



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/12/2017 TO 13/12/2017

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
2017/12/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	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
2017/12/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	2025	01/02/2018	133.89	Put	Bond Future	5,435.5900	5.4356	5,425.4800	5.4255	(0.186)	0	0	0
2017/12/13	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2025	01/02/2018			Bond Future	128.4544	128.4544	128.4645	128.4645	0.008	0.0000	0.0000	1,070
2017/12/13	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2025	01/02/2018	133.88	Put	Bond Future	5,425.5900	5.4256	5,415.4800	5.4155	(0.186)	0	0	0
2017/12/13	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2025	01/02/2018	133.90	Put	Bond Future	5,445.5900	5.4456	5,435.4800	5.4355	(0.186)	0	0	0
2017/12/13	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2025	03/05/2018	133.20	Put	Bond Future	2,338.7000	2.3387	2,327.5000	2.3275	(0.479)	0	0	0
2017/12/13	2025	03/05/2018			Bond Future	130.8613	130.8613	130.8725	130.8725	0.009	0.0000	0.0000	0
2017/12/13	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2025	03/05/2018	133.22	Put	Bond Future	2,358.7000	2.3587	2,347.5000	2.3475	(0.475)	0	0	0
2017/12/13	2025	03/05/2018	133.21	Put	Bond Future	2,348.7000	2.3487	2,337.5000	2.3375	(0.477)	0	0	0
2017/12/13	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2025	02/08/2018			Bond Future	133.3166	133.3166	133.3268	133.3268	0.008	0.0000	0.0000	0
2017/12/13	2025	02/08/2018	136.65	Put	Bond Future	3,333.3800	3.3334	3,323.1700	3.3232	(0.306)	0	0	0
2017/12/13	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2025	02/08/2018	136.67	Put	Bond Future	3,353.3800	3.3534	3,343.1700	3.3432	(0.304)	0	0	0
2017/12/13	2025	02/08/2018	136.66	Put	Bond Future	3,343.3800	3.3434	3,333.1700	3.3332	(0.305)	0	0	0
2017/12/13	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2029	01/02/2018			Bond Future	99.5156	99.5156	99.5237	99.5237	0.008	0.0000	0.0000	1,370
2017/12/13	2029	03/05/2018			Bond Future	100.3622	100.3622	100.3711	100.3711	0.009	0.0000	0.0000	0
2017/12/13	2029	02/08/2018			Bond Future	102.2793	102.2793	102.2876	102.2876	0.008	0.0000	0.0000	0
2017/12/13	2030	01/02/2018	9.39	Put	Bond Future	2,428.0500	2.4281	2,184.6400	2.1846	(10.025)	0	0	0
2017/12/13	2030	01/02/2018			Bond Future	9.7639	87.8280	9.7258	88.0714	(0.390)	0.0000	0.0000	70,732
2017/12/13	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2030	01/02/2018	9.38	Put	Bond Future	2,494.2500	2.4943	2,250.8400	2.2508	(9.759)	0	0	0
2017/12/13	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2030	01/02/2018	9.37	Put	Bond Future	2,560.5100	2.5605	2,317.1000	2.3171	(9.506)	0	0	0
2017/12/13	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2030	03/05/2018			Bond Future	9.8419	89.4675	9.8023	89.7162	(0.403)	0.0000	0.0000	0
2017/12/13	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2030	03/05/2018	9.49	Put	Bond Future	2,242.9600	2.2430	1,994.3100	1.9943	(11.086)	0	0	0
2017/12/13	2030	03/05/2018	9.51	Put	Bond Future	2,113.3900	2.1134	1,864.7400	1.8647	(11.765)	0	0	0
2017/12/13	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2030	03/05/2018	9.50	Put	Bond Future	2,178.1400	2.1781	1,929.4900	1.9295	(11.416)	0	0	0
2017/12/13	2030	02/08/2018	9.46	Put	Bond Future	2,902.2400	2.9022	2,649.3200	2.6493	(8.715)	0	0	0
2017/12/13	2030	02/08/2018			Bond Future	9.9214	87.1538	9.8804	87.4067	(0.414)	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
2017/12/13	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2030	02/08/2018	9.45	Put	Bond Future	2,966.5800	2.9666	2,713.6600	2.7137	(8.526)	0	0	0
2017/12/13	2030	02/08/2018	9.47	Put	Bond Future	2,837.9500	2.8380	2,585.0300	2.5850	(8.912)	0	0	0
2017/12/13	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2032	01/02/2018	9.56	Call	Bond Future	803.5300	0.8035	864.8800	0.8649	7.635	0	0	0
2017/12/13	2032	01/02/2018	9.55	Put	Bond Future	3,503.2900	3.5033	3,267.5800	3.2676	(6.728)	0	0	0
2017/12/13	2032	01/02/2018	9.20	Call	Bond Future	280.6900	0.2807	303.7100	0.3037	8.201	0	0	7,500
2017/12/13	2032	01/02/2018	9.45	Put	Bond Future	4,036.7000	4.0367	3,788.3600	3.7884	(6.152)	0	0	0
2017/12/13	2032	01/02/2018	9.40	Put	Bond Future	4,319.0400	4.3190	4,064.9400	4.0649	(5.883)	0	0	0
2017/12/13	2032	01/02/2018			Bond Future	9.9404	90.2090	9.8971	90.5047	(0.435)	0.0000	0.0000	46,184
2017/12/13	2032	01/02/2018	9.57	Call	Bond Future	824.0900	0.8241	886.7200	0.8867	7.600	0	0	0
2017/12/13	2032	01/02/2018	9.57	Put	Bond Future	3,401.7800	3.4018	3,168.7200	3.1687	(6.851)	0	0	0
2017/12/13	2032	01/02/2018	9.30	Put	Bond Future	4,913.0000	4.9130	4,648.7100	4.6487	(5.379)	0	0	0
2017/12/13	2032	01/02/2018	9.30	Call	Bond Future	387.2200	0.3872	418.6200	0.4186	8.109	0	0	7,800
2017/12/13	2032	01/02/2018	9.56	Put	Bond Future	3,452.3200	3.4523	3,217.9800	3.2180	(6.788)	0	0	0
2017/12/13	2032	01/02/2018	9.55	Call	Bond Future	783.3200	0.7833	843.3000	0.8433	7.657	0	0	0
2017/12/13	2032	01/02/2018	9.20	Put	Bond Future	5,543.2400	5.5432	5,270.5700	5.2706	(4.919)	0	0	0
2017/12/13	2032	01/02/2018	9.45	Call	Bond Future	600.5300	0.6005	647.8800	0.6479	7.885	0	0	750
2017/12/13	2032	01/02/2018	9.40	Call	Bond Future	521.7200	0.5217	563.3100	0.5633	7.972	0	0	6,800
2017/12/13	2032	03/05/2018	9.70	Call	Bond Future	2,311.4100	2.3114	2,405.8800	2.4059	4.087	0	0	0
2017/12/13	2032	03/05/2018	9.71	Put	Bond Future	4,434.4800	4.4345	4,228.0000	4.2280	(4.656)	0	0	0
2017/12/13	2032	03/05/2018			Bond Future	10.0169	87.7359	9.9721	88.0378	(0.448)	0.0000	0.0000	0
2017/12/13	2032	03/05/2018	9.70	Put	Bond Future	4,475.8300	4.4758	4,268.4100	4.2684	(4.634)	0	0	0
2017/12/13	2032	03/05/2018	9.71	Call	Bond Future	2,339.5200	2.3395	2,434.9300	2.4349	4.078	0	0	0
2017/12/13	2032	03/05/2018	9.72	Call	Bond Future	2,367.8300	2.3678	2,464.2000	2.4642	4.070	0	0	0
2017/12/13	2032	03/05/2018	9.72	Put	Bond Future	4,393.4000	4.3934	4,187.8800	4.1879	(4.678)	0	0	0
2017/12/13	2032	02/08/2018	9.66	Put	Bond Future	5,653.5900	5.6536	5,490.1900	5.4902	(2.890)	0	0	0
2017/12/13	2032	02/08/2018	9.67	Call	Bond Future	2,756.8100	2.7568	2,901.4300	2.9014	5.246	0	0	0
2017/12/13	2032	02/08/2018			Bond Future	10.0922	89.3951	10.0458	89.7023	(0.459)	0.0000	0.0000	0
2017/12/13	2032	02/08/2018	9.68	Call	Bond Future	2,784.5400	2.7845	2,930.0100	2.9300	5.224	0	0	0
2017/12/13	2032	02/08/2018	9.68	Put	Bond Future	5,570.2200	5.5702	5,408.5200	5.4085	(2.903)	0	0	0
2017/12/13	2032	02/08/2018	9.66	Call	Bond Future	2,729.5100	2.7295	2,873.2800	2.8733	5.267	0	0	0
2017/12/13	2032	02/08/2018	9.67	Put	Bond Future	5,611.6500	5.6116	5,449.1000	5.4491	(2.897)	0	0	0
2017/12/13	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2033	01/02/2018			Bond Future	102.4479	102.4479	102.4572	102.4572	0.009	0.0000	0.0000	5,283
2017/12/13	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2033	01/02/2018	109.64	Put	Bond Future	7,192.0600	7.1921	7,182.7900	7.1828	(0.129)	0	0	0
2017/12/13	2033	01/02/2018	109.66	Put	Bond Future	7,212.0600	7.2121	7,202.7900	7.2028	(0.129)	0	0	0
2017/12/13	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2033	01/02/2018	109.65	Put	Bond Future	7,202.0600	7.2021	7,192.7900	7.1928	(0.129)	0	0	0
