2018			Bond Future		9.4937	74.6693	9.4453	74.9951	(0.510)	0.0000	0.0000	0
2018/01/16	R209	02/08/2018	10.84	Call	Bond Future	9,172.7900		9.1728	9,439.5500	9.4396	2.908	0	0	0
2018/01/16	R209	02/08/2018	10.84	Put	Bond Future	918.2000		0.9182	859.1500	0.8592	(6.431)	0	0	435
2018/01/16	R209	02/08/2018	10.21	Call	Bond Future	6,418.3800		6.4184	6,644.1400	6.6441	3.517	0	0	0
2018/01/16	R209	02/08/2018	10.21	Put	Bond Future	1,840.8800		1.8409	1,740.8300	1.7408	(5.435)	0	0	435
2018/01/16	R209	02/08/2018	9.66	Put	Bond Future	3,121.7500		3.1218	2,975.5800	2.9756	(4.682)	0	0	0
2018/01/16	R209	02/08/2018	10.38	Put	Bond Future	1,553.1600		1.5532	1,465.2100	1.4652	(5.663)	0	0	0
2018/01/16	R209	02/08/2018	10.39	Call	Bond Future	7,197.5100		7.1975	7,436.0500	7.4361	3.314	0	0	0
2018/01/16	R209	02/08/2018	10.40	Call	Bond Future	7,241.4900		7.2415	7,480.7000	7.4807	3.303	0	0	0
2018/01/16	R209	02/08/2018	10.40	Put	Bond Future	1,522.2300		1.5222	1,435.6300	1.4356	(5.689)	0	0	0
2018/01/16	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R209	01/11/2018	9.34	Put	Bond Future	5,053.5700		5.0536	4,875.3700	4.8754	(3.526)	0	0	0
2018/01/16	R209	01/11/2018	1,016.00	Call	Bond Future	72,072.7300		72.0727	72,405.4000	72.4054	0.462	0	0	0
2018/01/16	R209	01/11/2018			Bond Future	9.5387		72.9606	9.4888	73.2933	(0.523)	0.0000	0.0000	0
2018/01/16	R209	01/11/2018	1,016.01	Call	Bond Future	72,072.7300		72.0727	72,405.4000	72.4054	0.462	0	0	0
2018/01/16	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R209	01/11/2018	1,015.99	Call	Bond Future	72,072.7200		72.0727	72,405.3900	72.4054	0.462	0	0	0
2018/01/16	R209	01/11/2018	9.34	Call	Bond Future	3,715.1700		3.7152	3,869.6400	3.8696	4.158	0	0	255
2018/01/16	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R209	01/11/2018	10.57	Call	Bond Future	8,349.6600		8.3497	8,592.2100	8.5922	2.905	0	0	0
2018/01/16	R209	01/11/2018	10.57	Put	Bond Future	1,950.7100		1.9507	1,860.5900	1.8606	(4.620)	0	0	255
2018/01/16	R209	01/11/2018	9.94	Call	Bond Future	5,818.3500		5.8184	6,019.9800	6.0200	3.465	0	0	0
2018/01/16	R209	01/11/2018	9.94	Put	Bond Future	3,223.1000		3.2231	3,092.0600	3.0921	(4.066)	0	0	255
2018/01/16	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R210	01/02/2018			Bond Future	187.1267		187.1267	187.1195	187.1195	(0.004)	0.0000	0.0000	2,159
2018/01/16	R210	01/02/2018	192.36	Put	Bond Future	5,233.2600		5.2333	5,240.5000	5.2405	0.138	0	0	0
2018/01/16	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R210	01/02/2018	192.38	Put	Bond Future	5,253.2600		5.2533	5,260.5000	5.2605	0.138	0	0	0
2018/01/16	R210	01/02/2018	192.37	Put	Bond Future	5,243.2600		5.2433	5,250.5000	5.2505	0.138	0	0	0
2018/01/16	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R210	03/05/2018	191.44	Put	Bond Future	3,229.8200		3.2298	3,236.5000	3.2365	0.207	0	0	0
