



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 02/11/2017 TO 02/11/2017

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
2017/11/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2025	02/11/2017			Bond Future	128.7206	128.7206	128.7083	128.7083	(0.010)	0.0000	0.0000	0
2017/11/02	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2025	02/11/2017	132.96	Put	Bond Future	4,239.3700	4.2394	4,251.6500	4.2517	0.290	0	0	0
2017/11/02	2025	02/11/2017	132.98	Put	Bond Future	4,259.3700	4.2594	4,271.6500	4.2717	0.288	0	0	0
2017/11/02	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2025	02/11/2017	132.97	Put	Bond Future	4,249.3700	4.2494	4,261.6500	4.2617	0.289	0	0	0
2017/11/02	2025	01/02/2018	133.89	Put	Bond Future	4,113.7400	4.1137	4,127.0700	4.1271	0.324	0	0	0
2017/11/02	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2025	01/02/2018			Bond Future	129.7763	129.7763	129.7629	129.7629	(0.010)	0.0000	0.0000	1,070
2017/11/02	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2025	01/02/2018	133.88	Put	Bond Future	4,103.7400	4.1037	4,117.0700	4.1171	0.325	0	0	0
2017/11/02	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2025	01/02/2018	133.90	Put	Bond Future	4,123.7400	4.1237	4,137.0700	4.1371	0.323	0	0	0
2017/11/02	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2025	03/05/2018	133.20	Put	Bond Future	977.3100	0.9773	990.4500	0.9905	1.345	0	0	0
2017/11/02	2025	03/05/2018			Bond Future	132.2227	132.2227	132.2095	132.2095	(0.010)	0.0000	0.0000	0
2017/11/02	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2025	03/05/2018	133.22	Put	Bond Future	997.3100	0.9973	1,010.4500	1.0105	1.318	0	0	0
2017/11/02	2025	03/05/2018	133.21	Put	Bond Future	987.3100	0.9873	1,000.4500	1.0005	1.331	0	0	0
2017/11/02	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2025	02/08/2018			Bond Future	134.7017	134.7017	134.6874	134.6874	(0.011)	0.0000	0.0000	0
2017/11/02	2025	02/08/2018	136.65	Put	Bond Future	1,948.3300	1.9483	1,962.6100	1.9626	0.733	0	0	0
2017/11/02	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2025	02/08/2018	136.67	Put	Bond Future	1,968.3300	1.9683	1,982.6100	1.9826	0.725	0	0	0
2017/11/02	2025	02/08/2018	136.66	Put	Bond Future	1,958.3300	1.9583	1,972.6100	1.9726	0.729	0	0	0
2017/11/02	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2029	02/11/2017			Bond Future	98.6973	98.6973	98.6880	98.6880	(0.009)	0.0000	0.0000	0
2017/11/02	2029	01/02/2018			Bond Future	100.5351	100.5351	100.5251	100.5251	(0.010)	0.0000	0.0000	1,370
2017/11/02	2029	03/05/2018			Bond Future	101.4122	101.4122	101.4024	101.4024	(0.010)	0.0000	0.0000	0
2017/11/02	2029	02/08/2018			Bond Future	103.3476	103.3476	103.3369	103.3369	(0.010)	0.0000	0.0000	0
2017/11/02	2030	02/11/2017	9.35	Put	Bond Future	1,103.2800	1.1033	1,032.2300	1.0322	(6.440)	0	0	0
2017/11/02	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2030	02/11/2017			Bond Future	9.5158	91.3096	9.5050	91.3807	(0.113)	0.0000	0.0000	0
