



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 21/12/2017 TO 21/12/2017

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
2017/12/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	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
2017/12/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	2025	01/02/2018	133.89	Put	Bond Future	4,463.8800	4.4639	4,460.7900	4.4608	(0.069)	0	0	0
2017/12/21	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2025	01/02/2018			Bond Future	129.4261	129.4261	129.4292	129.4292	0.002	0.0000	0.0000	1,070
2017/12/21	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2025	01/02/2018	133.88	Put	Bond Future	4,453.8800	4.4539	4,450.7900	4.4508	(0.069)	0	0	0
2017/12/21	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2025	01/02/2018	133.90	Put	Bond Future	4,473.8800	4.4739	4,470.7900	4.4708	(0.069)	0	0	0
2017/12/21	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2025	03/05/2018	133.20	Put	Bond Future	1,346.7200	1.3467	1,344.5900	1.3446	(0.158)	0	0	0
2017/12/21	2025	03/05/2018			Bond Future	131.8533	131.8533	131.8554	131.8554	0.002	0.0000	0.0000	0
2017/12/21	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2025	03/05/2018	133.22	Put	Bond Future	1,366.7200	1.3667	1,364.5900	1.3646	(0.156)	0	0	0
2017/12/21	2025	03/05/2018	133.21	Put	Bond Future	1,356.7200	1.3567	1,354.5900	1.3546	(0.157)	0	0	0
2017/12/21	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2025	02/08/2018			Bond Future	134.3178	134.3178	134.3192	134.3192	0.001	0.0000	0.0000	0
2017/12/21	2025	02/08/2018	136.65	Put	Bond Future	2,332.2200	2.3322	2,330.7900	2.3308	(0.061)	0	0	0
2017/12/21	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2025	02/08/2018	136.67	Put	Bond Future	2,352.2200	2.3522	2,350.7900	2.3508	(0.061)	0	0	0
2017/12/21	2025	02/08/2018	136.66	Put	Bond Future	2,342.2200	2.3422	2,340.7900	2.3408	(0.061)	0	0	0
2017/12/21	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2029	01/02/2018			Bond Future	100.1451	100.1451	100.1477	100.1477	0.003	0.0000	0.0000	1,370
2017/12/21	2029	03/05/2018			Bond Future	101.0051	101.0051	101.0070	101.0070	0.002	0.0000	0.0000	0
2017/12/21	2029	02/08/2018			Bond Future	102.9270	102.9270	102.9284	102.9284	0.001	0.0000	0.0000	0
2017/12/21	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2030	01/02/2018			Bond Future	9.2309	91.3169	9.2760	91.0145	0.488	0.0000	0.0000	71,608
2017/12/21	2030	01/02/2018	9.38	Call	Bond Future	994.6600	0.9947	692.2700	0.6923	(30.401)	0	0	0
2017/12/21	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2030	01/02/2018	9.39	Call	Bond Future	1,060.8600	1.0609	758.4700	0.7585	(28.504)	0	0	0
2017/12/21	2030	01/02/2018	9.37	Call	Bond Future	928.4000	0.9284	626.0100	0.6260	(32.571)	0	0	0
2017/12/21	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2030	03/05/2018	9.51	Call	Bond Future	1,442.4300	1.4424	1,134.0600	1.1341	(21.379)	0	0	0
2017/12/21	2030	03/05/2018			Bond Future	9.2895	93.0234	9.3363	92.7150	0.503	0.0000	0.0000	0
2017/12/21	2030	03/05/2018	9.49	Call	Bond Future	1,312.8600	1.3129	1,004.4900	1.0045	(23.488)	0	0	0
2017/12/21	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2030	03/05/2018	9.50	Call	Bond Future	1,377.6800	1.3777	1,069.3100	1.0693	(22.383)	0	0	0
2017/12/21	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2030	02/08/2018			Bond Future	9.3494	90.7713	9.3978	90.4571	0.518	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
2017/12/21	2030	02/08/2018	9.46	Call	Bond Future	715.3200	0.7153	401.0700	0.4011	(43.931)	0	0	0
2017/12/21	2030	02/08/2018	9.47	Call	Bond Future	779.6100	0.7796	465.3600	0.4654	(40.309)	0	0	0
2017/12/21	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2030	02/08/2018	9.45	Call	Bond Future	650.9800	0.6510	336.7300	0.3367	(48.273)	0	0	0
2017/12/21	2032	01/02/2018	9.56	Call	Bond Future	2,348.3300	2.3483	2,113.0200	2.1130	(10.020)	0	0	0
2017/12/21	2032	01/02/2018	9.55	Put	Bond Future	1,244.9800	1.2450	1,373.4800	1.3735	10.321	0	0	0
2017/12/21	2032	01/02/2018	9.20	Call	Bond Future	1,063.6300	1.0636	916.5800	0.9166	(13.825)	0	0	7,500
2017/12/21	2032	01/02/2018	9.45	Put	Bond Future	1,550.9600	1.5510	1,702.9400	1.7029	9.799	0	0	0
2017/12/21	2032	01/02/2018	9.40	Put	Bond Future	1,722.9600	1.7230	1,887.1500	1.8872	9.530	0	0	0
2017/12/21	2032	01/02/2018			Bond Future	9.4024	93.9890	9.4525	93.6275	0.533	0.0000	0.0000	46,184
2017/12/21	2032	01/02/2018	9.57	Call	Bond Future	2,391.9200	2.3919	2,154.3700	2.1544	(9.931)	0	0	0
2017/12/21	2032	01/02/2018	9.57	Put	Bond Future	1,189.6000	1.1896	1,313.6100	1.3136	10.425	0	0	0
2017/12/21	2032	01/02/2018	9.30	Put	Bond Future	2,106.7200	2.1067	2,296.0300	2.2960	8.986	0	0	0
2017/12/21	2032	01/02/2018	9.30	Call	Bond Future	1,360.9500	1.3609	1,188.7000	1.1887	(12.657)	0	0	7,800
2017/12/21	2032	01/02/2018	9.56	Put	Bond Future	1,217.1100	1.2171	1,343.3600	1.3434	10.373	0	0	0
2017/12/21	2032	01/02/2018	9.55	Call	Bond Future	2,305.0200	2.3050	2,071.9600	2.0720	(10.111)	0	0	0
2017/12/21	2032	01/02/2018	9.20	Put	Bond Future	2,546.1700	2.5462	2,760.6800	2.7607	8.425	0	0	0
2017/12/21	2032	01/02/2018	9.45	Call	Bond Future	1,894.8000	1.8948	1,685.2200	1.6852	(11.061)	0	0	750
2017/12/21	2032	01/02/2018	9.40	Call	Bond Future	1,705.6500	1.7056	1,508.2800	1.5083	(11.572)	0	0	6,800
2017/12/21	2032	03/05/2018	9.70	Call	Bond Future	4,116.2900	4.1163	3,886.4000	3.8864	(5.585)	0	0	0
2017/12/21	2032	03/05/2018	9.71	Put	Bond Future	2,400.4900	2.4005	2,538.0600	2.5381	5.731	0	0	0
2017/12/21	2032	03/05/2018			Bond Future	9.4604	91.5882	9.5122	91.2195	0.548	0.0000	0.0000	0
2017/12/21	2032	03/05/2018	9.70	Put	Bond Future	2,428.3800	2.4284	2,567.1800	2.5672	5.716	0	0	0
2017/12/21	2032	03/05/2018	9.71	Call	Bond Future	4,157.8600	4.1579	3,926.7400	3.9267	(5.559)	0	0	0
2017/12/21	2032	03/05/2018	9.72	Call	Bond Future	4,199.4000	4.1994	3,967.0700	3.9671	(5.532)	0	0	0
2017/12/21	2032	03/05/2018	9.72	Put	Bond Future	2,372.6400	2.3726	2,509.0000	2.5090	5.747	0	0	0
2017/12/21	2032	02/08/2018	9.66	Put	Bond Future	3,539.6500	3.5396	3,698.5000	3.6985	4.488	0	0	0
2017/12/21	2032	02/08/2018	9.67	Call	Bond Future	4,573.8000	4.5738	4,355.9600	4.3560	(4.763)	0	0	0
2017/12/21	2032	02/08/2018			Bond Future	9.5174	93.3148	9.5710	92.9391	0.563	0.0000	0.0000	0
2017/12/21	2032	02/08/2018	9.68	Call	Bond Future	4,612.7700	4.6128	4,393.9100	4.3939	(4.745)	0	0	0
2017/12/21	2032	02/08/2018	9.68	Put	Bond Future	3,478.7700	3.4788	3,635.5700	3.6356	4.507	0	0	0
2017/12/21	2032	02/08/2018	9.66	Call	Bond Future	4,535.2500	4.5352	4,318.4400	4.3184	(4.781)	0	0	0
2017/12/21	2032	02/08/2018	9.67	Put	Bond Future	3,508.9600	3.5090	3,666.7800	3.6668	4.498	0	0	0
2017/12/21	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2033	01/02/2018			Bond Future	103.9465	103.9465	104.4864	104.4864	0.519	0.0000	0.0000	5,283
2017/12/21	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2033	01/02/2018	109.64	Put	Bond Future	5,693.5500	5.6936	5,153.6000	5.1536	(9.484)	0	0	0
2017/12/21	2033	01/02/2018	109.66	Put	Bond Future	5,713.5500	5.7136	5,173.6000	5.1736	(9.450)	0	0	0
2017/12/21	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2033	01/02/2018	109.65	Put	Bond Future	5,703.5500	5.7036	5,163.6000	5.1636	(9.467)	0	0	0
2017/12/21	2033	03/05/2018	107.71	Put	Bond Future	2,902.2700	2.9023	2,352.8500	2.3528	(18.931)	0	0	0