2018/01/16	R210	03/05/2018			Bond Future	188.2102		188.2102	188.2035	188.2035	(0.004)	0.0000	0.0000	0
2018/01/16	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R210	03/05/2018	191.46	Put	Bond Future	3,249.8200		3.2498	3,256.5000	3.2565	0.206	0	0	0
2018/01/16	R210	03/05/2018	191.45	Put	Bond Future	3,239.8200		3.2398	3,246.5000	3.2465	0.206	0	0	0
2018/01/16	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R212	01/02/2018	154.71	Put	Bond Future	3,340.9600		3.3410	3,261.5300	3.2615	(2.377)	0	0	0
2018/01/16	R212	01/02/2018			Bond Future	151.3690		151.3690	151.4485	151.4485	0.052	0.0000	0.0000	4,936
2018/01/16	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R212	01/02/2018	154.70	Put	Bond Future	3,330.9600		3.3310	3,251.5300	3.2515	(2.385)	0	0	0
2018/01/16	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R212	01/02/2018	154.69	Put	Bond Future	3,320.9600		3.3210	3,241.5300	3.2415	(2.392)	0	0	0
2018/01/16	R212	03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R212	03/05/2018			Bond Future	154.2070		154.2070	154.2886	154.2886	0.053	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
2018/01/16	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	8.6300	0.0086	100.000	0	0	0
2018/01/16	R212	03/05/2018	154.28	Put	Bond Future	72.9500	0.0729	0.0000	0.0000	(100.000)	0	0	0
2018/01/16	R212	03/05/2018	154.30	Put	Bond Future	92.9500	0.0929	11.3700	0.0114	(87.768)	0	0	0
2018/01/16	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/01/16	R212	03/05/2018	154.29	Put	Bond Future	82.9500	0.0829	1.3700	0.0014	(98.348)	0	0	0
2018/01/16	R213	01/02/2018	9.42	Call	Bond Future	2,184.8000	2.1848	2,405.1600	2.4052	10.086	0	0	0
2018/01/16	R213	01/02/2018	9.41	Put	Bond Future	369.1600	0.3692	279.3000	0.2793	(24.342)	0	0	0
2018/01/16	R213	01/02/2018			Bond Future	9.1418	86.9273	9.0959	87.2348	(0.502)	0.0000	0.0000	58,890
2018/01/16	R213	01/02/2018	9.43	Call	Bond Future	2,234.7200	2.2347	2,457.7700	2.4578	9.981	0	0	0
2018/01/16	R213	01/02/2018	9.43	Put	Bond Future	338.9900	0.3390	254.5400	0.2545	(24.912)	0	0	0
2018/01/16	R213	01/02/2018	9.42	Put	Bond Future	353.8500	0.3538	266.7100	0.2667	(24.626)	0	0	0
2018/01/16	R213	01/02/2018	9.41	Call	Bond Future	2,135.2500	2.1353	2,352.8900	2.3529	10.193	0	0	0
2018/01/16	R213	03/05/2018	9.57	Put	Bond Future	1,588.6200	1.5886	1,473.2900	1.4733	(7.260)	0	0	0
2018/01/16	R213	03/05/2018	9.56	Call	Bond Future	4,003.7500	4.0038	4,200.8500	4.2008	4.923	0	0	0
2018/01/16	R213	03/05/2018			Bond Future	9.1897	85.0020	9.1423	85.3155	(0.516)	0.0000	0.0000	25
2018/01/16	R213	03/05/2018	9.57	Call	Bond Future	4,045.0700	4.0451	4,243.2900	4.2433	4.900	0	0	0
2018/01/16	R213	03/05/2018	9.56	Put	Bond Future	1,610.6300	1.6106	1,494.1800	1.4942	(7.230)	0	0	0
2018/01/16	R213	03/05/2018	9.58	Call	Bond Future	4,086.3900	4.0864	4,285.7300	4.2857	4.878	0	0	0
2018/01/16	R213	03/05/2018	9.58	Put	Bond Future	1,566.6900	1.5667	1,452.4800	1.4525	(7.290)	0	0	0