2017/12/13	2033	03/05/2018	107.71	Put	Bond Future	4,431.0500	4.4311	4,420.8700	4.4209	(0.230)	0	0	0
2017/12/13	2033	03/05/2018			Bond Future	103.2790	103.2790	103.2891	103.2891	0.010	0.0000	0.0000	0
2017/12/13	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2033	03/05/2018	107.70	Put	Bond Future	4,421.0500	4.4211	4,410.8700	4.4109	(0.230)	0	0	0
2017/12/13	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
2017/12/13	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2033	03/05/2018	107.69	Put	Bond Future	4,411.0500	4.4111	4,400.8700	4.4009	(0.231)	0	0	0
2017/12/13	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2033	02/08/2018			Bond Future	105.2518	105.2518	105.2612	105.2612	0.009	0.0000	0.0000	0
2017/12/13	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2033	02/08/2018	109.92	Put	Bond Future	4,668.1800	4.6682	4,658.7700	4.6588	(0.202)	0	0	0
2017/12/13	2033	02/08/2018	109.94	Put	Bond Future	4,688.1800	4.6882	4,678.7700	4.6788	(0.201)	0	0	0
2017/12/13	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2033	02/08/2018	109.93	Put	Bond Future	4,678.1800	4.6782	4,668.7700	4.6688	(0.201)	0	0	0
2017/12/13	2037	01/02/2018	9.82	Put	Bond Future	3,544.6100	3.5446	3,294.6300	3.2946	(7.052)	0	0	0
2017/12/13	2037	01/02/2018			Bond Future	10.1485	86.3744	10.1003	86.7343	(0.475)	0.0000	0.0000	53,670
2017/12/13	2037	01/02/2018	9.88	Put	Bond Future	3,234.4600	3.2345	2,996.1400	2.9961	(7.368)	0	0	0
2017/12/13	2037	01/02/2018	9.88	Call	Bond Future	1,199.8500	1.1998	1,321.4400	1.3214	10.134	0	0	2,000
2017/12/13	2037	01/02/2018	9.82	Call	Bond Future	1,045.0700	1.0451	1,155.0000	1.1550	10.519	0	0	0
2017/12/13	2037	01/02/2018	9.81	Put	Bond Future	3,598.0000	3.5980	3,346.1000	3.3461	(7.001)	0	0	0
2017/12/13	2037	01/02/2018	9.83	Call	Bond Future	1,069.8200	1.0698	1,181.6600	1.1817	10.454	0	0	0
2017/12/13	2037	01/02/2018	9.83	Put	Bond Future	3,491.6100	3.4916	3,243.5400	3.2435	(7.105)	0	0	0
2017/12/13	2037	01/02/2018	9.81	Call	Bond Future	1,020.6000	1.0206	1,128.6100	1.1286	10.583	0	0	0
2017/12/13	2037	01/02/2018	10.32	Call	Bond Future	2,769.9500	2.7700	2,981.9300	2.9819	7.653	0	0	0
2017/12/13	2037	01/02/2018	10.32	Put	Bond Future	1,508.2800	1.5083	1,360.3500	1.3603	(9.808)	0	0	2,000
2017/12/13	2037	01/02/2018	10.72	Call	Bond Future	4,750.8600	4.7509	5,029.6100	5.0296	5.867	0	0	0
2017/12/13	2037	01/02/2018	10.72	Put	Bond Future	657.3800	0.6574	576.2200	0.5762	(12.346)	0	0	2,000
2017/12/13	2037	03/05/2018	9.99	Call	Bond Future	2,878.9700	2.8790	3,000.1200	3.0001	4.208	0	0	0
2017/12/13	2037	03/05/2018	9.97	Put	Bond Future	4,718.0400	4.7180	4,469.5600	4.4696	(5.267)	0	0	0
2017/12/13	2037	03/05/2018			Bond Future	10.2249	87.9869	10.1750	88.3542	(0.488)	0.0000	0.0000	0
2017/12/13	2037	03/05/2018	9.99	Put	Bond Future	4,630.9100	4.6309	4,384.7200	4.3847	(5.316)	0	0	0
2017/12/13	2037	03/05/2018	9.97	Call	Bond Future	2,814.3700	2.8144	2,933.2300	2.9332	4.223	0	0	0
2017/12/13	2037	03/05/2018	9.98	Put	Bond Future	4,674.2100	4.6742	4,426.8700	4.4269	(5.292)	0	0	0
2017/12/13	2037	03/05/2018	9.98	Call	Bond Future	2,846.4600	2.8465	2,966.4600	2.9665	4.216	0	0	0
2017/12/13	2037	02/08/2018	9.96	Put	Bond Future	5,908.8700	5.9089	5,707.6700	5.7077	(3.405)	0	0	0
2017/12/13	2037	02/08/2018	9.95	Call	Bond Future	3,340.7800	3.3408	3,512.4000	3.5124	5.137	0	0	0
2017/12/13	2037	02/08/2018			Bond Future	10.3025	85.3948	10.2511	85.7686	(0.500)	0.0000	0.0000	0
2017/12/13	2037	02/08/2018	9.96	Call	Bond Future	3,372.3900	3.3724	3,545.0000	3.5450	5.118	0	0	0
2017/12/13	2037	02/08/2018	9.95	Put	Bond Future	5,953.0600	5.9531	5,750.8700	5.7509	(3.396)	0	0	0
2017/12/13	2037	02/08/2018	9.97	Call	Bond Future	3,404.1500	3.4042	3,577.7600	3.5778	5.100	0	0	0
2017/12/13	2037	02/08/2018	9.97	Put	Bond Future	5,864.9300	5.8649	5,664.7300	5.6647	(3.414)	0	0	0
2017/12/13	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2038	01/02/2018	136.95	Put	Bond Future	12,906.6000	12.9066	12,301.7800	12.3018	(4.686)	0	0	0
2017/12/13	2038	01/02/2018			Bond Future	124.0434	124.0434	124.6482	124.6482	0.488	0.0000	0.0000	19,692
2017/12/13	2038	01/02/2018	136.94	Put	Bond Future	12,896.6000	12.8966	12,291.7800	12.2918	(4.690)	0	0	0
2017/12/13	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2038	01/02/2018	136.93	Put	Bond Future	12,886.6000	12.8866	12,281.7800	12.2818	(4.693)	0	0	0
2017/12/13	2038	03/05/2018	132.28	Put	Bond Future	5,912.3200	5.9123	5,295.2900	5.2953	(10.436)	0	0	0
2017/12/13	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2038	03/05/2018			Bond Future	126.3677	126.3677	126.9847	126.9847	0.488	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
2017/12/13	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2038	03/05/2018	132.27	Put	Bond Future	5,902.3200	5.9023	5,285.2900	5.2853	(10.454)	0	0	0
2017/12/13	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2038	03/05/2018	132.29	Put	Bond Future	5,922.3200	5.9223	5,305.2900	5.3053	(10.419)	0	0	0
2017/12/13	2038	02/08/2018	134.55	Put	Bond Future	5,818.3700	5.8184	5,190.6800	5.1907	(10.788)	0	0	0
2017/12/13	2038	02/08/2018			Bond Future	128.7316	128.7316	129.3593	129.3593	0.488	0.0000	0.0000	0
2017/12/13	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2038	02/08/2018	134.54	Put	Bond Future	5,808.3700	5.8084	5,180.6800	5.1807	(10.807)	0	0	0
2017/12/13	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2038	02/08/2018	134.53	Put	Bond Future	5,798.3700	5.7984	5,170.6800	5.1707	(10.825)	0	0	0
2017/12/13	2040	01/02/2018	9.89	Call	Bond Future	1,081.3200	1.0813	1,179.0800	1.1791	9.041	0	0	0
2017/12/13	2040	01/02/2018			Bond Future	10.2337	89.4339	10.1906	89.7765	(0.422)	0.0000	0.0000	25,970
2017/12/13	2040	01/02/2018	9.87	Call	Bond Future	1,030.8300	1.0308	1,125.0800	1.1251	9.143	0	0	0
2017/12/13	2040	01/02/2018	9.87	Put	Bond Future	3,988.2900	3.9883	3,739.9200	3.7399	(6.227)	0	0	0
2017/12/13	2040	01/02/2018	9.88	Put	Bond Future	3,929.9500	3.9300	3,683.3400	3.6833	(6.275)	0	0	0
2017/12/13	2040	01/02/2018	9.89	Put	Bond Future	3,872.0300	3.8720	3,627.1700	3.6272	(6.324)	0	0	0
2017/12/13	2040	01/02/2018	9.88	Call	Bond Future	1,055.9300	1.0559	1,151.9400	1.1519	9.092	0	0	0
2017/12/13	2040	03/05/2018	10.08	Put	Bond Future	4,928.0900	4.9281	4,732.6700	4.7327	(3.965)	0	0	0
2017/12/13	2040	03/05/2018			Bond Future	10.3104	91.1034	10.2658	91.4532	(0.433)	0.0000	0.0000	0
2017/12/13	2040	03/05/2018	10.07	Call	Bond Future	3,063.1300	3.0631	3,216.3600	3.2164	5.002	0	0	0
2017/12/13	2040	03/05/2018	10.07	Put	Bond Future	4,974.4600	4.9745	4,777.9100	4.7779	(3.951)	0	0	0
2017/12/13	2040	03/05/2018	10.08	Call	Bond Future	3,097.5900	3.0976	3,251.9500	3.2519	4.983	0	0	0
2017/12/13	2040	03/05/2018	10.00	Put	Bond Future	5,306.9500	5.3070	5,102.5100	5.1025	(3.852)	0	0	0
2017/12/13	2040	03/05/2018	10.00	Call	Bond Future	2,826.5300	2.8265	2,971.8700	2.9719	5.142	0	0	1,500
2017/12/13	2040	03/05/2018	9.00	Put	Bond Future	11,922.2100	11.9222	11,620.3400	11.6203	(2.532)	0	0	0
2017/12/13	2040	03/05/2018	9.00	Call	Bond Future	638.6900	0.6387	686.6000	0.6866	7.501	0	0	1,500
2017/12/13	2040	03/05/2018	10.06	Call	Bond Future	3,028.6700	3.0287	3,180.7700	3.1808	5.022	0	0	0