2017/12/21	2033	03/05/2018			Bond Future	104.8077	104.8077	105.3572	105.3572	0.524	0.0000	0.0000	0
2017/12/21	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2033	03/05/2018	107.70	Put	Bond Future	2,892.2700	2.8923	2,342.8500	2.3428	(18.996)	0	0	0
2017/12/21	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
2017/12/21	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2033	03/05/2018	107.69	Put	Bond Future	2,882.2700	2.8823	2,332.8500	2.3328	(19.062)	0	0	0
2017/12/21	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2033	02/08/2018			Bond Future	106.8021	106.8021	107.3613	107.3613	0.524	0.0000	0.0000	0
2017/12/21	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2033	02/08/2018	109.92	Put	Bond Future	3,117.9400	3.1179	2,558.6700	2.5587	(17.937)	0	0	0
2017/12/21	2033	02/08/2018	109.94	Put	Bond Future	3,137.9400	3.1379	2,578.6700	2.5787	(17.823)	0	0	0
2017/12/21	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2033	02/08/2018	109.93	Put	Bond Future	3,127.9400	3.1279	2,568.6700	2.5687	(17.880)	0	0	0
2017/12/21	2037	01/02/2018	9.82	Put	Bond Future	1,345.6500	1.3456	1,598.3800	1.5984	18.781	0	0	0
2017/12/21	2037	01/02/2018			Bond Future	9.6469	90.2368	9.7324	89.5595	0.886	0.0000	0.0000	53,670
2017/12/21	2037	01/02/2018	9.88	Put	Bond Future	1,175.4800	1.1755	1,403.9900	1.4040	19.440	0	0	0
2017/12/21	2037	01/02/2018	9.88	Call	Bond Future	3,003.2600	3.0033	2,554.5000	2.5545	(14.942)	0	0	2,000
2017/12/21	2037	01/02/2018	9.82	Call	Bond Future	2,708.5000	2.7085	2,283.9600	2.2840	(15.674)	0	0	0
2017/12/21	2037	01/02/2018	9.81	Put	Bond Future	1,375.6800	1.3757	1,632.5500	1.6325	18.672	0	0	0
2017/12/21	2037	01/02/2018	9.83	Call	Bond Future	2,756.6100	2.7566	2,327.9600	2.3280	(15.550)	0	0	0
2017/12/21	2037	01/02/2018	9.83	Put	Bond Future	1,316.0100	1.3160	1,564.6300	1.5646	18.892	0	0	0
2017/12/21	2037	01/02/2018	9.81	Call	Bond Future	2,660.6700	2.6607	2,240.2700	2.2403	(15.801)	0	0	0
2017/12/21	2037	01/02/2018	10.32	Call	Bond Future	5,511.2000	5.5112	4,926.9900	4.9270	(10.600)	0	0	0
2017/12/21	2037	01/02/2018	10.32	Put	Bond Future	387.1400	0.3871	480.2000	0.4802	24.038	0	0	2,000
2017/12/21	2037	01/02/2018	10.72	Call	Bond Future	8,067.2500	8.0673	7,421.5300	7.4215	(8.004)	0	0	0
2017/12/21	2037	01/02/2018	10.72	Put	Bond Future	111.3800	0.1114	142.9300	0.1429	28.326	0	0	2,000
2017/12/21	2037	03/05/2018	9.99	Call	Bond Future	4,894.2800	4.8943	4,467.4700	4.4675	(8.721)	0	0	0
2017/12/21	2037	03/05/2018	9.97	Put	Bond Future	2,770.4900	2.7705	3,038.4000	3.0384	9.670	0	0	0
2017/12/21	2037	03/05/2018			Bond Future	9.7072	91.9232	9.7954	91.2328	0.909	0.0000	0.0000	0
2017/12/21	2037	03/05/2018	9.99	Put	Bond Future	2,709.9500	2.7100	2,973.5100	2.9735	9.726	0	0	0
2017/12/21	2037	03/05/2018	9.97	Call	Bond Future	4,803.0900	4.8031	4,380.6300	4.3806	(8.796)	0	0	0
2017/12/21	2037	03/05/2018	9.98	Put	Bond Future	2,740.0800	2.7401	3,005.8100	3.0058	9.698	0	0	0
2017/12/21	2037	03/05/2018	9.98	Call	Bond Future	4,848.6000	4.8486	4,423.9600	4.4240	(8.758)	0	0	0
2017/12/21	2037	02/08/2018	9.96	Put	Bond Future	3,878.5900	3.8786	4,174.8600	4.1749	7.639	0	0	0
2017/12/21	2037	02/08/2018	9.95	Call	Bond Future	5,304.5900	5.3046	4,899.3500	4.8994	(7.639)	0	0	0
2017/12/21	2037	02/08/2018			Bond Future	9.7686	89.4000	9.8596	88.6966	0.932	0.0000	0.0000	0
2017/12/21	2037	02/08/2018	9.96	Call	Bond Future	5,347.3200	5.3473	4,940.2500	4.9402	(7.613)	0	0	0
2017/12/21	2037	02/08/2018	9.95	Put	Bond Future	3,911.6600	3.9117	4,209.7600	4.2098	7.621	0	0	0
2017/12/21	2037	02/08/2018	9.97	Call	Bond Future	5,390.2000	5.3902	4,981.3000	4.9813	(7.586)	0	0	0
2017/12/21	2037	02/08/2018	9.97	Put	Bond Future	3,845.7700	3.8458	4,140.2100	4.1402	7.656	0	0	0
2017/12/21	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2038	01/02/2018	136.95	Put	Bond Future	10,872.8900	10.8729	10,869.7000	10.8697	(0.029)	0	0	0
2017/12/21	2038	01/02/2018			Bond Future	126.0771	126.0771	126.0803	126.0803	0.003	0.0000	0.0000	19,692
2017/12/21	2038	01/02/2018	136.94	Put	Bond Future	10,862.8900	10.8629	10,859.7000	10.8597	(0.029)	0	0	0
2017/12/21	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2038	01/02/2018	136.93	Put	Bond Future	10,852.8900	10.8529	10,849.7000	10.8497	(0.029)	0	0	0
2017/12/21	2038	03/05/2018	132.28	Put	Bond Future	3,838.5800	3.8386	3,836.1800	3.8362	(0.063)	0	0	0
2017/12/21	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2038	03/05/2018			Bond Future	128.4414	128.4414	128.4438	128.4438	0.002	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
2017/12/21	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2038	03/05/2018	132.27	Put	Bond Future	3,828.5800	3.8286	3,826.1800	3.8262	(0.063)	0	0	0
2017/12/21	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2038	03/05/2018	132.29	Put	Bond Future	3,848.5800	3.8486	3,846.1800	3.8462	(0.062)	0	0	0
2017/12/21	2038	02/08/2018	134.55	Put	Bond Future	3,714.5400	3.7145	3,712.8900	3.7129	(0.044)	0	0	0
2017/12/21	2038	02/08/2018			Bond Future	130.8355	130.8355	130.8371	130.8371	0.001	0.0000	0.0000	0
2017/12/21	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2038	02/08/2018	134.54	Put	Bond Future	3,704.5400	3.7045	3,702.8900	3.7029	(0.045)	0	0	0
2017/12/21	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2038	02/08/2018	134.53	Put	Bond Future	3,694.5400	3.6945	3,692.8900	3.6929	(0.045)	0	0	0
2017/12/21	2040	01/02/2018	9.89	Call	Bond Future	2,769.7400	2.7697	2,351.3000	2.3513	(15.108)	0	0	0
2017/12/21	2040	01/02/2018			Bond Future	9.7423	93.4681	9.8227	92.7879	0.825	0.0000	0.0000	28,354
2017/12/21	2040	01/02/2018	9.87	Call	Bond Future	2,670.8500	2.6708	2,260.8500	2.2609	(15.351)	0	0	0
2017/12/21	2040	01/02/2018	9.87	Put	Bond Future	1,594.1400	1.5941	1,864.3600	1.8644	16.951	0	0	0
2017/12/21	2040	01/02/2018	9.88	Put	Bond Future	1,559.9300	1.5599	1,825.9100	1.8259	17.051	0	0	0
2017/12/21	2040	01/02/2018	9.89	Put	Bond Future	1,526.2800	1.5263	1,788.0600	1.7881	17.152	0	0	0
2017/12/21	2040	01/02/2018	9.88	Call	Bond Future	2,720.0800	2.7201	2,305.8400	2.3058	(15.229)	0	0	0
2017/12/21	2040	03/05/2018	10.08	Put	Bond Future	2,928.9000	2.9289	3,193.2000	3.1932	9.024	0	0	0
2017/12/21	2040	03/05/2018			Bond Future	9.8033	95.2148	9.8862	94.5214	0.846	0.0000	0.0000	0
2017/12/21	2040	03/05/2018	10.07	Call	Bond Future	5,161.3500	5.1613	4,734.4700	4.7345	(8.271)	0	0	0
2017/12/21	2040	03/05/2018	10.07	Put	Bond Future	2,961.3400	2.9613	3,227.8100	3.2278	8.998	0	0	0
2017/12/21	2040	03/05/2018	10.08	Call	Bond Future	5,209.7400	5.2097	4,780.6900	4.7807	(8.236)	0	0	0
2017/12/21	2040	03/05/2018	10.00	Put	Bond Future	3,197.2200	3.1972	3,479.1400	3.4791	8.818	0	0	0
2017/12/21	2040	03/05/2018	10.00	Call	Bond Future	4,828.1400	4.8281	4,416.7100	4.4167	(8.522)	0	0	1,500
2017/12/21	2040	03/05/2018	9.00	Put	Bond Future	8,503.0900	8.5031	9,021.8500	9.0218	6.101	0	0	0
2017/12/21	2040	03/05/2018	9.00	Call	Bond Future	1,330.9100	1.3309	1,156.3200	1.1563	(13.118)	0	0	1,500
2017/12/21	2040	03/05/2018	10.06	Call	Bond Future	5,113.1500	5.1131	4,688.4500	4.6885	(8.306)	0	0	0
2017/12/21	2040	03/05/2018	10.06	Put	Bond Future	2,994.0800	2.9941	3,262.7300	3.2627	8.973	0	0	0
2017/12/21	2040	02/08/2018	10.03	Put	Bond Future	4,338.7500	4.3388	4,639.4100	4.6394	6.930	0	0	0
2017/12/21	2040	02/08/2018	10.04	Call	Bond Future	5,734.6500	5.7347	5,327.0700	5.3271	(7.107)	0	0	0
2017/12/21	2040	02/08/2018			Bond Future	9.8654	92.5033	9.9510	91.7968	0.867	0.0000	0.0000	0