2017/11/02	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2030	02/11/2017	9.34	Put	Bond Future	1,170.4400	1.1704	1,099.3900	1.0994	(6.070)	0	0	0
2017/11/02	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2030	02/11/2017	9.36	Put	Bond Future	1,036.2000	1.0362	965.1500	0.9652	(6.857)	0	0	0
2017/11/02	2030	01/02/2018	9.39	Put	Bond Future	1,276.8000	1.2768	1,373.0800	1.3731	7.541	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
2017/11/02	2030	01/02/2018			Bond Future	9.5849	88.9792	9.5997	88.8829	0.155	0.0000	0.0000	63,832
2017/11/02	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2030	01/02/2018	9.38	Put	Bond Future	1,343.0000	1.3430	1,439.2800	1.4393	7.169	0	0	0
2017/11/02	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2030	01/02/2018	9.37	Put	Bond Future	1,409.2600	1.4093	1,505.5400	1.5055	6.832	0	0	0
2017/11/02	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2030	03/05/2018			Bond Future	9.6586	90.6264	9.6740	90.5283	0.159	0.0000	0.0000	0
2017/11/02	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2030	03/05/2018	9.49	Put	Bond Future	1,084.1500	1.0842	1,182.1600	1.1822	9.040	0	0	0
2017/11/02	2030	03/05/2018	9.51	Put	Bond Future	954.5800	0.9546	1,052.5900	1.0526	10.267	0	0	0
2017/11/02	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2030	03/05/2018	9.50	Put	Bond Future	1,019.3300	1.0193	1,117.3400	1.1173	9.615	0	0	0
2017/11/02	2030	02/08/2018	9.46	Put	Bond Future	1,746.6800	1.7467	1,846.4200	1.8464	5.710	0	0	0
2017/11/02	2030	02/08/2018			Bond Future	9.7352	88.3093	9.7512	88.2096	0.164	0.0000	0.0000	0
2017/11/02	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2030	02/08/2018	9.45	Put	Bond Future	1,811.0200	1.8110	1,910.7600	1.9108	5.507	0	0	0
2017/11/02	2030	02/08/2018	9.47	Put	Bond Future	1,682.3900	1.6824	1,782.1300	1.7821	5.928	0	0	0
2017/11/02	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2032	02/11/2017	9.49	Put	Bond Future	1,610.4600	1.6105	1,463.6100	1.4636	(9.119)	0	0	0
2017/11/02	2032	02/11/2017	9.48	Call	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	2032	02/11/2017			Bond Future	9.7158	89.6084	9.6950	89.7550	(0.214)	0.0000	0.0000	0
2017/11/02	2032	02/11/2017	9.49	Call	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	2032	02/11/2017	9.48	Put	Bond Future	1,682.6600	1.6827	1,535.8800	1.5359	(8.723)	0	0	0
2017/11/02	2032	02/11/2017	9.50	Call	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	2032	02/11/2017	9.50	Put	Bond Future	1,538.3800	1.5384	1,391.4100	1.3914	(9.554)	0	0	0
2017/11/02	2032	01/02/2018	9.20	Call	Bond Future	543.5100	0.5435	529.8200	0.5298	(2.519)	0	0	7,500
2017/11/02	2032	01/02/2018	9.45	Put	Bond Future	3,402.8100	3.4028	3,414.0200	3.4140	0.329	0	0	0
2017/11/02	2032	01/02/2018	9.40	Put	Bond Future	3,654.3500	3.6544	3,666.7100	3.6667	0.338	0	0	0
2017/11/02	2032	01/02/2018	9.56	Call	Bond Future	1,281.1900	1.2812	1,259.2300	1.2592	(1.714)	0	0	0
2017/11/02	2032	01/02/2018	9.55	Put	Bond Future	2,932.0100	2.9320	2,940.9700	2.9410	0.306	0	0	0