2017/12/13	2040	03/05/2018	10.06	Put	Bond Future	5,020.9400	5.0209	4,823.2600	4.8233	(3.937)	0	0	0
2017/12/13	2040	02/08/2018	10.03	Put	Bond Future	6,452.2600	6.4523	6,256.6200	6.2566	(3.032)	0	0	0
2017/12/13	2040	02/08/2018	10.04	Call	Bond Future	3,653.0800	3.6531	3,814.2500	3.8143	4.412	0	0	0
2017/12/13	2040	02/08/2018			Bond Future	10.3884	88.3199	10.3423	88.6758	(0.443)	0.0000	0.0000	0
2017/12/13	2040	02/08/2018	10.05	Call	Bond Future	3,686.8500	3.6869	3,848.9500	3.8489	4.397	0	0	0
2017/12/13	2040	02/08/2018	10.05	Put	Bond Future	6,357.6700	6.3577	6,163.8800	6.1639	(3.048)	0	0	0
2017/12/13	2040	02/08/2018	10.03	Call	Bond Future	3,619.4700	3.6195	3,779.7200	3.7797	4.427	0	0	0
2017/12/13	2040	02/08/2018	10.04	Put	Bond Future	6,404.8300	6.4048	6,210.1100	6.2101	(3.040)	0	0	0
2017/12/13	2044	01/02/2018	9.90	Put	Bond Future	4,134.4200	4.1344	3,826.6600	3.8267	(7.444)	0	0	0
2017/12/13	2044	01/02/2018	9.89	Call	Bond Future	977.0100	0.9770	1,091.5800	1.0916	11.727	0	0	0
2017/12/13	2044	01/02/2018			Bond Future	10.2829	86.3356	10.2296	86.7600	(0.518)	0.0000	0.0000	22,082
2017/12/13	2044	01/02/2018	9.90	Call	Bond Future	1,001.1400	1.0011	1,117.8600	1.1179	11.659	0	0	0
2017/12/13	2044	01/02/2018	9.89	Put	Bond Future	4,194.7300	4.1947	3,884.8200	3.8848	(7.388)	0	0	0
2017/12/13	2044	01/02/2018	9.91	Call	Bond Future	1,025.7900	1.0258	1,144.5600	1.1446	11.578	0	0	0
2017/12/13	2044	01/02/2018	9.91	Put	Bond Future	4,074.7800	4.0748	3,769.0700	3.7691	(7.502)	0	0	0
2017/12/13	2044	03/05/2018	10.10	Call	Bond Future	3,045.3500	3.0454	3,232.4500	3.2325	6.144	0	0	0
2017/12/13	2044	03/05/2018	10.09	Put	Bond Future	5,155.9300	5.1559	4,908.5900	4.9086	(4.797)	0	0	0
2017/12/13	2044	03/05/2018			Bond Future	10.3580	87.9473	10.3030	88.3804	(0.531)	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
2017/12/13	2044	03/05/2018	10.11	Call	Bond Future	3,079.7600	3.0798	3,268.2500	3.2682	6.120	0	0	0
2017/12/13	2044	03/05/2018	10.11	Put	Bond Future	5,061.3400	5.0613	4,816.7700	4.8168	(4.832)	0	0	0
2017/12/13	2044	03/05/2018	10.10	Put	Bond Future	5,108.4700	5.1085	4,862.5100	4.8625	(4.815)	0	0	0
2017/12/13	2044	03/05/2018	10.09	Call	Bond Future	3,011.1500	3.0112	3,196.8700	3.1969	6.168	0	0	0
2017/12/13	2044	02/08/2018	10.07	Call	Bond Future	3,651.8600	3.6519	3,847.6100	3.8476	5.360	0	0	0
2017/12/13	2044	02/08/2018			Bond Future	10.4343	85.2292	10.3775	85.6701	(0.544)	0.0000	0.0000	0
2017/12/13	2044	02/08/2018	10.05	Call	Bond Future	3,585.0900	3.5851	3,778.5500	3.7786	5.396	0	0	0
2017/12/13	2044	02/08/2018	10.05	Put	Bond Future	6,646.3700	6.6464	6,399.0000	6.3990	(3.722)	0	0	0
2017/12/13	2044	02/08/2018	10.07	Put	Bond Future	6,549.2200	6.5492	6,304.1400	6.3041	(3.742)	0	0	0
2017/12/13	2044	02/08/2018	10.06	Call	Bond Future	3,618.4000	3.6184	3,813.0000	3.8130	5.378	0	0	0
2017/12/13	2044	02/08/2018	10.06	Put	Bond Future	6,597.6600	6.5977	6,351.4300	6.3514	(3.732)	0	0	0
2017/12/13	2046	01/02/2018	132.92	Put	Bond Future	17,045.7900	17.0458	15,085.0100	15.0850	(11.503)	0	0	0
2017/12/13	2046	01/02/2018			Bond Future	115.8742	115.8742	117.8350	117.8350	1.692	0.0000	0.0000	21,177
2017/12/13	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2046	01/02/2018	132.91	Put	Bond Future	17,035.7900	17.0358	15,075.0100	15.0750	(11.510)	0	0	0
2017/12/13	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2046	01/02/2018	132.90	Put	Bond Future	17,025.7900	17.0258	15,065.0100	15.0650	(11.517)	0	0	0
2017/12/13	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2046	03/05/2018			Bond Future	116.4456	116.4456	118.4441	118.4441	1.716	0.0000	0.0000	0
2017/12/13	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2046	03/05/2018	127.93	Put	Bond Future	11,484.3600	11.4844	9,485.9300	9.4859	(17.401)	0	0	0
2017/12/13	2046	03/05/2018	127.95	Put	Bond Future	11,504.3600	11.5044	9,505.9300	9.5059	(17.371)	0	0	0
2017/12/13	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2046	03/05/2018	127.94	Put	Bond Future	11,494.3600	11.4944	9,495.9300	9.4959	(17.386)	0	0	0
2017/12/13	2046	02/08/2018	128.78	Put	Bond Future	10,110.0200	10.1100	8,074.5300	8.0745	(20.133)	0	0	0
2017/12/13	2046	02/08/2018			Bond Future	118.6700	118.6700	120.7055	120.7055	1.715	0.0000	0.0000	0
2017/12/13	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2046	02/08/2018	128.77	Put	Bond Future	10,100.0200	10.1000	8,064.5300	8.0645	(20.153)	0	0	0
2017/12/13	2046	02/08/2018	128.79	Put	Bond Future	10,120.0200	10.1200	8,084.5300	8.0845	(20.113)	0	0	0
2017/12/13	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2050	01/02/2018	140.23	Put	Bond Future	18,047.4300	18.0474	18,035.2600	18.0353	(0.067)	0	0	0
2017/12/13	2050	01/02/2018			Bond Future	122.1826	122.1826	122.1947	122.1947	0.010	0.0000	0.0000	24,012
2017/12/13	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2050	01/02/2018	140.25	Put	Bond Future	18,067.4300	18.0674	18,055.2600	18.0553	(0.067)	0	0	0
2017/12/13	2050	01/02/2018	140.24	Put	Bond Future	18,057.4300	18.0574	18,045.2600	18.0453	(0.067)	0	0	0
2017/12/13	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2050	03/05/2018	135.62	Put	Bond Future	11,148.0300	11.1480	11,134.7000	11.1347	(0.120)	0	0	0
2017/12/13	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2050	03/05/2018			Bond Future	124.4720	124.4720	124.4853	124.4853	0.011	0.0000	0.0000	0
2017/12/13	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2050	03/05/2018	135.61	Put	Bond Future	11,138.0300	11.1380	11,124.7000	11.1247	(0.120)	0	0	0
2017/12/13	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2050	03/05/2018	135.63	Put	Bond Future	11,158.0300	11.1580	11,144.7000	11.1447	(0.119)	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
2017/12/13	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2050	02/08/2018	137.54	Put	Bond Future	12,423.4000	12.4234	12,411.1200	12.4111	(0.099)	0	0	0
2017/12/13	2050	02/08/2018	137.52	Put	Bond Future	12,403.4000	12.4034	12,391.1200	12.3911	(0.099)	0	0	0
2017/12/13	2050	02/08/2018			Bond Future	125.1166	125.1166	125.1289	125.1289	0.010	0.0000	0.0000	0
2017/12/13	2050	02/08/2018	137.53	Put	Bond Future	12,413.4000	12.4134	12,401.1200	12.4011	(0.099)	0	0	0
2017/12/13	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	AL37	01/02/2018			Index Future	553.8510	553.8510	554.7430	554.7430	0.161	0.0000	0.0000	0
2017/12/13	AL37	03/05/2018			Index Future	564.1910	564.1910	565.1040	565.1040	0.162	0.0000	0.0000	0
2017/12/13	AL37	02/08/2018			Index Future	574.8620	574.8620	575.7890	575.7890	0.161	0.0000	0.0000	0
2017/12/13	AL7T	01/02/2018			Index Future	631.1920	631.1920	632.6430	632.6430	0.230	0.0000	0.0000	0
2017/12/13	AL7T	03/05/2018			Index Future	642.9760	642.9760	644.4580	644.4580	0.230	0.0000	0.0000	0
2017/12/13	AL7T	02/08/2018			Index Future	655.1370	655.1370	656.6440	656.6440	0.230	0.0000	0.0000	0
2017/12/13	ALBI	01/02/2018			Index Future	569.0730	569.0730	570.7960	570.7960	0.303	0.0000	0.0000	760
2017/12/13	ALBI	03/05/2018			Index Future	579.6970	579.6970	581.4560	581.4560	0.303	0.0000	0.0000	0
2017/12/13	ALBI	02/08/2018			Index Future	590.6620	590.6620	592.4510	592.4510	0.303	0.0000	0.0000	0
2017/12/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	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