2017/12/21	2040	02/08/2018	10.05	Call	Bond Future	5,779.8500	5.7799	5,370.4600	5.3705	(7.083)	0	0	0
2017/12/21	2040	02/08/2018	10.05	Put	Bond Future	4,267.3100	4.2673	4,564.3500	4.5644	6.961	0	0	0
2017/12/21	2040	02/08/2018	10.03	Call	Bond Future	5,689.3200	5.6893	5,283.5500	5.2836	(7.132)	0	0	0
2017/12/21	2040	02/08/2018	10.04	Put	Bond Future	4,303.0400	4.3030	4,601.8900	4.6019	6.945	0	0	0
2017/12/21	2044	01/02/2018	9.90	Put	Bond Future	1,679.5200	1.6795	1,958.0600	1.9581	16.585	0	0	0
2017/12/21	2044	01/02/2018	9.89	Call	Bond Future	2,596.2200	2.5962	2,192.6200	2.1926	(15.546)	0	0	0
2017/12/21	2044	01/02/2018			Bond Future	9.7866	90.4339	9.8671	89.7475	0.822	0.0000	0.0000	22,082
2017/12/21	2044	01/02/2018	9.90	Call	Bond Future	2,644.5900	2.6446	2,236.7000	2.2367	(15.424)	0	0	0
2017/12/21	2044	01/02/2018	9.89	Put	Bond Future	1,715.5900	1.7156	1,998.4200	1.9984	16.486	0	0	0
2017/12/21	2044	01/02/2018	9.91	Call	Bond Future	2,693.5100	2.6935	2,281.3700	2.2814	(15.301)	0	0	0
2017/12/21	2044	01/02/2018	9.91	Put	Bond Future	1,644.1500	1.6441	1,918.4400	1.9184	16.683	0	0	0
2017/12/21	2044	03/05/2018	10.10	Call	Bond Future	5,182.9000	5.1829	4,754.4800	4.7545	(8.266)	0	0	0
2017/12/21	2044	03/05/2018	10.09	Put	Bond Future	3,102.9800	3.1030	3,376.5300	3.3765	8.816	0	0	0
2017/12/21	2044	03/05/2018			Bond Future	9.8462	92.1240	9.9291	91.4242	0.842	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
2017/12/21	2044	03/05/2018	10.11	Call	Bond Future	5,231.3400	5.2313	4,800.7400	4.8007	(8.231)	0	0	0
2017/12/21	2044	03/05/2018	10.11	Put	Bond Future	3,036.2600	3.0363	3,305.4400	3.3054	8.866	0	0	0
2017/12/21	2044	03/05/2018	10.10	Put	Bond Future	3,069.3600	3.0694	3,340.7200	3.3407	8.841	0	0	0
2017/12/21	2044	03/05/2018	10.09	Call	Bond Future	5,134.8600	5.1349	4,708.6300	4.7086	(8.301)	0	0	0
2017/12/21	2044	02/08/2018	10.07	Call	Bond Future	5,789.0600	5.7891	5,378.8500	5.3788	(7.086)	0	0	0
2017/12/21	2044	02/08/2018			Bond Future	9.9068	89.4794	9.9923	88.7665	0.863	0.0000	0.0000	0
2017/12/21	2044	02/08/2018	10.05	Call	Bond Future	5,698.6500	5.6987	5,292.0900	5.2921	(7.134)	0	0	0
2017/12/21	2044	02/08/2018	10.05	Put	Bond Future	4,509.7700	4.5098	4,816.1500	4.8162	6.794	0	0	0
2017/12/21	2044	02/08/2018	10.07	Put	Bond Future	4,436.2600	4.4363	4,738.9900	4.7390	6.824	0	0	0
2017/12/21	2044	02/08/2018	10.06	Call	Bond Future	5,743.7800	5.7438	5,335.4000	5.3354	(7.110)	0	0	0
2017/12/21	2044	02/08/2018	10.06	Put	Bond Future	4,472.8800	4.4729	4,777.4400	4.7774	6.809	0	0	0
2017/12/21	2046	01/02/2018	132.92	Put	Bond Future	12,587.7500	12.5878	10,664.2300	10.6642	(15.281)	0	0	0
2017/12/21	2046	01/02/2018			Bond Future	120.3323	120.3323	122.2558	122.2558	1.599	0.0000	0.0000	21,177
2017/12/21	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2046	01/02/2018	132.91	Put	Bond Future	12,577.7500	12.5778	10,654.2300	10.6542	(15.293)	0	0	0
2017/12/21	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2046	01/02/2018	132.90	Put	Bond Future	12,567.7500	12.5678	10,644.2300	10.6442	(15.305)	0	0	0
2017/12/21	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2046	03/05/2018			Bond Future	120.9892	120.9892	122.9478	122.9478	1.619	0.0000	0.0000	0
2017/12/21	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2046	03/05/2018	127.93	Put	Bond Future	6,940.7700	6.9408	4,982.1500	4.9821	(28.219)	0	0	0
2017/12/21	2046	03/05/2018	127.95	Put	Bond Future	6,960.7700	6.9608	5,002.1500	5.0021	(28.138)	0	0	0
2017/12/21	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2046	03/05/2018	127.94	Put	Bond Future	6,950.7700	6.9508	4,992.1500	4.9921	(28.178)	0	0	0
2017/12/21	2046	02/08/2018	128.78	Put	Bond Future	5,488.6900	5.4887	3,493.3100	3.4933	(36.354)	0	0	0
2017/12/21	2046	02/08/2018			Bond Future	123.2913	123.2913	125.2867	125.2867	1.618	0.0000	0.0000	0
2017/12/21	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2046	02/08/2018	128.77	Put	Bond Future	5,478.6900	5.4787	3,483.3100	3.4833	(36.421)	0	0	0
2017/12/21	2046	02/08/2018	128.79	Put	Bond Future	5,498.6900	5.4987	3,503.3100	3.5033	(36.288)	0	0	0
2017/12/21	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2050	01/02/2018	140.23	Put	Bond Future	13,781.6800	13.7817	12,940.1700	12.9402	(6.106)	0	0	0
2017/12/21	2050	01/02/2018			Bond Future	126.4483	126.4483	127.2898	127.2898	0.665	0.0000	0.0000	24,012
2017/12/21	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2050	01/02/2018	140.25	Put	Bond Future	13,801.6800	13.8017	12,960.1700	12.9602	(6.097)	0	0	0
2017/12/21	2050	01/02/2018	140.24	Put	Bond Future	13,791.6800	13.7917	12,950.1700	12.9502	(6.102)	0	0	0
2017/12/21	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2050	03/05/2018	135.62	Put	Bond Future	6,800.4200	6.8004	5,944.1400	5.9441	(12.592)	0	0	0
2017/12/21	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2050	03/05/2018			Bond Future	128.8196	128.8196	129.6759	129.6759	0.665	0.0000	0.0000	0
2017/12/21	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2050	03/05/2018	135.61	Put	Bond Future	6,790.4200	6.7904	5,934.1400	5.9341	(12.610)	0	0	0
2017/12/21	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2050	03/05/2018	135.63	Put	Bond Future	6,810.4200	6.8104	5,954.1400	5.9541	(12.573)	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
2017/12/21	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2050	02/08/2018	137.54	Put	Bond Future	8,002.2800	8.0023	7,130.4200	7.1304	(10.895)	0	0	0
2017/12/21	2050	02/08/2018	137.52	Put	Bond Future	7,982.2800	7.9823	7,110.4200	7.1104	(10.922)	0	0	0
2017/12/21	2050	02/08/2018			Bond Future	129.5377	129.5377	130.4096	130.4096	0.673	0.0000	0.0000	0
2017/12/21	2050	02/08/2018	137.53	Put	Bond Future	7,992.2800	7.9923	7,120.4200	7.1204	(10.909)	0	0	0
2017/12/21	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	AL37	01/02/2018			Index Future	566.6120	566.6120	566.9310	566.9310	0.056	0.0000	0.0000	0
2017/12/21	AL37	03/05/2018			Index Future	577.2010	577.2010	577.5230	577.5230	0.056	0.0000	0.0000	0
2017/12/21	AL37	02/08/2018			Index Future	588.0830	588.0830	588.4110	588.4110	0.056	0.0000	0.0000	0
2017/12/21	AL7T	01/02/2018			Index Future	653.6450	653.6450	652.8940	652.8940	(0.115)	0.0000	0.0000	0
2017/12/21	AL7T	03/05/2018			Index Future	665.8600	665.8600	665.0920	665.0920	(0.115)	0.0000	0.0000	0
2017/12/21	AL7T	02/08/2018			Index Future	678.4130	678.4130	677.6310	677.6310	(0.115)	0.0000	0.0000	0
2017/12/21	ALBI	01/02/2018			Index Future	590.5060	590.5060	588.0780	588.0780	(0.411)	0.0000	0.0000	780
2017/12/21	ALBI	03/05/2018			Index Future	601.5410	601.5410	599.0650	599.0650	(0.412)	0.0000	0.0000	0
2017/12/21	ALBI	02/08/2018			Index Future	612.8820	612.8820	610.3590	610.3590	(0.412)	0.0000	0.0000	0
2017/12/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	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
2017/12/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/12/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	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
2017/12/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/12/21	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	EL28	01/02/2018			Bond Future	128.1034	128.1034	128.1093	128.1093	0.005	0.0000	0.0000	0
2017/12/21	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	EL28	01/02/2018	132.29	Put	Bond Future	4,186.5900	4.1866	4,180.7200	4.1807	(0.140)	0	0	0