2018/01/16	R214	01/02/2018	9.84	Call	Bond Future	2,256.5800	2.2566	2,533.9900	2.5340	12.293	0	0	0
2018/01/16	R214	01/02/2018			Bond Future	9.5818	74.3990	9.5259	74.7967	(0.584)	0.0000	0.0000	48,891
2018/01/16	R214	01/02/2018	9.82	Call	Bond Future	2,157.3900	2.1574	2,427.9900	2.4280	12.543	0	0	0
2018/01/16	R214	01/02/2018	9.82	Put	Bond Future	502.5900	0.5026	375.4800	0.3755	(25.291)	0	0	0
2018/01/16	R214	01/02/2018	9.84	Put	Bond Future	465.6500	0.4656	345.3500	0.3453	(25.835)	0	0	0
2018/01/16	R214	01/02/2018	9.83	Call	Bond Future	2,206.7600	2.2068	2,480.7900	2.4808	12.418	0	0	0
2018/01/16	R214	01/02/2018	9.83	Put	Bond Future	483.8400	0.4838	360.1600	0.3602	(25.562)	0	0	0
2018/01/16	R214	03/05/2018	9.99	Put	Bond Future	1,857.6900	1.8577	1,707.3000	1.7073	(8.096)	0	0	0
2018/01/16	R214	03/05/2018			Bond Future	9.6311	72.4930	9.5736	72.8985	(0.597)	0.0000	0.0000	0
2018/01/16	R214	03/05/2018	9.98	Call	Bond Future	4,263.9500	4.2639	4,517.6500	4.5176	5.950	0	0	0
2018/01/16	R214	03/05/2018	9.98	Put	Bond Future	1,882.1300	1.8821	1,730.3500	1.7303	(8.064)	0	0	0
2018/01/16	R214	03/05/2018	9.99	Call	Bond Future	4,305.8700	4.3059	4,560.9600	4.5610	5.924	0	0	0
2018/01/16	R214	03/05/2018	9.97	Call	Bond Future	4,222.0400	4.2220	4,474.3400	4.4743	5.976	0	0	0
2018/01/16	R214	03/05/2018	9.97	Put	Bond Future	1,906.6900	1.9067	1,753.5100	1.7535	(8.034)	0	0	0
2018/01/16	R248	01/02/2018	9.90	Put	Bond Future	565.1400	0.5651	418.2400	0.4182	(25.994)	0	0	0
2018/01/16	R248	01/02/2018	9.89	Call	Bond Future	3,000.8900	3.0009	3,358.8600	3.3589	11.929	0	0	0
2018/01/16	R248	01/02/2018			Bond Future	9.6170	95.3520	9.5611	95.8610	(0.582)	0.0000	0.0000	78,864
2018/01/16	R248	01/02/2018	9.90	Call	Bond Future	3,065.2600	3.0653	3,427.3700	3.4274	11.813	0	0	0
2018/01/16	R248	01/02/2018	9.89	Put	Bond Future	587.0700	0.5871	436.0300	0.4360	(25.728)	0	0	0
2018/01/16	R248	01/02/2018	9.91	Call	Bond Future	3,130.2100	3.1302	3,496.3800	3.4964	11.698	0	0	0
2018/01/16	R248	01/02/2018	9.91	Put	Bond Future	543.9500	0.5440	401.1100	0.4011	(26.260)	0	0	0
2018/01/16	R248	03/05/2018	10.06	Call	Bond Future	5,751.1000	5.7511	6,081.6800	6.0817	5.748	0	0	0
2018/01/16	R248	03/05/2018	10.05	Put	Bond Future	2,376.2700	2.3763	2,186.2100	2.1862	(7.998)	0	0	0
2018/01/16	R248	03/05/2018			Bond Future	9.6673	92.6967	9.6097	93.2156	(0.596)	0.0000	0.0000	20
2018/01/16	R248	03/05/2018	10.07	Call	Bond Future	5,804.9700	5.8050	6,137.2500	6.1373	5.724	0	0	0
2018/01/16	R248	03/05/2018	10.07	Put	Bond Future	2,316.1600	2.3162	2,129.5200	2.1295	(8.058)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/01/16	R248	03/05/2018	10.06	Put	Bond Future	2,346.0500	2.3460	2,157.7100	2.1577	(8.028)	0	0	0
2018/01/16	R248	03/05/2018	10.05	Call	Bond Future	5,697.4200	5.6974	6,026.2800	6.0263	5.772	0	0	0

**Total** **1124709**