2017/12/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	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
2017/12/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	EL28	01/02/2018			Bond Future	127.0075	127.0075	127.0256	127.0256	0.014	0.0000	0.0000	0
2017/12/13	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	EL28	01/02/2018	132.29	Put	Bond Future	5,282.5100	5.2825	5,264.4000	5.2644	(0.343)	0	0	0
2017/12/13	EL28	01/02/2018	132.31	Put	Bond Future	5,302.5100	5.3025	5,284.4000	5.2844	(0.342)	0	0	0
2017/12/13	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	EL28	01/02/2018	132.30	Put	Bond Future	5,292.5100	5.2925	5,274.4000	5.2744	(0.342)	0	0	0
2017/12/13	EL28	03/05/2018	133.20	Put	Bond Future	5,572.2200	5.5722	5,552.9700	5.5530	(0.345)	0	0	0
2017/12/13	EL28	03/05/2018			Bond Future	127.6278	127.6278	127.6470	127.6470	0.015	0.0000	0.0000	0
2017/12/13	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	EL28	03/05/2018	133.19	Put	Bond Future	5,562.2200	5.5622	5,542.9700	5.5430	(0.346)	0	0	0
2017/12/13	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	EL28	03/05/2018	133.18	Put	Bond Future	5,552.2200	5.5522	5,532.9700	5.5330	(0.347)	0	0	0
2017/12/13	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	EL28	02/08/2018			Bond Future	130.0658	130.0658	130.0843	130.0843	0.014	0.0000	0.0000	0
2017/12/13	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	EL28	02/08/2018	134.93	Put	Bond Future	4,864.1700	4.8642	4,845.7400	4.8457	(0.379)	0	0	0
2017/12/13	EL28	02/08/2018	134.95	Put	Bond Future	4,884.1700	4.8842	4,865.7400	4.8657	(0.377)	0	0	0
2017/12/13	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	EL28	02/08/2018	134.94	Put	Bond Future	4,874.1700	4.8742	4,855.7400	4.8557	(0.378)	0	0	0
2017/12/13	ES33	01/02/2018	11.00	Put	Bond Future	1,514.6300	1.5146	1,257.3600	1.2574	(16.986)	0	0	0
2017/12/13	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	ES33	01/02/2018			Bond Future	11.2599	75.6196	11.2152	75.8769	(0.397)	0.0000	0.0000	9,466
2017/12/13	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	ES33	01/02/2018	10.99	Put	Bond Future	1,573.8600	1.5739	1,316.5900	1.3166	(16.346)	0	0	0
2017/12/13	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	ES33	01/02/2018	11.01	Put	Bond Future	1,455.4800	1.4555	1,198.2100	1.1982	(17.676)	0	0	0
2017/12/13	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	ES33	03/05/2018	11.20	Put	Bond Future	1,003.3300	1.0033	740.6400	0.7406	(26.182)	0	0	0
2017/12/13	ES33	03/05/2018			Bond Future	11.3760	73.2398	11.3296	73.5024	(0.408)	0.0000	0.0000	0
2017/12/13	ES33	03/05/2018	11.22	Put	Bond Future	888.2600	0.8883	625.5700	0.6256	(29.574)	0	0	0
2017/12/13	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	ES33	03/05/2018	11.21	Put	Bond Future	945.7600	0.9458	683.0700	0.6831	(27.776)	0	0	0
2017/12/13	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	ES33	02/08/2018	11.15	Put	Bond Future	1,933.9700	1.9340	1,666.7000	1.6667	(13.820)	0	0	0
2017/12/13	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	ES33	02/08/2018			Bond Future	11.4917	74.6248	11.4437	74.8921	(0.418)	0.0000	0.0000	0
2017/12/13	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	ES33	02/08/2018	11.14	Put	Bond Future	1,991.7200	1.9917	1,724.4500	1.7244	(13.419)	0	0	0
2017/12/13	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	ES33	02/08/2018	11.16	Put	Bond Future	1,876.2800	1.8763	1,609.0100	1.6090	(14.245)	0	0	0
2017/12/13	ES42	01/02/2018			Bond Future	11.5027	78.0353	11.4581	78.3215	(0.388)	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
2017/12/13	ES42	03/05/2018			Bond Future	11.6208	75.2308	11.5745	75.5229	(0.399)	0.0000	0.0000	0
2017/12/13	ES42	02/08/2018			Bond Future	11.7365	76.6535	11.6885	76.9507	(0.409)	0.0000	0.0000	0
2017/12/13	GOVI	01/02/2018	581.04	Put	GOVI	138,220.0000	13.8220	120,640.0000	12.0640	(12.719)	0	0	0
2017/12/13	GOVI	01/02/2018			GOVI	567.2180	567.2180	568.9760	568.9760	0.310	0.0000	0.0000	782
2017/12/13	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	GOVI	01/02/2018	581.03	Put	GOVI	138,120.0000	13.8120	120,540.0000	12.0540	(12.728)	0	0	0
2017/12/13	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	GOVI	01/02/2018	581.02	Put	GOVI	138,020.0000	13.8020	120,440.0000	12.0440	(12.737)	0	0	0
2017/12/13	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	GOVI	03/05/2018			GOVI	577.8070	577.8070	579.6030	579.6030	0.311	0.0000	0.0000	0
2017/12/13	GOVI	03/05/2018	590.27	Put	GOVI	124,630.0000	12.4630	106,670.0000	10.6670	(14.411)	0	0	0
2017/12/13	GOVI	03/05/2018	590.29	Put	GOVI	124,830.0000	12.4830	106,870.0000	10.6870	(14.388)	0	0	0
2017/12/13	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	GOVI	03/05/2018	590.28	Put	GOVI	124,730.0000	12.4730	106,770.0000	10.6770	(14.399)	0	0	0
2017/12/13	GOVI	02/08/2018	605.72	Put	GOVI	169,840.0000	16.9840	151,580.0000	15.1580	(10.751)	0	0	0
2017/12/13	GOVI	02/08/2018			GOVI	588.7360	588.7360	590.5620	590.5620	0.310	0.0000	0.0000	0
2017/12/13	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	GOVI	02/08/2018	605.71	Put	GOVI	169,740.0000	16.9740	151,480.0000	15.1480	(10.758)	0	0	0
2017/12/13	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	GOVI	02/08/2018	605.70	Put	GOVI	169,640.0000	16.9640	151,380.0000	15.1380	(10.764)	0	0	0
2017/12/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/13	IGOV	01/02/2018			Index Future	245.7600	245.7600	246.2150	246.2150	0.185	0.0000	0.0000	877
2017/12/13	IGOV	03/05/2018			Index Future	250.3650	250.3650	250.8300	250.8300	0.186	0.0000	0.0000	269
2017/12/13	IGOV	02/08/2018			Index Future	255.1470	255.1470	255.6200	255.6200	0.185	0.0000	0.0000	0
2017/12/13	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7600	99.7600	0.001	0.0000	0.0000	0
2017/12/13	IS01	15/03/2018			Interest Rate Swap	99.7240	99.7240	99.7200	99.7200	(0.004)	0.0000	0.0000	0
2017/12/13	IS01	21/06/2018			Interest Rate Swap	99.9478	99.9478	99.9500	99.9500	0.002	0.0000	0.0000	0
2017/12/13	IS01	20/09/2018			Interest Rate Swap	100.2168	100.2168	100.2100	100.2100	(0.007)	0.0000	0.0000	0
2017/12/13	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.8200	100.8200	0.820	0.0000	0.0000	0
2017/12/13	IS01	22/03/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/13	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.8000	99.8000	0.003	0.0000	0.0000	0
2017/12/13	IS02	16/03/2018			Interest Rate Swap	99.0089	99.0089	99.0100	99.0100	0.001	0.0000	0.0000	0
2017/12/13	IS02	15/06/2018			Interest Rate Swap	98.6314	98.6314	98.6300	98.6300	(0.001)	0.0000	0.0000	0
2017/12/13	IS02	21/09/2018			Interest Rate Swap	98.6862	98.6862	98.6800	98.6800	(0.006)	0.0000	0.0000	0
2017/12/13	IS02	21/12/2018			Interest Rate Swap	99.2000	99.2000	99.2000	99.2000	0.000	0.0000	0.0000	0
2017/12/13	IS02	15/03/2019			Interest Rate Swap	99.7360	99.7360	99.7300	99.7300	(0.006)	0.0000	0.0000	0
2017/12/13	IS02	21/06/2019			Interest Rate Swap	100.2962	100.2962	100.2900	100.2900	(0.006)	0.0000	0.0000	0
2017/12/13	IS02	20/09/2019			Interest Rate Swap	100.8678	100.8678	100.8500	100.8500	(0.018)	0.0000	0.0000	0
2017/12/13	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	101.9700	101.9700	1.970	0.0000	0.0000	0