2017/12/21	EL28	01/02/2018	132.31	Put	Bond Future	4,206.5900	4.2066	4,200.7200	4.2007	(0.140)	0	0	0
2017/12/21	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	EL28	01/02/2018	132.30	Put	Bond Future	4,196.5900	4.1966	4,190.7200	4.1907	(0.140)	0	0	0
2017/12/21	EL28	03/05/2018	133.20	Put	Bond Future	4,453.7700	4.4538	4,448.8500	4.4488	(0.110)	0	0	0
2017/12/21	EL28	03/05/2018			Bond Future	128.7462	128.7462	128.7511	128.7511	0.004	0.0000	0.0000	0
2017/12/21	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	EL28	03/05/2018	133.19	Put	Bond Future	4,443.7700	4.4438	4,438.8500	4.4388	(0.111)	0	0	0
2017/12/21	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	EL28	03/05/2018	133.18	Put	Bond Future	4,433.7700	4.4338	4,428.8500	4.4288	(0.111)	0	0	0
2017/12/21	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	EL28	02/08/2018			Bond Future	131.1960	131.1960	131.2003	131.2003	0.003	0.0000	0.0000	0
2017/12/21	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	EL28	02/08/2018	134.93	Put	Bond Future	3,733.9600	3.7340	3,729.6600	3.7297	(0.115)	0	0	0
2017/12/21	EL28	02/08/2018	134.95	Put	Bond Future	3,753.9600	3.7540	3,749.6600	3.7497	(0.115)	0	0	0
2017/12/21	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	EL28	02/08/2018	134.94	Put	Bond Future	3,743.9600	3.7440	3,739.6600	3.7397	(0.115)	0	0	0
2017/12/21	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	ES33	01/02/2018	10.99	Call	Bond Future	1,434.2200	1.4342	978.7800	0.9788	(31.755)	0	0	0
2017/12/21	ES33	01/02/2018			Bond Future	10.7514	78.6277	10.8264	78.1723	0.698	0.0000	0.0000	9,466
2017/12/21	ES33	01/02/2018	11.00	Call	Bond Future	1,493.4500	1.4934	1,038.0100	1.0380	(30.496)	0	0	0
2017/12/21	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	ES33	01/02/2018	11.01	Call	Bond Future	1,552.6000	1.5526	1,097.1600	1.0972	(29.334)	0	0	0
2017/12/21	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	ES33	03/05/2018	11.22	Call	Bond Future	2,177.4700	2.1775	1,713.1600	1.7132	(21.323)	0	0	0
2017/12/21	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	ES33	03/05/2018			Bond Future	10.8493	76.3055	10.9270	75.8412	0.716	0.0000	0.0000	0
2017/12/21	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	ES33	03/05/2018	11.20	Call	Bond Future	2,062.4000	2.0624	1,598.0900	1.5981	(22.513)	0	0	0
2017/12/21	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	ES33	03/05/2018	11.21	Call	Bond Future	2,119.9700	2.1200	1,655.6600	1.6557	(21.902)	0	0	0
2017/12/21	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	ES33	02/08/2018	11.14	Call	Bond Future	1,127.3900	1.1274	654.3600	0.6544	(41.958)	0	0	0
2017/12/21	ES33	02/08/2018			Bond Future	10.9471	77.7439	11.0275	77.2709	0.735	0.0000	0.0000	0
2017/12/21	ES33	02/08/2018	11.15	Call	Bond Future	1,185.1400	1.1851	712.1100	0.7121	(39.913)	0	0	0
2017/12/21	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	ES33	02/08/2018	11.16	Call	Bond Future	1,242.8300	1.2428	769.8000	0.7698	(38.061)	0	0	0
2017/12/21	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	ES42	01/02/2018			Bond Future	11.0202	81.2347	11.1104	80.6186	0.819	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
2017/12/21	ES42	03/05/2018			Bond Future	11.1205	78.4914	11.2140	77.8634	0.841	0.0000	0.0000	0
2017/12/21	ES42	02/08/2018			Bond Future	11.2191	79.9709	11.3159	79.3310	0.863	0.0000	0.0000	0
2017/12/21	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	GOVI	01/02/2018			GOVI	588.9820	588.9820	586.6390	586.6390	(0.398)	0.0000	0.0000	783
2017/12/21	GOVI	01/02/2018	581.03	Call	GOVI	79,520.0000	7.9520	56,090.0000	5.6090	(29.464)	0	0	0
2017/12/21	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	GOVI	01/02/2018	581.04	Call	GOVI	79,420.0000	7.9420	55,990.0000	5.5990	(29.501)	0	0	0
2017/12/21	GOVI	01/02/2018	581.02	Call	GOVI	79,620.0000	7.9620	56,190.0000	5.6190	(29.427)	0	0	0
2017/12/21	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	GOVI	03/05/2018	590.29	Call	GOVI	96,990.0000	9.6990	73,090.0000	7.3090	(24.642)	0	0	0
2017/12/21	GOVI	03/05/2018	590.27	Call	GOVI	97,190.0000	9.7190	73,290.0000	7.3290	(24.591)	0	0	0
2017/12/21	GOVI	03/05/2018			GOVI	599.9890	599.9890	597.5990	597.5990	(0.398)	0.0000	0.0000	0
2017/12/21	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	GOVI	03/05/2018	590.28	Call	GOVI	97,090.0000	9.7090	73,190.0000	7.3190	(24.616)	0	0	0
2017/12/21	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	GOVI	02/08/2018			GOVI	611.3000	611.3000	608.8660	608.8660	(0.398)	0.0000	0.0000	0
2017/12/21	GOVI	02/08/2018	605.71	Call	GOVI	55,900.0000	5.5900	31,560.0000	3.1560	(43.542)	0	0	0
2017/12/21	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	GOVI	02/08/2018	605.72	Call	GOVI	55,800.0000	5.5800	31,460.0000	3.1460	(43.620)	0	0	0
2017/12/21	GOVI	02/08/2018	605.70	Call	GOVI	56,000.0000	5.6000	31,660.0000	3.1660	(43.464)	0	0	0
2017/12/21	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/12/21	IGOV	01/02/2018			Index Future	249.1200	249.1200	249.6990	249.6990	0.232	0.0000	0.0000	879
2017/12/21	IGOV	03/05/2018			Index Future	253.7920	253.7920	254.3800	254.3800	0.232	0.0000	0.0000	269
2017/12/21	IGOV	02/08/2018			Index Future	258.6210	258.6210	259.2190	259.2190	0.231	0.0000	0.0000	0
2017/12/21	IS01	21/12/2017			Interest Rate Swap	99.7600	99.7600	99.7600	99.7600	0.000	0.0000	0.0000	0
2017/12/21	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2017/12/21	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8800	99.8800	(0.010)	0.0000	0.0000	0
2017/12/21	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0200	100.0200	(0.020)	0.0000	0.0000	0
2017/12/21	IS01	20/12/2018			Interest Rate Swap	100.5100	100.5100	100.4700	100.4700	(0.040)	0.0000	0.0000	0
2017/12/21	IS01	22/03/2019			Interest Rate Swap	99.5400	99.5400	99.4900	99.4900	(0.050)	0.0000	0.0000	0
2017/12/21	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2017/12/21	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5700	98.5700	(0.010)	0.0000	0.0000	0
2017/12/21	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.4900	98.4900	(0.020)	0.0000	0.0000	0
2017/12/21	IS02	21/12/2018			Interest Rate Swap	98.8900	98.8900	98.8600	98.8600	(0.030)	0.0000	0.0000	0
2017/12/21	IS02	15/03/2019			Interest Rate Swap	99.2800	99.2800	99.2400	99.2400	(0.040)	0.0000	0.0000	0
2017/12/21	IS02	21/06/2019			Interest Rate Swap	99.6700	99.6700	99.6200	99.6200	(0.050)	0.0000	0.0000	0
2017/12/21	IS02	20/09/2019			Interest Rate Swap	100.0800	100.0800	100.0100	100.0100	(0.070)	0.0000	0.0000	0
2017/12/21	IS02	20/12/2019			Interest Rate Swap	101.0500	101.0500	100.9500	100.9500	(0.099)	0.0000	0.0000	0
2017/12/21	IS02	23/03/2020			Interest Rate Swap	98.8200	98.8200	98.7100	98.7100	(0.111)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/12/21	IS05	17/12/2020			Interest Rate Swap	96.2300	96.2300	96.1700	96.1700	(0.062)	0.0000	0.0000	0
2017/12/21	IS05	16/03/2021			Interest Rate Swap	95.4600	95.4600	95.3900	95.3900	(0.073)	0.0000	0.0000	0
2017/12/21	IS05	15/06/2021			Interest Rate Swap	94.6700	94.6700	94.5900	94.5900	(0.085)	0.0000	0.0000	0
2017/12/21	IS05	21/09/2021			Interest Rate Swap	94.8500	94.8500	94.7600	94.7600	(0.095)	0.0000	0.0000	0
2017/12/21	IS05	21/12/2021			Interest Rate Swap	97.0500	97.0500	96.9500	96.9500	(0.103)	0.0000	0.0000	51
2017/12/21	IS05	15/03/2022			Interest Rate Swap	97.1900	97.1900	97.0800	97.0800	(0.113)	0.0000	0.0000	0