2017/11/02	2032	01/02/2018			Bond Future	9.7887	91.2516	9.7931	91.2209	0.045	0.0000	0.0000	42,201
2017/11/02	2032	01/02/2018	9.30	Put	Bond Future	4,188.7900	4.1888	4,203.4900	4.2035	0.351	0	0	0
2017/11/02	2032	01/02/2018	9.30	Call	Bond Future	705.6400	0.7056	689.6400	0.6896	(2.267)	0	0	7,800
2017/11/02	2032	01/02/2018	9.57	Call	Bond Future	1,307.8900	1.3079	1,285.7200	1.2857	(1.695)	0	0	0
2017/11/02	2032	01/02/2018	9.57	Put	Bond Future	2,842.9500	2.8430	2,851.4800	2.8515	0.300	0	0	0
2017/11/02	2032	01/02/2018	9.20	Put	Bond Future	4,763.4300	4.7634	4,780.4400	4.7804	0.357	0	0	0
2017/11/02	2032	01/02/2018	9.45	Call	Bond Future	1,009.2700	1.0093	989.7800	0.9898	(1.931)	0	0	750
2017/11/02	2032	01/02/2018	9.40	Call	Bond Future	899.6600	0.8997	881.3200	0.8813	(2.039)	0	0	6,800
2017/11/02	2032	01/02/2018	9.56	Put	Bond Future	2,887.3500	2.8874	2,896.0900	2.8961	0.303	0	0	0
2017/11/02	2032	01/02/2018	9.55	Call	Bond Future	1,254.6700	1.2547	1,232.9300	1.2329	(1.733)	0	0	0
2017/11/02	2032	03/05/2018	9.70	Call	Bond Future	2,336.6200	2.3366	2,314.7400	2.3147	(0.936)	0	0	0
2017/11/02	2032	03/05/2018	9.71	Put	Bond Future	3,414.0400	3.4140	3,423.2800	3.4233	0.271	0	0	0
2017/11/02	2032	03/05/2018			Bond Future	9.8621	88.7842	9.8666	88.7529	0.046	0.0000	0.0000	0
2017/11/02	2032	03/05/2018	9.70	Put	Bond Future	3,452.7800	3.4528	3,462.1600	3.4622	0.272	0	0	0
2017/11/02	2032	03/05/2018	9.71	Call	Bond Future	2,367.3400	2.3673	2,345.3200	2.3453	(0.930)	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
2017/11/02	2032	03/05/2018	9.72	Call	Bond Future	2,398.2900	2.3983	2,376.1400	2.3761	(0.924)	0	0	0
2017/11/02	2032	03/05/2018	9.72	Put	Bond Future	3,375.6000	3.3756	3,384.7100	3.3847	0.270	0	0	0
2017/11/02	2032	02/08/2018	9.66	Put	Bond Future	4,591.8900	4.5919	4,603.4300	4.6034	0.251	0	0	0
2017/11/02	2032	02/08/2018	9.67	Call	Bond Future	2,740.1900	2.7402	2,719.9000	2.7199	(0.740)	0	0	0
2017/11/02	2032	02/08/2018			Bond Future	9.9356	90.4383	9.9403	90.4066	0.048	0.0000	0.0000	0
2017/11/02	2032	02/08/2018	9.68	Call	Bond Future	2,769.2500	2.7693	2,748.8500	2.7488	(0.737)	0	0	0
2017/11/02	2032	02/08/2018	9.68	Put	Bond Future	4,511.7500	4.5118	4,523.0700	4.5231	0.251	0	0	0
2017/11/02	2032	02/08/2018	9.66	Call	Bond Future	2,710.9900	2.7110	2,690.8100	2.6908	(0.744)	0	0	0
2017/11/02	2032	02/08/2018	9.67	Put	Bond Future	4,551.8500	4.5519	4,563.2800	4.5633	0.251	0	0	0
2017/11/02	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2033	02/11/2017	110.07	Put	Bond Future	7,239.9400	7.2399	7,249.4500	7.2495	0.131	0	0	0
2017/11/02	2033	02/11/2017			Bond Future	102.8301	102.8301	102.8206	102.8206	(0.009)	0.0000	0.0000	0
2017/11/02	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2033	02/11/2017	110.09	Put	Bond Future	7,259.9400	7.2599	7,269.4500	7.2695	0.131	0	0	0
2017/11/02	2033	02/11/2017	110.08	Put	Bond Future	7,249.9400	7.2499	7,259.4500	7.2595	0.131	0	0	0
2017/11/02	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2033	01/02/2018			Bond Future	104.7449	104.7449	104.7346	104.7346	(0.010)	0.0000	0.0000	5,283