2017/12/13	IS02	23/03/2020			Interest Rate Swap	100.0000	100.0000	99.9200	99.9200	(0.080)	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
2017/12/13	IS05	17/12/2020			Interest Rate Swap	97.9043	97.9043	97.8700	97.8700	(0.035)	0.0000	0.0000	0
2017/12/13	IS05	16/03/2021			Interest Rate Swap	97.2840	97.2840	97.2400	97.2400	(0.045)	0.0000	0.0000	0
2017/12/13	IS05	15/06/2021			Interest Rate Swap	96.6339	96.6339	96.5900	96.5900	(0.045)	0.0000	0.0000	0
2017/12/13	IS05	21/09/2021			Interest Rate Swap	96.9620	96.9620	96.9100	96.9100	(0.054)	0.0000	0.0000	0
2017/12/13	IS05	21/12/2021			Interest Rate Swap	99.2672	99.2672	99.2100	99.2100	(0.058)	0.0000	0.0000	51
2017/12/13	IS05	15/03/2022			Interest Rate Swap	99.5171	99.5171	99.4600	99.4600	(0.057)	0.0000	0.0000	0
2017/12/13	IS05	21/06/2022			Interest Rate Swap	100.8237	100.8237	100.7600	100.7600	(0.063)	0.0000	0.0000	0
2017/12/13	IS05	20/09/2022			Interest Rate Swap	103.1061	103.1061	103.0400	103.0400	(0.064)	0.0000	0.0000	0
2017/12/13	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	104.3700	104.3700	4.370	0.0000	0.0000	0
2017/12/13	IS05	22/03/2023			Interest Rate Swap	100.0000	100.0000	99.6700	99.6700	(0.330)	0.0000	0.0000	0
2017/12/13	IS10	17/12/2025			Interest Rate Swap	98.7701	98.7701	98.6700	98.6700	(0.101)	0.0000	0.0000	0
2017/12/13	IS10	16/03/2026			Interest Rate Swap	95.9115	95.9115	95.8100	95.8100	(0.106)	0.0000	0.0000	0
2017/12/13	IS10	15/06/2026			Interest Rate Swap	94.7607	94.7607	94.6500	94.6500	(0.117)	0.0000	0.0000	0
2017/12/13	IS10	21/09/2026			Interest Rate Swap	96.9450	96.9450	96.8300	96.8300	(0.119)	0.0000	0.0000	0
2017/12/13	IS10	21/12/2026			Interest Rate Swap	100.6925	100.6925	100.5800	100.5800	(0.112)	0.0000	0.0000	0
2017/12/13	IS10	15/03/2027			Interest Rate Swap	99.3470	99.3470	99.2400	99.2400	(0.108)	0.0000	0.0000	0
2017/12/13	IS10	21/06/2027			Interest Rate Swap	101.4097	101.4097	101.3000	101.3000	(0.108)	0.0000	0.0000	0
2017/12/13	IS10	20/09/2027			Interest Rate Swap	105.0692	105.0692	104.9700	104.9700	(0.094)	0.0000	0.0000	0
2017/12/13	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	105.3600	105.3600	5.360	0.0000	0.0000	0
2017/12/13	IS10	22/03/2028			Interest Rate Swap	100.0000	100.0000	100.8100	100.8100	0.810	0.0000	0.0000	0
2017/12/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/13	JBAF	20/12/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/12/13	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/13	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/13	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/13	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/13	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/13	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/13	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/13	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/13	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/13	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/13	R023	01/02/2018	8.33	Put	Bond Future	1,782.6500	1.7826	1,633.4300	1.6334	(8.371)	0	0	0
2017/12/13	R023	01/02/2018			Bond Future	8.6896	99.6128	8.6406	99.8056	(0.563)	0.0000	0.0000	60,552
2017/12/13	R023	01/02/2018	8.32	Call	Bond Future	345.1100	0.3451	387.5800	0.3876	12.306	0	0	0
2017/12/13	R023	01/02/2018	8.32	Put	Bond Future	1,811.9800	1.8120	1,661.6900	1.6617	(8.294)	0	0	0
2017/12/13	R023	01/02/2018	8.33	Call	Bond Future	355.8300	0.3558	399.3700	0.3994	12.236	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
2017/12/13	R023	01/02/2018	8.31	Call	Bond Future	334.5000	0.3345	376.0500	0.3760	12.422	0	0	0
2017/12/13	R023	01/02/2018	8.31	Put	Bond Future	1,841.4400	1.8414	1,690.2300	1.6902	(8.212)	0	0	0
2017/12/13	R023	03/05/2018	8.27	Call	Bond Future	776.9500	0.7769	832.6400	0.8326	7.168	0	0	0
2017/12/13	R023	03/05/2018			Bond Future	8.7582	97.5426	8.7060	97.7397	(0.596)	0.0000	0.0000	0
2017/12/13	R023	03/05/2018	8.27	Put	Bond Future	2,638.5500	2.6386	2,497.1600	2.4972	(5.359)	0	0	0
2017/12/13	R023	03/05/2018	8.28	Call	Bond Future	789.7300	0.7897	846.1200	0.8461	7.140	0	0	0
2017/12/13	R023	03/05/2018	8.29	Put	Bond Future	2,587.3500	2.5874	2,447.1300	2.4471	(5.419)	0	0	0
2017/12/13	R023	03/05/2018	9.19	Call	Bond Future	2,527.8500	2.5278	2,651.0500	2.6511	4.874	0	0	0
2017/12/13	R023	03/05/2018	9.19	Put	Bond Future	917.2300	0.9172	843.3500	0.8433	(8.055)	0	0	2,500
2017/12/13	R023	03/05/2018	8.28	Put	Bond Future	2,612.7600	2.6128	2,472.0700	2.4721	(5.385)	0	0	0
2017/12/13	R023	03/05/2018	8.29	Call	Bond Future	802.8700	0.8029	859.7300	0.8597	7.082	0	0	0
2017/12/13	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R035	01/02/2018	9.73	Put	Bond Future	2,532.0800	2.5321	2,206.9600	2.2070	(12.840)	0	0	0
2017/12/13	R035	01/02/2018			Bond Future	10.0613	94.3049	10.0180	94.6300	(0.431)	0.0000	0.0000	55,143
2017/12/13	R035	01/02/2018	9.75	Put	Bond Future	2,376.1800	2.3762	2,051.0600	2.0511	(13.682)	0	0	0
2017/12/13	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R035	01/02/2018	9.74	Put	Bond Future	2,454.0800	2.4541	2,128.9600	2.1290	(13.248)	0	0	0
2017/12/13	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R035	03/05/2018	9.91	Put	Bond Future	1,684.0500	1.6841	1,352.1700	1.3522	(19.707)	0	0	0
2017/12/13	R035	03/05/2018			Bond Future	10.1350	91.5651	10.0901	91.8970	(0.442)	0.0000	0.0000	0
2017/12/13	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R035	03/05/2018	9.90	Put	Bond Future	1,760.0100	1.7600	1,428.1300	1.4281	(18.857)	0	0	0
2017/12/13	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R035	03/05/2018	9.89	Put	Bond Future	1,836.0600	1.8361	1,504.1800	1.5042	(18.076)	0	0	0
2017/12/13	R186	01/02/2018	8.96	Call	Bond Future	695.0600	0.6951	776.8300	0.7768	11.764	0	0	0
2017/12/13	R186	01/02/2018	8.50	Put	Bond Future	5,325.4100	5.3254	5,080.2300	5.0802	(4.604)	0	0	0
2017/12/13	R186	01/02/2018	9.00	Call	Bond Future	773.0000	0.7730	861.4000	0.8614	11.436	0	0	0
2017/12/13	R186	01/02/2018	9.25	Call	Bond Future	1,396.3200	1.3963	1,525.3300	1.5253	9.239	0	0	0
2017/12/13	R186	01/02/2018			Bond Future	9.3042	108.4491	9.2609	108.7195	(0.466)	0.0000	0.0000	89,578
2017/12/13	R186	01/02/2018	8.50	Call	Bond Future	153.9000	0.1539	179.1400	0.1791	16.400	0	0	1,460
2017/12/13	R186	01/02/2018	7.75	Put	Bond Future	10,300.0200	10.3000	10,030.7000	10.0307	(2.615)	0	0	0
2017/12/13	R186	01/02/2018	7.75	Call	Bond Future	4.2800	0.0043	5.3800	0.0054	25.701	0	0	1,460
2017/12/13	R186	01/02/2018	8.97	Call	Bond Future	713.9400	0.7139	797.4200	0.7974	11.693	0	0	0
2017/12/13	R186	01/02/2018	8.96	Put	Bond Future	2,869.0300	2.8690	2,680.3800	2.6804	(6.575)	0	0	0
2017/12/13	R186	01/02/2018	9.00	Put	Bond Future	2,691.3400	2.6913	2,509.3200	2.5093	(6.763)	0	0	6,200
2017/12/13	R186	01/02/2018	8.75	Put	Bond Future	3,903.4100	3.9034	3,683.9300	3.6839	(5.623)	0	0	775
2017/12/13	R186	01/02/2018	9.25	Put	Bond Future	1,734.8600	1.7349	1,593.4500	1.5934	(8.151)	0	0	775
2017/12/13	R186	01/02/2018	8.97	Put	Bond Future	2,823.9300	2.8239	2,636.9900	2.6370	(6.620)	0	0	0
2017/12/13	R186	01/02/2018	8.98	Call	Bond Future	733.3200	0.7333	818.3800	0.8184	11.599	0	0	0
2017/12/13	R186	01/02/2018	8.98	Put	Bond Future	2,779.3700	2.7794	2,594.0100	2.5940	(6.669)	0	0	0
2017/12/13	R186	01/02/2018	8.75	Call	Bond Future	374.3100	0.3743	425.2500	0.4252	13.609	0	0	0