2017/12/21	IS05	21/06/2022			Interest Rate Swap	98.3700	98.3700	98.2600	98.2600	(0.112)	0.0000	0.0000	0
2017/12/21	IS05	20/09/2022			Interest Rate Swap	100.5700	100.5700	100.4500	100.4500	(0.119)	0.0000	0.0000	0
2017/12/21	IS05	20/12/2022			Interest Rate Swap	101.8100	101.8100	101.6900	101.6900	(0.118)	0.0000	0.0000	0
2017/12/21	IS05	22/03/2023			Interest Rate Swap	96.9500	96.9500	96.8200	96.8200	(0.134)	0.0000	0.0000	0
2017/12/21	IS10	17/12/2025			Interest Rate Swap	95.1800	95.1800	95.3000	95.3000	0.126	0.0000	0.0000	0
2017/12/21	IS10	16/03/2026			Interest Rate Swap	92.1900	92.1900	92.3200	92.3200	0.141	0.0000	0.0000	0
2017/12/21	IS10	15/06/2026			Interest Rate Swap	90.9400	90.9400	91.0800	91.0800	0.154	0.0000	0.0000	0
2017/12/21	IS10	21/09/2026			Interest Rate Swap	93.0800	93.0800	93.2400	93.2400	0.172	0.0000	0.0000	0
2017/12/21	IS10	21/12/2026			Interest Rate Swap	96.8400	96.8400	97.0100	97.0100	0.176	0.0000	0.0000	0
2017/12/21	IS10	15/03/2027			Interest Rate Swap	95.4100	95.4100	95.5800	95.5800	0.178	0.0000	0.0000	0
2017/12/21	IS10	21/06/2027			Interest Rate Swap	97.4500	97.4500	97.6500	97.6500	0.205	0.0000	0.0000	0
2017/12/21	IS10	20/09/2027			Interest Rate Swap	101.1400	101.1400	101.3500	101.3500	0.208	0.0000	0.0000	0
2017/12/21	IS10	20/12/2027			Interest Rate Swap	101.4800	101.4800	101.7000	101.7000	0.217	0.0000	0.0000	0
2017/12/21	IS10	22/03/2028			Interest Rate Swap	96.7300	96.7300	96.9700	96.9700	0.248	0.0000	0.0000	0
2017/12/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/12/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/12/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/12/21	JBAF	17/01/2018			Jibar Tradeable Future	7.2000	92.8000	7.2000	92.8000	0.000	0.0000	0.0000	0
2017/12/21	JBAF	21/02/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/12/21	JBAF	20/03/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	2,500
2017/12/21	JBAF	18/04/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/12/21	JBAF	20/06/2018			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/12/21	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/12/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/12/21	JBAF	19/12/2018			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2017/12/21	JBAF	20/03/2019			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2017/12/21	JBAF	19/06/2019			Jibar Tradeable Future	7.7700	92.2300	7.7700	92.2300	0.000	0.0000	0.0000	0
2017/12/21	JBAF	18/09/2019			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2017/12/21	R023	01/02/2018	8.33	Put	Bond Future	377.3300	0.3773	351.0500	0.3510	(6.965)	0	0	0
2017/12/21	R023	01/02/2018			Bond Future	8.0478	102.1775	8.0320	102.2418	(0.197)	0.0000	0.0000	60,572
2017/12/21	R023	01/02/2018	8.32	Call	Bond Future	1,486.5800	1.4866	1,524.1100	1.5241	2.525	0	0	0
2017/12/21	R023	01/02/2018	8.32	Put	Bond Future	388.7700	0.3888	361.9900	0.3620	(6.888)	0	0	0
2017/12/21	R023	01/02/2018	8.33	Call	Bond Future	1,515.1900	1.5152	1,553.2200	1.5532	2.510	0	0	0
2017/12/21	R023	01/02/2018	8.31	Call	Bond Future	1,458.1000	1.4581	1,495.1300	1.4951	2.540	0	0	0
2017/12/21	R023	01/02/2018	8.31	Put	Bond Future	400.3600	0.4004	373.0800	0.3731	(6.814)	0	0	0
2017/12/21	R023	03/05/2018	8.27	Call	Bond Future	1,891.8500	1.8919	1,924.8600	1.9249	1.745	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
2017/12/21	R023	03/05/2018			Bond Future	8.0758	100.1571	8.0591	100.2221	(0.207)	0.0000	0.0000	0
2017/12/21	R023	03/05/2018	8.27	Put	Bond Future	1,139.0100	1.1390	1,106.9600	1.1070	(2.814)	0	0	0
2017/12/21	R023	03/05/2018	8.28	Call	Bond Future	1,914.9600	1.9150	1,948.2500	1.9482	1.738	0	0	0
2017/12/21	R023	03/05/2018	8.29	Put	Bond Future	1,108.2600	1.1083	1,076.7500	1.0767	(2.843)	0	0	0
2017/12/21	R023	03/05/2018	9.19	Call	Bond Future	4,487.7100	4.4877	4,541.2900	4.5413	1.194	0	0	0
2017/12/21	R023	03/05/2018	9.19	Put	Bond Future	262.6500	0.2627	251.1700	0.2512	(4.371)	0	0	2,500
2017/12/21	R023	03/05/2018	8.28	Put	Bond Future	1,123.5500	1.1236	1,091.7800	1.0918	(2.828)	0	0	0
2017/12/21	R023	03/05/2018	8.29	Call	Bond Future	1,938.2200	1.9382	1,971.7700	1.9718	1.731	0	0	0
2017/12/21	R035	01/02/2018	9.75	Call	Bond Future	1,507.1700	1.5072	908.8600	0.9089	(39.698)	0	0	0
2017/12/21	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R035	01/02/2018			Bond Future	9.5587	98.1883	9.6341	97.5900	0.788	0.0000	0.0000	55,143
2017/12/21	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R035	01/02/2018	9.73	Call	Bond Future	1,351.2700	1.3513	752.9600	0.7530	(44.278)	0	0	0
2017/12/21	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R035	01/02/2018	9.74	Call	Bond Future	1,429.2700	1.4293	830.9600	0.8310	(41.861)	0	0	0
2017/12/21	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R035	03/05/2018			Bond Future	9.6160	95.5229	9.6938	94.9128	0.809	0.0000	0.0000	0
2017/12/21	R035	03/05/2018	9.90	Call	Bond Future	2,197.7700	2.1978	1,587.7400	1.5877	(27.757)	0	0	0
2017/12/21	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R035	03/05/2018	9.91	Call	Bond Future	2,273.7300	2.2737	1,663.7000	1.6637	(26.829)	0	0	0
2017/12/21	R035	03/05/2018	9.89	Call	Bond Future	2,121.7200	2.1217	1,511.6900	1.5117	(28.752)	0	0	0
2017/12/21	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R186	01/02/2018	8.96	Call	Bond Future	2,500.4400	2.5004	2,395.9800	2.3960	(4.178)	0	0	0
2017/12/21	R186	01/02/2018	8.50	Put	Bond Future	2,087.9900	2.0880	2,155.0100	2.1550	3.210	0	0	0
2017/12/21	R186	01/02/2018	9.00	Call	Bond Future	2,682.7400	2.6827	2,575.6200	2.5756	(3.993)	0	0	0
2017/12/21	R186	01/02/2018	9.25	Call	Bond Future	3,930.7800	3.9308	3,811.3100	3.8113	(3.039)	0	0	0
2017/12/21	R186	01/02/2018			Bond Future	8.6830	112.4150	8.7029	112.2854	0.228	0.0000	0.0000	111,067
2017/12/21	R186	01/02/2018	8.50	Call	Bond Future	882.3500	0.8823	819.8500	0.8198	(7.083)	0	0	1,460
2017/12/21	R186	01/02/2018	7.75	Put	Bond Future	6,372.6900	6.3727	6,495.4800	6.4955	1.927	0	0	0
2017/12/21	R186	01/02/2018	7.75	Call	Bond Future	42.8200	0.0428	36.0900	0.0361	(15.717)	0	0	1,460
2017/12/21	R186	01/02/2018	8.97	Call	Bond Future	2,545.4500	2.5454	2,440.3100	2.4403	(4.131)	0	0	0
2017/12/21	R186	01/02/2018	8.96	Put	Bond Future	708.5400	0.7085	733.6000	0.7336	3.537	0	0	0
2017/12/21	R186	01/02/2018	9.00	Put	Bond Future	635.2100	0.6352	657.6100	0.6576	3.526	0	0	6,200
2017/12/21	R186	01/02/2018	8.75	Put	Bond Future	1,207.2000	1.2072	1,249.2700	1.2493	3.485	0	0	775
2017/12/21	R186	01/02/2018	9.25	Put	Bond Future	303.4500	0.3034	313.5000	0.3135	3.312	0	0	775
2017/12/21	R186	01/02/2018	8.97	Put	Bond Future	689.5700	0.6896	713.9500	0.7139	3.536	0	0	0
2017/12/21	R186	01/02/2018	8.98	Call	Bond Future	2,590.8300	2.5908	2,485.0200	2.4850	(4.084)	0	0	0
2017/12/21	R186	01/02/2018	8.98	Put	Bond Future	671.0100	0.6710	694.7200	0.6947	3.533	0	0	0
2017/12/21	R186	01/02/2018	8.75	Call	Bond Future	1,643.9700	1.6440	1,556.5200	1.5565	(5.319)	0	0	0
2017/12/21	R186	01/02/2018	9.65	Call	Bond Future	6,169.2000	6.1692	6,041.5100	6.0415	(2.070)	0	0	0
2017/12/21	R186	01/02/2018	9.65	Put	Bond Future	76.9300	0.0769	78.7600	0.0788	2.379	0	0	1,950
2017/12/21	R186	03/05/2018	10.14	Put	Bond Future	349.5300	0.3495	358.3300	0.3583	2.518	0	0	1,120
2017/12/21	R186	03/05/2018	8.69	Call	Bond Future	2,504.5300	2.5045	2,429.6300	2.4296	(2.991)	0	0	0
2017/12/21	R186	03/05/2018	9.72	Put	Bond Future	719.9700	0.7200	737.2100	0.7372	2.395	0	0	10,640