2017/11/02	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2033	01/02/2018	109.64	Put	Bond Future	4,895.1100	4.8951	4,905.4300	4.9054	0.211	0	0	0
2017/11/02	2033	01/02/2018	109.66	Put	Bond Future	4,915.1100	4.9151	4,925.4300	4.9254	0.210	0	0	0
2017/11/02	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2033	01/02/2018	109.65	Put	Bond Future	4,905.1100	4.9051	4,915.4300	4.9154	0.210	0	0	0
2017/11/02	2033	03/05/2018	107.71	Put	Bond Future	2,079.1900	2.0792	2,089.3600	2.0894	0.489	0	0	0
2017/11/02	2033	03/05/2018			Bond Future	105.6308	105.6308	105.6206	105.6206	(0.010)	0.0000	0.0000	0
2017/11/02	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2033	03/05/2018	107.70	Put	Bond Future	2,069.1900	2.0692	2,079.3600	2.0794	0.491	0	0	0
2017/11/02	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2033	03/05/2018	107.69	Put	Bond Future	2,059.1900	2.0592	2,069.3600	2.0694	0.494	0	0	0
2017/11/02	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2033	02/08/2018			Bond Future	107.6467	107.6467	107.6356	107.6356	(0.010)	0.0000	0.0000	0
2017/11/02	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2033	02/08/2018	109.92	Put	Bond Future	2,273.2800	2.2733	2,284.3600	2.2844	0.487	0	0	0
2017/11/02	2033	02/08/2018	109.94	Put	Bond Future	2,293.2800	2.2933	2,304.3600	2.3044	0.483	0	0	0
2017/11/02	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2033	02/08/2018	109.93	Put	Bond Future	2,283.2800	2.2833	2,294.3600	2.2944	0.485	0	0	0
2017/11/02	2037	02/11/2017	9.67	Put	Bond Future	2,042.9500	2.0429	1,998.3600	1.9984	(2.183)	0	0	0
2017/11/02	2037	02/11/2017			Bond Future	9.9308	90.0877	9.9250	90.1322	(0.058)	0.0000	0.0000	0
2017/11/02	2037	02/11/2017	9.66	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	2037	02/11/2017	9.66	Put	Bond Future	2,122.7100	2.1227	2,078.1600	2.0782	(2.099)	0	0	0
2017/11/02	2037	02/11/2017	9.67	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	2037	02/11/2017	9.65	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	2037	02/11/2017	9.65	Put	Bond Future	2,202.6100	2.2026	2,158.0800	2.1581	(2.022)	0	0	0
2017/11/02	2037	01/02/2018	9.82	Put	Bond Future	3,041.6900	3.0417	3,141.9300	3.1419	3.296	0	0	0
2017/11/02	2037	01/02/2018			Bond Future	10.0008	87.4846	10.0259	87.2945	0.251	0.0000	0.0000	52,960

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
2017/11/02	2037	01/02/2018	9.82	Call	Bond Future	1,652.3600		1.6524	1,562.4500	1.5625	(5.441)	0	0	0
2017/11/02	2037	01/02/2018	9.81	Put	Bond Future	3,087.7400		3.0877	3,189.0400	3.1890	3.281	0	0	0
2017/11/02	2037	01/02/2018	9.83	Call	Bond Future	1,684.5500		1.6846	1,593.5800	1.5936	(5.400)	0	0	0
2017/11/02	2037	01/02/2018	9.83	Put	Bond Future	2,996.1300		2.9961	3,095.3100	3.0953	3.310	0	0	0
2017/11/02	2037	01/02/2018	9.81	Call	Bond Future	1,620.5500		1.6206	1,531.7000	1.5317	(5.483)	0	0	0
2017/11/02	2037	03/05/2018	9.99	Call	Bond Future	2,928.4700		2.9285	2,826.3000	2.8263	(3.489)	0	0	0