2017/12/13	R186	01/02/2018	9.65	Call	Bond Future	2,871.8100	2.8718	3,065.1700	3.0652	6.733	0	0	0
2017/12/13	R186	01/02/2018	9.65	Put	Bond Future	745.4100	0.7454	668.3500	0.6683	(10.338)	0	0	1,950
2017/12/13	R186	03/05/2018	10.14	Put	Bond Future	1,157.0700	1.1571	1,100.8800	1.1009	(4.856)	0	0	1,120
2017/12/13	R186	03/05/2018	8.92	Call	Bond Future	1,540.0700	1.5401	1,650.5600	1.6506	7.174	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
2017/12/13	R186	03/05/2018	8.91	Put	Bond Future	4,432.6400	4.4326	4,265.8200	4.2658	(3.763)	0	0	0
2017/12/13	R186	03/05/2018			Bond Future	9.3812	110.4737	9.3358	110.7500	(0.484)	0.0000	0.0000	0
2017/12/13	R186	03/05/2018	9.30	Put	Bond Future	3,018.5900	3.0186	2,890.9800	2.8910	(4.227)	0	0	0
2017/12/13	R186	03/05/2018	9.30	Call	Bond Future	2,523.5600	2.5236	2,672.2700	2.6723	5.893	0	0	1,120
2017/12/13	R186	03/05/2018	10.14	Call	Bond Future	5,636.9400	5.6369	5,857.0700	5.8571	3.905	0	0	0
2017/12/13	R186	03/05/2018	8.93	Call	Bond Future	1,562.3000	1.5623	1,673.7900	1.6738	7.136	0	0	0
2017/12/13	R186	03/05/2018	8.93	Put	Bond Future	4,350.8300	4.3508	4,186.0000	4.1860	(3.788)	0	0	0
2017/12/13	R186	03/05/2018	8.92	Put	Bond Future	4,391.4900	4.3915	4,225.6600	4.2257	(3.776)	0	0	0
2017/12/13	R186	03/05/2018	8.91	Call	Bond Future	1,518.2900	1.5183	1,627.7900	1.6278	7.212	0	0	0
2017/12/13	R186	03/05/2018	9.75	Call	Bond Future	4,054.9500	4.0550	4,246.0800	4.2461	4.713	0	0	0
2017/12/13	R186	03/05/2018	9.75	Put	Bond Future	1,845.7300	1.8457	1,760.5400	1.7605	(4.616)	0	0	3,200
2017/12/13	R197	01/02/2018	301.68	Put	Bond Future	6,673.0700	6.6731	6,651.5600	6.6516	(0.322)	0	0	0
2017/12/13	R197	01/02/2018			Bond Future	295.0069	295.0069	295.0284	295.0284	0.007	0.0000	0.0000	2,350
2017/12/13	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R197	01/02/2018	301.67	Put	Bond Future	6,663.0700	6.6631	6,641.5600	6.6416	(0.323)	0	0	0
2017/12/13	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R197	01/02/2018	301.66	Put	Bond Future	6,653.0700	6.6531	6,631.5600	6.6316	(0.323)	0	0	0
2017/12/13	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R197	03/05/2018			Bond Future	300.5346	300.5346	300.5586	300.5586	0.008	0.0000	0.0000	0
2017/12/13	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R197	03/05/2018	304.44	Put	Bond Future	3,905.3900	3.9054	3,881.4000	3.8814	(0.614)	0	0	0
2017/12/13	R197	03/05/2018	304.46	Put	Bond Future	3,925.3900	3.9254	3,901.4000	3.9014	(0.611)	0	0	0
2017/12/13	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R197	03/05/2018	304.45	Put	Bond Future	3,915.3900	3.9154	3,891.4000	3.8914	(0.613)	0	0	0
2017/12/13	R202	01/02/2018	249.07	Call	Bond Future	0.1900	0.0002	0.1700	0.0002	(10.526)	0	0	0
2017/12/13	R202	01/02/2018	249.06	Put	Bond Future	16,071.4400	16.0714	16,050.3000	16.0503	(0.132)	0	0	0
2017/12/13	R202	01/02/2018			Bond Future	232.9888	232.9888	233.0099	233.0099	0.009	0.0000	0.0000	21,522
2017/12/13	R202	01/02/2018	249.08	Call	Bond Future	0.1900	0.0002	0.1700	0.0002	(10.526)	0	0	0
2017/12/13	R202	01/02/2018	249.08	Put	Bond Future	16,091.4400	16.0914	16,070.3000	16.0703	(0.131)	0	0	0
2017/12/13	R202	01/02/2018	249.07	Put	Bond Future	16,081.4400	16.0814	16,060.3000	16.0603	(0.131)	0	0	0
2017/12/13	R202	01/02/2018	249.06	Call	Bond Future	0.1900	0.0002	0.1700	0.0002	(10.526)	0	0	0
2017/12/13	R202	03/05/2018	247.48	Put	Bond Future	10,420.0600	10.4201	10,394.9100	10.3949	(0.241)	0	0	0
2017/12/13	R202	03/05/2018	247.47	Call	Bond Future	295.2400	0.2952	293.1600	0.2932	(0.705)	0	0	0
2017/12/13	R202	03/05/2018			Bond Future	237.3543	237.3543	237.3774	237.3774	0.010	0.0000	0.0000	0
2017/12/13	R202	03/05/2018	247.48	Call	Bond Future	294.4000	0.2944	292.3300	0.2923	(0.703)	0	0	0
2017/12/13	R202	03/05/2018	247.47	Put	Bond Future	10,410.9000	10.4109	10,385.7400	10.3857	(0.242)	0	0	0
2017/12/13	R202	03/05/2018	247.49	Call	Bond Future	293.5600	0.2936	291.4900	0.2915	(0.705)	0	0	0
2017/12/13	R202	03/05/2018	247.49	Put	Bond Future	10,429.2200	10.4292	10,404.0700	10.4041	(0.241)	0	0	0
2017/12/13	R204	01/02/2018	7.27	Call	Bond Future	37.7200	0.0377	37.8300	0.0378	0.292	0	0	0
2017/12/13	R204	01/02/2018			Bond Future	7.6507	101.3076	7.6440	101.3132	(0.088)	0.0000	0.0000	38,165
2017/12/13	R204	01/02/2018	7.25	Call	Bond Future	34.4600	0.0345	34.5400	0.0345	0.232	0	0	0
2017/12/13	R204	01/02/2018	7.25	Put	Bond Future	368.3300	0.3683	362.8100	0.3628	(1.499)	0	0	0
2017/12/13	R204	01/02/2018	7.27	Put	Bond Future	354.8800	0.3549	349.3900	0.3494	(1.547)	0	0	0
2017/12/13	R204	01/02/2018	7.26	Call	Bond Future	36.0700	0.0361	36.1500	0.0362	0.222	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
2017/12/13	R204	01/02/2018	7.26	Put	Bond Future	361.5800	0.3616	356.0600	0.3561	(1.527)	0	0	0
2017/12/13	R204	03/05/2018	7.10	Put	Bond Future	420.6400	0.4206	415.1500	0.4152	(1.305)	0	0	0
2017/12/13	R204	03/05/2018			Bond Future	7.6978	103.1989	7.6871	103.2054	(0.140)	0.0000	0.0000	0
2017/12/13	R204	03/05/2018	7.09	Call	Bond Future	60.5000	0.0605	61.4400	0.0614	1.554	0	0	0
2017/12/13	R204	03/05/2018	7.09	Put	Bond Future	425.1300	0.4251	419.6200	0.4196	(1.296)	0	0	0
2017/12/13	R204	03/05/2018	7.10	Call	Bond Future	62.0300	0.0620	62.9900	0.0630	1.548	0	0	0
2017/12/13	R204	03/05/2018	7.08	Call	Bond Future	58.9900	0.0590	59.9100	0.0599	1.560	0	0	0
2017/12/13	R204	03/05/2018	7.08	Put	Bond Future	429.6400	0.4296	424.1100	0.4241	(1.287)	0	0	0
2017/12/13	R207	01/02/2018	7.61	Put	Bond Future	1,006.5000	1.0065	937.2800	0.9373	(6.877)	0	0	0
2017/12/13	R207	01/02/2018	7.60	Call	Bond Future	45.5300	0.0455	55.3700	0.0554	21.612	0	0	0
2017/12/13	R207	01/02/2018			Bond Future	8.1565	98.8368	8.1110	98.9162	(0.558)	0.0000	0.0000	45,501
2017/12/13	R207	01/02/2018	7.61	Call	Bond Future	47.7300	0.0477	57.9400	0.0579	21.391	0	0	0
2017/12/13	R207	01/02/2018	7.60	Put	Bond Future	1,021.9500	1.0219	952.3600	0.9524	(6.810)	0	0	0
2017/12/13	R207	01/02/2018	7.62	Call	Bond Future	50.0100	0.0500	60.6000	0.0606	21.176	0	0	0
2017/12/13	R207	01/02/2018	7.62	Put	Bond Future	991.1300	0.9911	922.2900	0.9223	(6.946)	0	0	0
2017/12/13	R207	03/05/2018	7.57	Call	Bond Future	156.3400	0.1563	171.0500	0.1711	9.409	0	0	0
2017/12/13	R207	03/05/2018	7.56	Put	Bond Future	1,235.6400	1.2356	1,168.4200	1.1684	(5.440)	0	0	0
2017/12/13	R207	03/05/2018			Bond Future	8.2617	100.6819	8.2084	100.7636	(0.645)	0.0000	0.0000	0
2017/12/13	R207	03/05/2018	7.58	Call	Bond Future	159.9600	0.1600	174.9400	0.1749	9.365	0	0	0
2017/12/13	R207	03/05/2018	7.58	Put	Bond Future	1,211.5600	1.2116	1,144.8700	1.1449	(5.504)	0	0	0
2017/12/13	R207	03/05/2018	7.57	Put	Bond Future	1,223.4800	1.2235	1,156.5200	1.1565	(5.473)	0	0	0
2017/12/13	R207	03/05/2018	7.56	Call	Bond Future	152.9600	0.1530	167.4100	0.1674	9.447	0	0	0
2017/12/13	R208	01/02/2018	7.85	Put	Bond Future	1,545.0900	1.5451	1,446.9000	1.4469	(6.355)	0	0	0
2017/12/13	R208	01/02/2018			Bond Future	8.3922	97.9189	8.3477	98.0365	(0.530)	0.0000	0.0000	34,743
2017/12/13	R208	01/02/2018	7.84	Call	Bond Future	95.4900	0.0955	114.3500	0.1144	19.751	0	0	0
2017/12/13	R208	01/02/2018	7.84	Put	Bond Future	1,568.0000	1.5680	1,469.2200	1.4692	(6.300)	0	0	0
2017/12/13	R208	01/02/2018	7.85	Call	Bond Future	99.4900	0.0995	118.9400	0.1189	19.550	0	0	0