2017/12/21	R186	03/05/2018	8.92	Call	Bond Future	3,300.5200	3.3005	3,214.0900	3.2141	(2.619)	0	0	0
2017/12/21	R186	03/05/2018	8.91	Put	Bond Future	2,135.8800	2.1359	2,182.3700	2.1824	2.177	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
2017/12/21	R186	03/05/2018			Bond Future	8.7321	114.5157	8.7529	114.3833	0.238	0.0000	0.0000	200
2017/12/21	R186	03/05/2018	9.30	Put	Bond Future	1,294.8200	1.2948	1,324.7900	1.3248	2.315	0	0	0
2017/12/21	R186	03/05/2018	9.30	Call	Bond Future	4,841.8000	4.8418	4,739.3300	4.7393	(2.116)	0	0	1,120
2017/12/21	R186	03/05/2018	10.14	Call	Bond Future	8,871.4100	8.8714	8,747.7700	8.7478	(1.394)	0	0	0
2017/12/21	R186	03/05/2018	8.93	Call	Bond Future	3,337.7000	3.3377	3,250.8000	3.2508	(2.604)	0	0	0
2017/12/21	R186	03/05/2018	8.93	Put	Bond Future	2,084.2200	2.0842	2,129.7600	2.1298	2.185	0	0	0
2017/12/21	R186	03/05/2018	8.69	Put	Bond Future	2,773.5500	2.7736	2,831.0900	2.8311	2.075	0	0	0
2017/12/21	R186	03/05/2018	9.72	Call	Bond Future	6,793.7600	6.7938	6,678.5600	6.6786	(1.696)	0	0	0
2017/12/21	R186	03/05/2018	9.19	Put	Bond Future	1,498.3700	1.4984	1,532.5500	1.5325	2.281	0	0	0
2017/12/21	R186	03/05/2018	8.92	Put	Bond Future	2,109.9300	2.1099	2,155.9400	2.1559	2.181	0	0	0
2017/12/21	R186	03/05/2018	8.91	Call	Bond Future	3,263.5400	3.2635	3,177.5900	3.1776	(2.634)	0	0	0
2017/12/21	R186	03/05/2018	9.75	Call	Bond Future	6,940.6200	6.9406	6,824.7100	6.8247	(1.670)	0	0	0
2017/12/21	R186	03/05/2018	9.75	Put	Bond Future	689.3900	0.6894	705.9200	0.7059	2.398	0	0	3,200
2017/12/21	R186	03/05/2018	9.19	Call	Bond Future	4,370.2100	4.3702	4,271.9500	4.2719	(2.248)	0	0	0
2017/12/21	R197	01/02/2018	301.68	Put	Bond Future	5,218.7100	5.2187	5,059.6100	5.0596	(3.049)	0	0	0
2017/12/21	R197	01/02/2018			Bond Future	296.4613	296.4613	296.6204	296.6204	0.054	0.0000	0.0000	2,350
2017/12/21	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R197	01/02/2018	301.67	Put	Bond Future	5,208.7100	5.2087	5,049.6100	5.0496	(3.054)	0	0	0
2017/12/21	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R197	01/02/2018	301.66	Put	Bond Future	5,198.7100	5.1987	5,039.6100	5.0396	(3.060)	0	0	0
2017/12/21	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R197	03/05/2018			Bond Future	302.0209	302.0209	302.1807	302.1807	0.053	0.0000	0.0000	0
2017/12/21	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R197	03/05/2018	304.44	Put	Bond Future	2,419.0800	2.4191	2,259.3200	2.2593	(6.604)	0	0	0
2017/12/21	R197	03/05/2018	304.46	Put	Bond Future	2,439.0800	2.4391	2,279.3200	2.2793	(6.550)	0	0	0
2017/12/21	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R197	03/05/2018	304.45	Put	Bond Future	2,429.0800	2.4291	2,269.3200	2.2693	(6.577)	0	0	0
2017/12/21	R202	01/02/2018	249.07	Call	Bond Future	0.5300	0.0005	0.4600	0.0005	(13.208)	0	0	0
2017/12/21	R202	01/02/2018	249.06	Put	Bond Future	13,669.1200	13.6691	13,662.3900	13.6624	(0.049)	0	0	0
2017/12/21	R202	01/02/2018			Bond Future	235.3914	235.3914	235.3981	235.3981	0.003	0.0000	0.0000	21,519
2017/12/21	R202	01/02/2018	249.08	Call	Bond Future	0.5300	0.0005	0.4500	0.0005	(15.094)	0	0	0
2017/12/21	R202	01/02/2018	249.08	Put	Bond Future	13,689.1100	13.6891	13,682.3800	13.6824	(0.049)	0	0	0
2017/12/21	R202	01/02/2018	249.07	Put	Bond Future	13,679.1100	13.6791	13,672.3900	13.6724	(0.049)	0	0	0
2017/12/21	R202	01/02/2018	249.06	Call	Bond Future	0.5400	0.0005	0.4600	0.0005	(14.815)	0	0	0
2017/12/21	R202	03/05/2018	247.48	Put	Bond Future	8,213.1700	8.2132	8,202.8200	8.2028	(0.126)	0	0	0
2017/12/21	R202	03/05/2018	247.47	Call	Bond Future	540.5500	0.5405	535.1100	0.5351	(1.006)	0	0	0
2017/12/21	R202	03/05/2018			Bond Future	239.8060	239.8060	239.8109	239.8109	0.002	0.0000	0.0000	0
2017/12/21	R202	03/05/2018	247.48	Call	Bond Future	539.1400	0.5391	533.7000	0.5337	(1.009)	0	0	0
2017/12/21	R202	03/05/2018	247.47	Put	Bond Future	8,204.5800	8.2046	8,194.2300	8.1942	(0.126)	0	0	0
2017/12/21	R202	03/05/2018	247.49	Call	Bond Future	537.7200	0.5377	532.3000	0.5323	(1.008)	0	0	0
2017/12/21	R202	03/05/2018	247.49	Put	Bond Future	8,221.7500	8.2217	8,211.4200	8.2114	(0.126)	0	0	0
2017/12/21	R204	01/02/2018	7.27	Call	Bond Future	200.3700	0.2004	198.4600	0.1985	(0.953)	0	0	0
2017/12/21	R204	01/02/2018			Bond Future	7.1254	101.7457	7.1263	101.7449	0.012	0.0000	0.0000	30,645
2017/12/21	R204	01/02/2018	7.25	Call	Bond Future	189.5200	0.1895	187.6000	0.1876	(1.013)	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
2017/12/21	R204	01/02/2018	7.25	Put	Bond Future	85.3500	0.0854	84.1700	0.0842	(1.383)	0	0	0
2017/12/21	R204	01/02/2018	7.27	Put	Bond Future	79.4900	0.0795	78.3200	0.0783	(1.472)	0	0	0
2017/12/21	R204	01/02/2018	7.26	Call	Bond Future	194.9100	0.1949	192.9900	0.1930	(0.985)	0	0	0
2017/12/21	R204	01/02/2018	7.26	Put	Bond Future	82.3800	0.0824	81.2000	0.0812	(1.432)	0	0	0
2017/12/21	R204	03/05/2018	7.10	Put	Bond Future	138.5900	0.1386	138.4600	0.1385	(0.094)	0	0	0
2017/12/21	R204	03/05/2018			Bond Future	6.9514	103.6470	6.9535	103.6458	0.030	0.0000	0.0000	0
2017/12/21	R204	03/05/2018	7.09	Call	Bond Future	224.3800	0.2244	223.0000	0.2230	(0.615)	0	0	0
2017/12/21	R204	03/05/2018	7.09	Put	Bond Future	140.9000	0.1409	140.7700	0.1408	(0.092)	0	0	0
2017/12/21	R204	03/05/2018	7.10	Call	Bond Future	228.0900	0.2281	226.7100	0.2267	(0.605)	0	0	0
2017/12/21	R204	03/05/2018	7.08	Call	Bond Future	220.7000	0.2207	219.3300	0.2193	(0.621)	0	0	0
2017/12/21	R204	03/05/2018	7.08	Put	Bond Future	143.2400	0.1432	143.1200	0.1431	(0.084)	0	0	0
2017/12/21	R207	01/02/2018	7.61	Put	Bond Future	171.5500	0.1716	158.9400	0.1589	(7.351)	0	0	0
2017/12/21	R207	01/02/2018	7.60	Call	Bond Future	450.9800	0.4510	466.1000	0.4661	3.353	0	0	0
2017/12/21	R207	01/02/2018			Bond Future	7.4454	100.0867	7.4296	100.1147	(0.212)	0.0000	0.0000	45,501
2017/12/21	R207	01/02/2018	7.61	Call	Bond Future	462.6700	0.4627	478.0600	0.4781	3.326	0	0	0
2017/12/21	R207	01/02/2018	7.60	Put	Bond Future	177.5100	0.1775	164.6300	0.1646	(7.256)	0	0	0
2017/12/21	R207	01/02/2018	7.62	Call	Bond Future	474.5000	0.4745	490.1700	0.4902	3.302	0	0	0
2017/12/21	R207	01/02/2018	7.62	Put	Bond Future	165.7300	0.1657	153.4000	0.1534	(7.440)	0	0	0
2017/12/21	R207	03/05/2018	7.57	Call	Bond Future	614.0500	0.6141	628.2600	0.6283	2.314	0	0	0
2017/12/21	R207	03/05/2018	7.56	Put	Bond Future	412.4100	0.4124	398.4200	0.3984	(3.392)	0	0	0
2017/12/21	R207	03/05/2018			Bond Future	7.4363	101.9570	7.4183	101.9851	(0.242)	0.0000	0.0000	0
2017/12/21	R207	03/05/2018	7.58	Call	Bond Future	623.3200	0.6233	637.6700	0.6377	2.302	0	0	0
2017/12/21	R207	03/05/2018	7.58	Put	Bond Future	399.8000	0.3998	386.0800	0.3861	(3.432)	0	0	0
2017/12/21	R207	03/05/2018	7.57	Put	Bond Future	406.0700	0.4061	392.2100	0.3922	(3.413)	0	0	0
2017/12/21	R207	03/05/2018	7.56	Call	Bond Future	604.8500	0.6048	618.9300	0.6189	2.328	0	0	0
2017/12/21	R208	01/02/2018	7.85	Put	Bond Future	330.9900	0.3310	309.5400	0.3095	(6.481)	0	0	0
2017/12/21	R208	01/02/2018			Bond Future	7.7111	99.7390	7.6953	99.7819	(0.206)	0.0000	0.0000	35,491
2017/12/21	R208	01/02/2018	7.84	Call	Bond Future	688.6600	0.6887	709.6800	0.7097	3.052	0	0	0
2017/12/21	R208	01/02/2018	7.84	Put	Bond Future	341.0400	0.3410	319.2000	0.3192	(6.404)	0	0	0
2017/12/21	R208	01/02/2018	7.85	Call	Bond Future	705.5200	0.7055	726.9300	0.7269	3.035	0	0	0