2017/12/13	R208	01/02/2018	7.83	Call	Bond Future	91.6200	0.0916	109.9000	0.1099	19.952	0	0	0
2017/12/13	R208	01/02/2018	7.83	Put	Bond Future	1,591.0500	1.5910	1,491.6900	1.4917	(6.245)	0	0	0
2017/12/13	R208	03/05/2018	7.77	Call	Bond Future	281.6600	0.2817	305.1500	0.3052	8.340	0	0	0
2017/12/13	R208	03/05/2018			Bond Future	8.4727	96.3456	8.4237	96.4662	(0.579)	0.0000	0.0000	0
2017/12/13	R208	03/05/2018	7.77	Put	Bond Future	2,025.7800	2.0258	1,928.7000	1.9287	(4.792)	0	0	0
2017/12/13	R208	03/05/2018	7.78	Call	Bond Future	287.8300	0.2878	311.3400	0.3113	8.168	0	0	0
2017/12/13	R208	03/05/2018	7.79	Put	Bond Future	1,987.8500	1.9878	1,891.1900	1.8912	(4.863)	0	0	0
2017/12/13	R208	03/05/2018	7.78	Put	Bond Future	2,006.8600	2.0069	1,909.8000	1.9098	(4.836)	0	0	0
2017/12/13	R208	03/05/2018	7.79	Call	Bond Future	293.9000	0.2939	317.8100	0.3178	8.135	0	0	0
2017/12/13	R209	01/02/2018	9.72	Call	Bond Future	968.0500	0.9681	1,057.3100	1.0573	9.221	0	0	0
2017/12/13	R209	01/02/2018	9.73	Call	Bond Future	990.8600	0.9909	1,081.4400	1.0814	9.142	0	0	0
2017/12/13	R209	01/02/2018	9.71	Put	Bond Future	2,741.3700	2.7414	2,558.3100	2.5583	(6.678)	0	0	0
2017/12/13	R209	01/02/2018	10.10	Call	Bond Future	2,071.0400	2.0710	2,221.1300	2.2211	7.247	0	0	0
2017/12/13	R209	01/02/2018	9.85	Call	Bond Future	1,289.9300	1.2899	1,399.6500	1.3997	8.506	0	0	0
2017/12/13	R209	01/02/2018	9.33	Call	Bond Future	333.0500	0.3330	372.1300	0.3721	11.734	0	0	220
2017/12/13	R209	01/02/2018	10.22	Put	Bond Future	1,088.1600	1.0882	985.5300	0.9855	(9.432)	0	0	739
2017/12/13	R209	01/02/2018	9.75	Call	Bond Future	1,037.3000	1.0373	1,130.9500	1.1309	9.028	0	0	5,000
2017/12/13	R209	01/02/2018			Bond Future	9.9896	71.1481	9.9467	71.4189	(0.429)	0.0000	0.0000	153,274

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
2017/12/13	R209	01/02/2018	9.73	Put	Bond Future	2,655.7800	2.6558	2,475.5500	2.4756	(6.786)	0	0	0
2017/12/13	R209	01/02/2018	9.71	Call	Bond Future	945.6800	0.9457	1,033.4300	1.0334	9.279	0	0	0
2017/12/13	R209	01/02/2018	9.88	Call	Bond Future	1,372.3600	1.3724	1,487.0700	1.4871	8.359	0	0	0
2017/12/13	R209	01/02/2018	9.88	Put	Bond Future	2,067.9300	2.0679	1,911.8300	1.9118	(7.549)	0	0	220
2017/12/13	R209	01/02/2018	9.59	Call	Bond Future	703.2800	0.7033	773.9900	0.7740	10.054	0	0	0
2017/12/13	R209	01/02/2018	9.59	Put	Bond Future	3,291.2700	3.2913	3,091.1700	3.0912	(6.080)	0	0	377
2017/12/13	R209	01/02/2018	9.72	Put	Bond Future	2,698.3100	2.6983	2,516.7600	2.5168	(6.728)	0	0	0
2017/12/13	R209	01/02/2018	10.10	Put	Bond Future	1,380.6700	1.3807	1,259.9500	1.2600	(8.744)	0	0	3,000
2017/12/13	R209	01/02/2018	9.85	Put	Bond Future	2,177.7600	2.1778	2,016.6700	2.0167	(7.397)	0	0	7,500
2017/12/13	R209	01/02/2018	9.33	Put	Bond Future	4,683.6800	4.6837	4,451.9500	4.4519	(4.948)	0	0	0
2017/12/13	R209	01/02/2018	10.22	Call	Bond Future	2,517.0300	2.5170	2,685.2100	2.6852	6.682	0	0	0
2017/12/13	R209	01/02/2018	9.75	Put	Bond Future	2,571.8100	2.5718	2,394.6500	2.3947	(6.889)	0	0	0
2017/12/13	R209	01/02/2018	10.00	Call	Bond Future	1,732.7400	1.7327	1,867.0700	1.8671	7.752	0	0	0
2017/12/13	R209	01/02/2018	10.00	Put	Bond Future	1,667.1400	1.6671	1,530.6600	1.5307	(8.186)	0	0	7,488
2017/12/13	R209	01/02/2018	9.89	Call	Bond Future	1,400.5500	1.4006	1,516.8600	1.5169	8.305	0	0	0
2017/12/13	R209	01/02/2018	9.89	Put	Bond Future	2,032.2100	2.0322	1,877.7100	1.8777	(7.603)	0	0	157
2017/12/13	R209	01/02/2018	9.32	Put	Bond Future	4,742.3600	4.7424	4,509.4900	4.5095	(4.910)	0	0	0
2017/12/13	R209	01/02/2018	9.32	Call	Bond Future	322.6500	0.3227	360.5900	0.3606	11.759	0	0	157
2017/12/13	R209	01/02/2018	9.87	Call	Bond Future	1,344.6100	1.3446	1,457.5100	1.4575	8.396	0	0	0
2017/12/13	R209	01/02/2018	9.87	Put	Bond Future	2,104.1800	2.1042	1,946.2700	1.9463	(7.505)	0	0	739
2017/12/13	R209	01/02/2018	9.52	Put	Bond Future	3,639.8500	3.6399	3,430.6600	3.4307	(5.747)	0	0	0
2017/12/13	R209	01/02/2018	9.52	Call	Bond Future	583.5600	0.5836	645.1800	0.6452	10.559	0	0	739
2017/12/13	R209	03/05/2018	10.73	Call	Bond Future	5,499.4300	5.4994	5,701.5000	5.7015	3.674	0	0	0
2017/12/13	R209	03/05/2018	9.75	Call	Bond Future	2,167.5600	2.1676	2,288.9000	2.2889	5.598	0	0	435
2017/12/13	R209	03/05/2018	10.00	Call	Bond Future	2,875.6400	2.8756	3,019.9000	3.0199	5.017	0	0	0
2017/12/13	R209	03/05/2018	9.85	Put	Bond Future	3,738.9500	3.7389	3,593.0900	3.5931	(3.901)	0	0	0
2017/12/13	R209	03/05/2018			Bond Future	10.0560	69.3269	10.0117	69.6034	(0.440)	0.0000	0.0000	0
2017/12/13	R209	03/05/2018	10.73	Put	Bond Future	1,487.5600	1.4876	1,413.2000	1.4132	(4.999)	0	0	435
2017/12/13	R209	03/05/2018	9.75	Put	Bond Future	4,113.6800	4.1137	3,958.5900	3.9586	(3.770)	0	0	0
2017/12/13	R209	03/05/2018	9.85	Call	Bond Future	2,437.8100	2.4378	2,568.3800	2.5684	5.356	0	0	0
2017/12/13	R209	03/05/2018	10.22	Call	Bond Future	3,591.2300	3.5912	3,754.7400	3.7547	4.553	0	0	0
2017/12/13	R209	03/05/2018	10.22	Put	Bond Future	2,581.0600	2.5811	2,468.1400	2.4681	(4.375)	0	0	435
2017/12/13	R209	03/05/2018	10.00	Put	Bond Future	3,225.6900	3.2257	3,093.5200	3.0935	(4.097)	0	0	5,000
2017/12/13	R209	03/05/2018	9.86	Call	Bond Future	2,465.7600	2.4658	2,597.2600	2.5973	5.333	0	0	0
2017/12/13	R209	03/05/2018	9.84	Call	Bond Future	2,410.0200	2.4100	2,539.6800	2.5397	5.380	0	0	0
2017/12/13	R209	03/05/2018	9.84	Put	Bond Future	3,775.2600	3.7753	3,628.4900	3.6285	(3.888)	0	0	0
2017/12/13	R209	03/05/2018	9.86	Put	Bond Future	3,702.8900	3.7029	3,557.9600	3.5580	(3.914)	0	0	0
2017/12/13	R209	02/08/2018	9.66	Call	Bond Future	2,507.7700	2.5078	2,630.8000	2.6308	4.906	0	0	435
2017/12/13	R209	02/08/2018	10.38	Call	Bond Future	4,672.1800	4.6722	4,847.3800	4.8474	3.750	0	0	0
2017/12/13	R209	02/08/2018	10.39	Put	Bond Future	3,078.0600	3.0781	2,972.6000	2.9726	(3.426)	0	0	0
2017/12/13	R209	02/08/2018			Bond Future	10.1208	70.6380	10.0753	70.9193	(0.450)	0.0000	0.0000	0
2017/12/13	R209	02/08/2018	10.84	Call	Bond Future	6,344.4200	6.3444	6,547.8800	6.5479	3.207	0	0	0
2017/12/13	R209	02/08/2018	10.84	Put	Bond Future	2,121.1700	2.1212	2,043.3100	2.0433	(3.671)	0	0	435
2017/12/13	R209	02/08/2018	10.21	Call	Bond Future	4,101.9200	4.1019	4,265.6200	4.2656	3.991	0	0	0
2017/12/13	R209	02/08/2018	10.21	Put	Bond Future	3,555.7600	3.5558	3,438.1400	3.4381	(3.308)	0	0	435
2017/12/13	R209	02/08/2018	9.66	Put	Bond Future	5,436.4700	5.4365	5,278.1800	5.2782	(2.912)	0	0	0
2017/12/13	R209	02/08/2018	10.38	Put	Bond Future	3,103.0800	3.1031	2,996.9600	2.9970	(3.420)	0	0	0
2017/12/13	R209	02/08/2018	10.39	Call	Bond Future	4,706.6100	4.7066	4,882.4700	4.8825	3.736	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
2017/12/13	R209	02/08/2018	10.40	Call	Bond Future	4,741.1500	4.7412	4,917.6500	4.9176	3.723	0	0	0
2017/12/13	R209	02/08/2018	10.40	Put	Bond Future	3,053.2300	3.0532	2,948.4100	2.9484	(3.433)	0	0	0
2017/12/13	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R209	01/11/2018	9.34	Put	Bond Future	7,675.5700	7.6756	7,449.3200	7.4493	(2.948)	0	0	0
2017/12/13	R209	01/11/2018	1,016.00	Call	Bond Future	67,965.5200	67.9655	68,252.7200	68.2527	0.423	0	0	0
2017/12/13	R209	01/11/2018			Bond Future	10.1841	68.8534	10.1371	69.1406	(0.461)	0.0000	0.0000	0
2017/12/13	R209	01/11/2018	1,016.01	Call	Bond Future	67,965.5200	67.9655	68,252.7200	68.2527	0.423	0	0	0
2017/12/13	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R209	01/11/2018	1,015.99	Call	Bond Future	67,965.5100	67.9655	68,252.7100	68.2527	0.423	0	0	0
2017/12/13	R209	01/11/2018	9.34	Call	Bond Future	2,229.9600	2.2300	2,290.9100	2.2909	2.733	0	0	435
2017/12/13	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R209	01/11/2018	10.57	Call	Bond Future	5,746.7400	5.7467	5,867.0900	5.8671	2.094	0	0	0
2017/12/13	R209	01/11/2018	10.57	Put	Bond Future	3,455.0000	3.4550	3,288.1500	3.2881	(4.829)	0	0	435
2017/12/13	R209	01/11/2018	9.94	Call	Bond Future	3,739.4800	3.7395	3,835.1200	3.8351	2.558	0	0	0
2017/12/13	R209	01/11/2018	9.94	Put	Bond Future	5,251.4400	5.2514	5,059.8800	5.0599	(3.648)	0	0	435
2017/12/13	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R210	01/02/2018			Bond Future	184.3621	184.3621	184.3771	184.3771	0.008	0.0000	0.0000	2,159
2017/12/13	R210	01/02/2018	192.36	Put	Bond Future	7,997.9500	7.9979	7,982.9100	7.9829	(0.188)	0	0	0
2017/12/13	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R210	01/02/2018	192.38	Put	Bond Future	8,017.9500	8.0179	8,002.9100	8.0029	(0.188)	0	0	0
2017/12/13	R210	01/02/2018	192.37	Put	Bond Future	8,007.9500	8.0079	7,992.9100	7.9929	(0.188)	0	0	0
2017/12/13	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R210	03/05/2018	191.44	Put	Bond Future	6,048.5600	6.0486	6,031.9000	6.0319	(0.275)	0	0	0
2017/12/13	R210	03/05/2018			Bond Future	185.3914	185.3914	185.4081	185.4081	0.009	0.0000	0.0000	0
2017/12/13	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R210	03/05/2018	191.46	Put	Bond Future	6,068.5600	6.0686	6,051.9000	6.0519	(0.275)	0	0	0
2017/12/13	R210	03/05/2018	191.45	Put	Bond Future	6,058.5600	6.0586	6,041.9000	6.0419	(0.275)	0	0	0
2017/12/13	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R212	01/02/2018	154.71	Put	Bond Future	5,107.3900	5.1074	4,921.8700	4.9219	(3.632)	0	0	0
2017/12/13	R212	01/02/2018			Bond Future	149.6026	149.6026	149.7881	149.7881	0.124	0.0000	0.0000	4,967
2017/12/13	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R212	01/02/2018	154.70	Put	Bond Future	5,097.3900	5.0974	4,911.8700	4.9119	(3.640)	0	0	0
2017/12/13	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R212	01/02/2018	154.69	Put	Bond Future	5,087.3900	5.0874	4,901.8700	4.9019	(3.647)	0	0	0
2017/12/13	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R212	03/05/2018			Bond Future	152.4058	152.4058	152.5958	152.5958	0.125	0.0000	0.0000	0
2017/12/13	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R212	03/05/2018	154.28	Put	Bond Future	1,874.2000	1.8742	1,684.1500	1.6841	(10.140)	0	0	0
2017/12/13	R212	03/05/2018	154.30	Put	Bond Future	1,894.2000	1.8942	1,704.1500	1.7041	(10.033)	0	0	0
2017/12/13	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/13	R212	03/05/2018	154.29	Put	Bond Future	1,884.2000	1.8842	1,694.1500	1.6941	(10.087)	0	0	0
2017/12/13	R213	01/02/2018	9.42	Call	Bond Future	654.5000	0.6545	726.1300	0.7261	10.944	0	0	0
2017/12/13	R213	01/02/2018	9.41	Put	Bond Future	3,299.1100	3.2991	3,100.6900	3.1007	(6.014)	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
2017/12/13	R213	01/02/2018			Bond Future	9.8296		82.4994	9.7864	82.7681	(0.440)	0.0000	0.0000	58,778
2017/12/13	R213	01/02/2018	9.43	Call	Bond Future	672.0200		0.6720	745.0700	0.7451	10.870	0	0	0
2017/12/13	R213	01/02/2018	9.43	Put	Bond Future	3,204.2000		3.2042	3,008.5900	3.0086	(6.105)	0	0	0
2017/12/13	R213	01/02/2018	9.42	Put	Bond Future	3,251.4600		3.2515	3,054.4300	3.0544	(6.060)	0	0	0
2017/12/13	R213	01/02/2018	9.41	Call	Bond Future	637.2900		0.6373	707.5300	0.7075	11.022	0	0	0
2017/12/13	R213	03/05/2018	9.57	Put	Bond Future	4,076.7700		4.0768	3,925.2300	3.9252	(3.717)	0	0	0
2017/12/13	R213	03/05/2018	9.56	Call	Bond Future	1,996.1900		1.9962	2,118.0200	2.1180	6.103	0	0	0
2017/12/13	R213	03/05/2018			Bond Future	9.9005		80.4900	9.8558	80.7643	(0.452)	0.0000	0.0000	0
2017/12/13	R213	03/05/2018	9.57	Call	Bond Future	2,021.2500		2.0213	2,144.0200	2.1440	6.074	0	0	0
2017/12/13	R213	03/05/2018	9.56	Put	Bond Future	4,115.0400		4.1150	3,962.5600	3.9626	(3.705)	0	0	0
2017/12/13	R213	03/05/2018	9.58	Call	Bond Future	2,046.5000		2.0465	2,170.2000	2.1702	6.044	0	0	0
2017/12/13	R213	03/05/2018	9.58	Put	Bond Future	4,038.7700		4.0388	3,888.1600	3.8882	(3.729)	0	0	0
2017/12/13	R214	01/02/2018	9.84	Call	Bond Future	910.3100		0.9103	970.4200	0.9704	6.603	0	0	0
2017/12/13	R214	01/02/2018			Bond Future	10.1667		70.4439	10.1238	70.7224	(0.423)	0.0000	0.0000	50,212
2017/12/13	R214	01/02/2018	9.82	Call	Bond Future	867.9100		0.8679	925.4800	0.9255	6.633	0	0	0
2017/12/13	R214	01/02/2018	9.82	Put	Bond Future	3,168.1900		3.1682	2,947.2800	2.9473	(6.973)	0	0	0
2017/12/13	R214	01/02/2018	9.84	Put	Bond Future	3,074.4600		3.0745	2,856.0900	2.8561	(7.103)	0	0	0
2017/12/13	R214	01/02/2018	9.83	Call	Bond Future	888.9900		0.8890	947.7800	0.9478	6.613	0	0	0
2017/12/13	R214	01/02/2018	9.83	Put	Bond Future	3,121.1500		3.1212	2,901.4600	2.9015	(7.039)	0	0	0
2017/12/13	R214	03/05/2018	9.99	Put	Bond Future	4,068.0400		4.0680	3,868.9300	3.8689	(4.894)	0	0	0
2017/12/13	R214	03/05/2018			Bond Future	10.2331		68.4630	10.1887	68.7472	(0.433)	0.0000	0.0000	0
2017/12/13	R214	03/05/2018	9.98	Call	Bond Future	2,458.0800		2.4581	2,542.4600	2.5425	3.433	0	0	0
2017/12/13	R214	03/05/2018	9.98	Put	Bond Future	4,106.3000		4.1063	3,906.4800	3.9065	(4.866)	0	0	0
2017/12/13	R214	03/05/2018	9.99	Call	Bond Future	2,486.1800		2.4862	2,571.2700	2.5713	3.423	0	0	0
2017/12/13	R214	03/05/2018	9.97	Call	Bond Future	2,430.1500		2.4301	2,513.6400	2.5136	3.436	0	0	0
2017/12/13	R214	03/05/2018	9.97	Put	Bond Future	4,144.8400		4.1448	3,944.1300	3.9441	(4.842)	0	0	0
2017/12/13	R248	01/02/2018	9.90	Put	Bond Future	3,938.4400		3.9384	3,631.7900	3.6318	(7.786)	0	0	0
2017/12/13	R248	01/02/2018	9.89	Call	Bond Future	1,118.2300		1.1182	1,245.4000	1.2454	11.372	0	0	0
2017/12/13	R248	01/02/2018			Bond Future	10.2333		90.0585	10.1800	90.4946	(0.521)	0.0000	0.0000	102,506
2017/12/13	R248	01/02/2018	9.90	Call	Bond Future	1,145.0700		1.1451	1,274.5400	1.2745	11.307	0	0	0
2017/12/13	R248	01/02/2018	9.89	Put	Bond Future	3,997.9000		3.9979	3,688.9500	3.6889	(7.728)	0	0	0
2017/12/13	R248	01/02/2018	9.91	Call	Bond Future	1,172.3300		1.1723	1,304.1000	1.3041	11.240	0	0	0
2017/12/13	R248	01/02/2018	9.91	Put	Bond Future	3,879.5600		3.8796	3,575.2100	3.5752	(7.845)	0	0	0
2017/12/13	R248	03/05/2018	10.06	Call	Bond Future	3,161.8800		3.1619	3,355.6700	3.3557	6.129	0	0	0
2017/12/13	R248	03/05/2018	10.05	Put	Bond Future	5,198.9500		5.1989	4,946.5900	4.9466	(4.854)	0	0	0
2017/12/13	R248	03/05/2018			Bond Future	10.3021		87.3029	10.2471	87.7478	(0.534)	0.0000	0.0000	0
2017/12/13	R248	03/05/2018	10.07	Call	Bond Future	3,197.4900		3.1975	3,392.7200	3.3927	6.106	0	0	0
2017/12/13	R248	03/05/2018	10.07	Put	Bond Future	5,102.5100		5.1025	4,852.8100	4.8528	(4.894)	0	0	0
2017/12/13	R248	03/05/2018	10.06	Put	Bond Future	5,150.6600		5.1507	4,899.5200	4.8995	(4.876)	0	0	0
2017/12/13	R248	03/05/2018	10.05	Call	Bond Future	3,126.2700		3.1263	3,318.8400	3.3188	6.160	0	0	0

Total

1121015