2017/12/21	R208	01/02/2018	7.83	Call	Bond Future	672.0100	0.6720	692.6500	0.6927	3.071	0	0	0
2017/12/21	R208	01/02/2018	7.83	Put	Bond Future	351.3100	0.3513	329.0900	0.3291	(6.325)	0	0	0
2017/12/21	R208	03/05/2018	7.77	Call	Bond Future	922.0300	0.9220	941.6600	0.9417	2.129	0	0	0
2017/12/21	R208	03/05/2018			Bond Future	7.7255	98.2016	7.7083	98.2448	(0.223)	0.0000	0.0000	0
2017/12/21	R208	03/05/2018	7.77	Put	Bond Future	810.1900	0.8102	786.6100	0.7866	(2.910)	0	0	0
2017/12/21	R208	03/05/2018	7.78	Call	Bond Future	935.5100	0.9355	955.3400	0.9553	2.120	0	0	0
2017/12/21	R208	03/05/2018	7.79	Put	Bond Future	787.3300	0.7873	764.1500	0.7642	(2.944)	0	0	0
2017/12/21	R208	03/05/2018	7.78	Put	Bond Future	798.5800	0.7986	775.2000	0.7752	(2.928)	0	0	0
2017/12/21	R208	03/05/2018	7.79	Call	Bond Future	949.3400	0.9493	969.3700	0.9694	2.110	0	0	0
2017/12/21	R209	01/02/2018	9.72	Call	Bond Future	2,482.5500	2.4825	2,142.8300	2.1428	(13.684)	0	0	0
2017/12/21	R209	01/02/2018	9.73	Call	Bond Future	2,525.5000	2.5255	2,182.7700	2.1828	(13.571)	0	0	0
2017/12/21	R209	01/02/2018	9.71	Put	Bond Future	972.5500	0.9725	1,142.0500	1.1420	17.428	0	0	0
2017/12/21	R209	01/02/2018	10.10	Call	Bond Future	4,306.7500	4.3068	3,875.1300	3.8751	(10.022)	0	0	0
2017/12/21	R209	01/02/2018	9.85	Call	Bond Future	3,065.3500	3.0654	2,688.8900	2.6889	(12.281)	0	0	0
2017/12/21	R209	01/02/2018	9.33	Call	Bond Future	1,103.0600	1.1031	894.6400	0.8946	(18.895)	0	0	220

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
2017/12/21	R209	01/02/2018	10.22	Put	Bond Future	250.0600	0.2501	305.3800	0.3054	22.123	0	0	739
2017/12/21	R209	01/02/2018	9.75	Call	Bond Future	2,612.3800	2.6124	2,263.7300	2.2637	(13.346)	0	0	5,000
2017/12/21	R209	01/02/2018			Bond Future	9.4893	74.4111	9.5647	73.9049	0.794	0.0000	0.0000	145,964
2017/12/21	R209	01/02/2018	9.73	Put	Bond Future	927.4400	0.9274	1,090.9100	1.0909	17.626	0	0	0
2017/12/21	R209	01/02/2018	9.71	Call	Bond Future	2,439.8400	2.4398	2,103.1400	2.1031	(13.800)	0	0	0
2017/12/21	R209	01/02/2018	9.88	Call	Bond Future	3,206.8000	3.2068	2,822.6200	2.8226	(11.980)	0	0	0
2017/12/21	R209	01/02/2018	9.88	Put	Bond Future	639.3900	0.6394	761.4100	0.7614	19.084	0	0	220
2017/12/21	R209	01/02/2018	9.59	Call	Bond Future	1,955.5400	1.9555	1,657.1800	1.6572	(15.257)	0	0	0
2017/12/21	R209	01/02/2018	9.59	Put	Bond Future	1,280.5500	1.2806	1,488.3900	1.4884	16.231	0	0	377
2017/12/21	R209	01/02/2018	9.72	Put	Bond Future	949.8300	0.9498	1,116.3100	1.1163	17.527	0	0	0
2017/12/21	R209	01/02/2018	10.10	Put	Bond Future	353.4000	0.3534	427.9800	0.4280	21.104	0	0	3,000
2017/12/21	R209	01/02/2018	9.85	Put	Bond Future	690.2000	0.6902	819.9400	0.8199	18.797	0	0	7,500
2017/12/21	R209	01/02/2018	9.33	Put	Bond Future	2,190.7100	2.1907	2,488.4900	2.4885	13.593	0	0	0
2017/12/21	R209	01/02/2018	10.22	Call	Bond Future	4,941.9100	4.9419	4,491.0300	4.4910	(9.124)	0	0	0
2017/12/21	R209	01/02/2018	9.75	Put	Bond Future	883.9100	0.8839	1,041.4600	1.0415	17.824	0	0	0
2017/12/21	R209	01/02/2018	10.00	Call	Bond Future	3,794.4500	3.7944	3,382.3800	3.3824	(10.860)	0	0	0
2017/12/21	R209	01/02/2018	10.00	Put	Bond Future	465.8700	0.4659	560.0000	0.5600	20.205	0	0	7,488
2017/12/21	R209	01/02/2018	9.89	Call	Bond Future	3,254.4500	3.2544	2,867.7600	2.8678	(11.882)	0	0	0
2017/12/21	R209	01/02/2018	9.89	Put	Bond Future	623.1300	0.6231	742.6400	0.7426	19.179	0	0	157
2017/12/21	R209	01/02/2018	9.32	Put	Bond Future	2,232.6300	2.2326	2,533.8900	2.5339	13.494	0	0	0
2017/12/21	R209	01/02/2018	9.32	Call	Bond Future	1,075.9000	1.0759	870.9600	0.8710	(19.048)	0	0	157
2017/12/21	R209	01/02/2018	9.87	Call	Bond Future	3,159.4100	3.1594	2,777.7800	2.7778	(12.079)	0	0	0
2017/12/21	R209	01/02/2018	9.87	Put	Bond Future	656.0000	0.6560	780.5700	0.7806	18.989	0	0	739
2017/12/21	R209	01/02/2018	9.52	Put	Bond Future	1,491.1800	1.4912	1,722.7100	1.7227	15.527	0	0	0
2017/12/21	R209	01/02/2018	9.52	Call	Bond Future	1,697.8700	1.6979	1,423.2000	1.4232	(16.177)	0	0	739
2017/12/21	R209	03/05/2018	10.73	Call	Bond Future	8,022.6400	8.0226	7,583.0700	7.5831	(5.479)	0	0	0
2017/12/21	R209	03/05/2018	9.75	Call	Bond Future	3,771.5200	3.7715	3,461.3400	3.4613	(8.224)	0	0	435
2017/12/21	R209	03/05/2018	10.00	Call	Bond Future	4,763.8500	4.7638	4,413.0700	4.4131	(7.363)	0	0	0
2017/12/21	R209	03/05/2018	9.85	Put	Bond Future	2,133.1500	2.1331	2,322.0900	2.3221	8.857	0	0	0
2017/12/21	R209	03/05/2018			Bond Future	9.5407	72.6522	9.6183	72.1363	0.813	0.0000	0.0000	0
2017/12/21	R209	03/05/2018	10.73	Put	Bond Future	685.5100	0.6855	761.8900	0.7619	11.142	0	0	435
2017/12/21	R209	03/05/2018	9.75	Put	Bond Future	2,392.3800	2.3924	2,598.1500	2.5981	8.601	0	0	0
2017/12/21	R209	03/05/2018	9.85	Call	Bond Future	4,157.2700	4.1573	3,830.2600	3.8303	(7.866)	0	0	0
2017/12/21	R209	03/05/2018	10.22	Call	Bond Future	5,704.2300	5.7042	5,322.0600	5.3221	(6.700)	0	0	0
2017/12/21	R209	03/05/2018	10.22	Put	Bond Future	1,368.8000	1.3688	1,502.5800	1.5026	9.774	0	0	435
2017/12/21	R209	03/05/2018	10.00	Put	Bond Future	1,788.6400	1.7886	1,953.8100	1.9538	9.234	0	0	5,000
2017/12/21	R209	03/05/2018	9.86	Call	Bond Future	4,196.7600	4.1968	3,868.1200	3.8681	(7.831)	0	0	0
2017/12/21	R209	03/05/2018	9.84	Call	Bond Future	4,118.0900	4.1181	3,792.7400	3.7927	(7.901)	0	0	0
2017/12/21	R209	03/05/2018	9.84	Put	Bond Future	2,158.0700	2.1581	2,348.6700	2.3487	8.832	0	0	0
2017/12/21	R209	03/05/2018	9.86	Put	Bond Future	2,108.6300	2.1086	2,295.9400	2.2959	8.883	0	0	0
2017/12/21	R209	02/08/2018	9.66	Call	Bond Future	4,054.3300	4.0543	3,765.2200	3.7652	(7.131)	0	0	435
2017/12/21	R209	02/08/2018	10.38	Call	Bond Future	6,853.2800	6.8533	6,472.8700	6.4729	(5.551)	0	0	0
2017/12/21	R209	02/08/2018	10.39	Put	Bond Future	1,882.9600	1.8830	2,027.1700	2.0272	7.659	0	0	0
2017/12/21	R209	02/08/2018			Bond Future	9.5909	74.0218	9.6708	73.4961	0.833	0.0000	0.0000	0
2017/12/21	R209	02/08/2018	10.84	Call	Bond Future	8,783.9900	8.7840	8,358.3600	8.3584	(4.846)	0	0	0
2017/12/21	R209	02/08/2018	10.84	Put	Bond Future	1,176.9200	1.1769	1,276.9700	1.2770	8.501	0	0	435
2017/12/21	R209	02/08/2018	10.21	Call	Bond Future	6,148.7300	6.1487	5,787.3700	5.7874	(5.877)	0	0	0
2017/12/21	R209	02/08/2018	10.21	Put	Bond Future	2,218.7500	2.2188	2,383.0700	2.3831	7.406	0	0	435

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
2017/12/21	R209	02/08/2018	9.66	Put	Bond Future	3,599.2100	3.5992	3,835.7800	3.8358	6.573	0	0	0
2017/12/21	R209	02/08/2018	10.38	Put	Bond Future	1,900.3600	1.9004	2,045.6300	2.0456	7.644	0	0	0
2017/12/21	R209	02/08/2018	10.39	Call	Bond Future	6,895.3300	6.8953	6,513.8600	6.5139	(5.532)	0	0	0
2017/12/21	R209	02/08/2018	10.40	Call	Bond Future	6,937.4500	6.9375	6,554.9200	6.5549	(5.514)	0	0	0
2017/12/21	R209	02/08/2018	10.40	Put	Bond Future	1,865.7100	1.8657	2,008.8600	2.0089	7.673	0	0	0
2017/12/21	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R209	01/11/2018	9.34	Put	Bond Future	5,540.4400	5.5404	5,828.5100	5.8285	5.199	0	0	0
2017/12/21	R209	01/11/2018	1,016.00	Call	Bond Future	71,415.7900	71.4158	70,879.5100	70.8795	(0.751)	0	0	0
2017/12/21	R209	01/11/2018			Bond Future	9.6383	72.3037	9.7205	71.7674	0.853	0.0000	0.0000	0
2017/12/21	R209	01/11/2018	1,016.01	Call	Bond Future	71,415.7900	71.4158	70,879.5100	70.8795	(0.751)	0	0	0
2017/12/21	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R209	01/11/2018	1,015.99	Call	Bond Future	71,415.7800	71.4158	70,879.5000	70.8795	(0.751)	0	0	0
2017/12/21	R209	01/11/2018	9.34	Call	Bond Future	3,545.1000	3.5451	3,296.8900	3.2969	(7.001)	0	0	435
2017/12/21	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R209	01/11/2018	10.57	Call	Bond Future	7,998.4700	7.9985	7,609.8000	7.6098	(4.859)	0	0	0
2017/12/21	R209	01/11/2018	10.57	Put	Bond Future	2,256.4600	2.2565	2,404.0700	2.4041	6.542	0	0	435
2017/12/21	R209	01/11/2018	9.94	Call	Bond Future	5,558.7800	5.5588	5,235.4400	5.2354	(5.817)	0	0	0
2017/12/21	R209	01/11/2018	9.94	Put	Bond Future	3,620.4700	3.6205	3,833.4100	3.8334	5.882	0	0	435
2017/12/21	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R210	01/02/2018			Bond Future	185.9040	185.9040	185.9088	185.9088	0.003	0.0000	0.0000	2,159
2017/12/21	R210	01/02/2018	192.36	Put	Bond Future	6,455.9700	6.4560	6,451.2300	6.4512	(0.073)	0	0	0
2017/12/21	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R210	01/02/2018	192.38	Put	Bond Future	6,475.9700	6.4760	6,471.2300	6.4712	(0.073)	0	0	0
2017/12/21	R210	01/02/2018	192.37	Put	Bond Future	6,465.9700	6.4660	6,461.2300	6.4612	(0.073)	0	0	0
2017/12/21	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R210	03/05/2018	191.44	Put	Bond Future	4,474.6600	4.4747	4,471.2600	4.4713	(0.076)	0	0	0
2017/12/21	R210	03/05/2018			Bond Future	186.9653	186.9653	186.9687	186.9687	0.002	0.0000	0.0000	0
2017/12/21	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R210	03/05/2018	191.46	Put	Bond Future	4,494.6600	4.4947	4,491.2600	4.4913	(0.076)	0	0	0
2017/12/21	R210	03/05/2018	191.45	Put	Bond Future	4,484.6600	4.4847	4,481.2600	4.4813	(0.076)	0	0	0
2017/12/21	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R212	01/02/2018	154.71	Put	Bond Future	4,135.6800	4.1357	4,132.5700	4.1326	(0.075)	0	0	0
2017/12/21	R212	01/02/2018			Bond Future	150.5743	150.5743	150.5774	150.5774	0.002	0.0000	0.0000	4,967
2017/12/21	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R212	01/02/2018	154.70	Put	Bond Future	4,125.6800	4.1257	4,122.5700	4.1226	(0.075)	0	0	0
2017/12/21	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R212	01/02/2018	154.69	Put	Bond Future	4,115.6800	4.1157	4,112.5700	4.1126	(0.076)	0	0	0
2017/12/21	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R212	03/05/2018			Bond Future	153.3982	153.3982	153.4001	153.4001	0.001	0.0000	0.0000	0
2017/12/21	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R212	03/05/2018	154.28	Put	Bond Future	881.8400	0.8818	879.8500	0.8798	(0.226)	0	0	0
2017/12/21	R212	03/05/2018	154.30	Put	Bond Future	901.8400	0.9018	899.8500	0.8998	(0.221)	0	0	0
2017/12/21	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/12/21	R212	03/05/2018	154.29	Put	Bond Future	891.8400	0.8918	889.8500	0.8898	(0.223)	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	
2017/12/21	R213	01/02/2018	9.42	Call	Bond Future	2,002.9800	2.0030	1,794.2000	1.7942	(10.423)	0	0	0
2017/12/21	R213	01/02/2018	9.41	Put	Bond Future	1,159.0900	1.1591	1,280.8900	1.2809	10.508	0	0	0
2017/12/21	R213	01/02/2018			Bond Future	9.2867	85.9666	9.3368	85.6382	0.539	0.0000	0.0000	58,778
2017/12/21	R213	01/02/2018	9.43	Call	Bond Future	2,041.9800	2.0420	1,831.0700	1.8311	(10.329)	0	0	0
2017/12/21	R213	01/02/2018	9.43	Put	Bond Future	1,106.9500	1.1069	1,224.4900	1.2245	10.618	0	0	0
2017/12/21	R213	01/02/2018	9.42	Put	Bond Future	1,132.7300	1.1327	1,252.4000	1.2524	10.565	0	0	0
2017/12/21	R213	01/02/2018	9.41	Call	Bond Future	1,964.4800	1.9645	1,757.8300	1.7578	(10.519)	0	0	0
2017/12/21	R213	03/05/2018	9.57	Put	Bond Future	2,218.1400	2.2181	2,345.2500	2.3453	5.730	0	0	0
2017/12/21	R213	03/05/2018	9.56	Call	Bond Future	3,658.8200	3.6588	3,452.0700	3.4521	(5.651)	0	0	0
2017/12/21	R213	03/05/2018			Bond Future	9.3393	84.0236	9.3911	83.6886	0.554	0.0000	0.0000	0
2017/12/21	R213	03/05/2018	9.57	Call	Bond Future	3,696.1800	3.6962	3,488.3000	3.4883	(5.624)	0	0	0
2017/12/21	R213	03/05/2018	9.56	Put	Bond Future	2,244.1100	2.2441	2,372.3500	2.3724	5.715	0	0	0
2017/12/21	R213	03/05/2018	9.58	Call	Bond Future	3,733.8900	3.7339	3,524.9000	3.5249	(5.597)	0	0	0
2017/12/21	R213	03/05/2018	9.58	Put	Bond Future	2,192.6000	2.1926	2,318.6000	2.3186	5.747	0	0	0
2017/12/21	R214	01/02/2018	9.84	Call	Bond Future	2,266.6300	2.2666	1,885.7500	1.8857	(16.804)	0	0	0
2017/12/21	R214	01/02/2018			Bond Future	9.6912	73.6310	9.7818	73.0056	0.934	0.0000	0.0000	49,252
2017/12/21	R214	01/02/2018	9.82	Call	Bond Future	2,185.7500	2.1857	1,812.6500	1.8126	(17.070)	0	0	0
2017/12/21	R214	01/02/2018	9.82	Put	Bond Future	1,298.9600	1.2990	1,551.1800	1.5512	19.417	0	0	0
2017/12/21	R214	01/02/2018	9.84	Put	Bond Future	1,243.7100	1.2437	1,488.1500	1.4881	19.654	0	0	0
2017/12/21	R214	01/02/2018	9.83	Call	Bond Future	2,226.0200	2.2260	1,849.0100	1.8490	(16.937)	0	0	0
2017/12/21	R214	01/02/2018	9.83	Put	Bond Future	1,271.1100	1.2711	1,519.4200	1.5194	19.535	0	0	0
2017/12/21	R214	03/05/2018	9.99	Put	Bond Future	2,422.2600	2.4223	2,672.3900	2.6724	10.326	0	0	0
2017/12/21	R214	03/05/2018			Bond Future	9.7436	71.7109	9.8367	71.0736	0.956	0.0000	0.0000	0
2017/12/21	R214	03/05/2018	9.98	Call	Bond Future	4,049.2400	4.0492	3,664.0700	3.6641	(9.512)	0	0	0
2017/12/21	R214	03/05/2018	9.98	Put	Bond Future	2,449.5200	2.4495	2,701.7200	2.7017	10.296	0	0	0
2017/12/21	R214	03/05/2018	9.99	Call	Bond Future	4,088.3400	4.0883	3,701.1000	3.7011	(9.472)	0	0	0
2017/12/21	R214	03/05/2018	9.97	Call	Bond Future	4,010.3000	4.0103	3,627.1900	3.6272	(9.553)	0	0	0
2017/12/21	R214	03/05/2018	9.97	Put	Bond Future	2,477.0500	2.4771	2,731.3100	2.7313	10.265	0	0	0
2017/12/21	R248	01/02/2018	9.90	Put	Bond Future	1,547.5400	1.5475	1,813.3400	1.8133	17.176	0	0	0
2017/12/21	R248	01/02/2018	9.89	Call	Bond Future	2,921.8300	2.9218	2,483.7300	2.4837	(14.994)	0	0	0
2017/12/21	R248	01/02/2018			Bond Future	9.7369	94.2783	9.8173	93.5701	0.826	0.0000	0.0000	94,443
2017/12/21	R248	01/02/2018	9.90	Call	Bond Future	2,973.9600	2.9740	2,531.5600	2.5316	(14.876)	0	0	0
2017/12/21	R248	01/02/2018	9.89	Put	Bond Future	1,581.7100	1.5817	1,851.8100	1.8518	17.076	0	0	0
2017/12/21	R248	01/02/2018	9.91	Call	Bond Future	3,026.6400	3.0266	2,579.9600	2.5800	(14.758)	0	0	0
2017/12/21	R248	01/02/2018	9.91	Put	Bond Future	1,514.0800	1.5141	1,775.6000	1.7756	17.273	0	0	0
2017/12/21	R248	03/05/2018	10.06	Call	Bond Future	5,405.3900	5.4054	4,959.3000	4.9593	(8.253)	0	0	0
2017/12/21	R248	03/05/2018	10.05	Put	Bond Future	3,127.9200	3.1279	3,405.8800	3.4059	8.886	0	0	0
2017/12/21	R248	03/05/2018			Bond Future	9.7905	91.6032	9.8734	90.8814	0.846	0.0000	0.0000	0
2017/12/21	R248	03/05/2018	10.07	Call	Bond Future	5,455.4300	5.4554	5,007.1000	5.0071	(8.218)	0	0	0
2017/12/21	R248	03/05/2018	10.07	Put	Bond Future	3,060.1600	3.0602	3,333.6400	3.3336	8.937	0	0	0
2017/12/21	R248	03/05/2018	10.06	Put	Bond Future	3,093.8800	3.0939	3,369.6000	3.3696	8.912	0	0	0
2017/12/21	R248	03/05/2018	10.05	Call	Bond Future	5,355.5300	5.3555	4,911.6800	4.9117	(8.288)	0	0	0

---

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
-----------	------------------	--------	-----	---------	--------------------------------	--------------------------------	--------------------------	--------------------------	----------------------	--------------	-------------	---------------

---

<b>Total</b>												<b>1133539</b>
--------------	--	--	--	--	--	--	--	--	--	--	--	----------------