2017/11/02	2037	03/05/2018	9.97	Put	Bond Future	3,644.3100		3.6443	3,737.2800	3.7373	2.551	0	0	0
2017/11/02	2037	03/05/2018			Bond Future	10.0742		89.1041	10.1001	88.9105	0.257	0.0000	0.0000	0
2017/11/02	2037	03/05/2018	9.99	Put	Bond Future	3,563.1900		3.5632	3,654.7000	3.6547	2.568	0	0	0
2017/11/02	2037	03/05/2018	9.97	Call	Bond Future	2,857.8600		2.8579	2,757.1500	2.7571	(3.524)	0	0	0
2017/11/02	2037	03/05/2018	9.98	Put	Bond Future	3,603.7000		3.6037	3,695.9400	3.6959	2.560	0	0	0
2017/11/02	2037	03/05/2018	9.98	Call	Bond Future	2,893.1700		2.8932	2,791.7300	2.7917	(3.506)	0	0	0
2017/11/02	2037	02/08/2018	9.96	Put	Bond Future	4,782.1700		4.7822	4,880.7700	4.8808	2.062	0	0	0
2017/11/02	2037	02/08/2018	9.95	Call	Bond Future	3,325.6400		3.3256	3,227.6900	3.2277	(2.945)	0	0	0
2017/11/02	2037	02/08/2018			Bond Future	10.1502		86.5083	10.1770	86.3112	0.263	0.0000	0.0000	0
2017/11/02	2037	02/08/2018	9.96	Call	Bond Future	3,359.2400		3.3592	3,260.6900	3.2607	(2.934)	0	0	0
2017/11/02	2037	02/08/2018	9.95	Put	Bond Future	4,824.3700		4.8244	4,923.5700	4.9236	2.056	0	0	0
2017/11/02	2037	02/08/2018	9.97	Call	Bond Future	3,392.7300		3.3927	3,293.5900	3.2936	(2.922)	0	0	0
2017/11/02	2037	02/08/2018	9.97	Put	Bond Future	4,739.9600		4.7400	4,837.9700	4.8380	2.068	0	0	0
2017/11/02	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2038	02/11/2017			Bond Future	126.0941		126.0941	126.0822	126.0822	(0.009)	0.0000	0.0000	0
2017/11/02	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2038	02/11/2017	136.82	Put	Bond Future	10,725.9300		10.7259	10,737.7700	10.7378	0.110	0	0	0
2017/11/02	2038	02/11/2017	136.80	Put	Bond Future	10,705.9300		10.7059	10,717.7700	10.7178	0.111	0	0	0
2017/11/02	2038	02/11/2017	136.81	Put	Bond Future	10,715.9300		10.7159	10,727.7700	10.7278	0.110	0	0	0
2017/11/02	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2038	01/02/2018	136.95	Put	Bond Future	10,016.8600		10.0169	10,029.7500	10.0298	0.129	0	0	0
2017/11/02	2038	01/02/2018			Bond Future	126.9331		126.9331	126.9202	126.9202	(0.010)	0.0000	0.0000	18,693
2017/11/02	2038	01/02/2018	136.94	Put	Bond Future	10,006.8600		10.0069	10,019.7500	10.0198	0.129	0	0	0
2017/11/02	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2038	01/02/2018	136.93	Put	Bond Future	9,996.8600		9.9969	10,009.7500	10.0098	0.129	0	0	0
2017/11/02	2038	03/05/2018	132.28	Put	Bond Future	2,953.9900		2.9540	2,966.7100	2.9667	0.431	0	0	0
2017/11/02	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2038	03/05/2018			Bond Future	129.3260		129.3260	129.3133	129.3133	(0.010)	0.0000	0.0000	0
2017/11/02	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2038	03/05/2018	132.27	Put	Bond Future	2,943.9900		2.9440	2,956.7100	2.9567	0.432	0	0	0
2017/11/02	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2038	03/05/2018	132.29	Put	Bond Future	2,963.9900		2.9640	2,976.7100	2.9767	0.429	0	0	0
2017/11/02	2038	02/08/2018	134.55	Put	Bond Future	2,805.8900		2.8059	2,819.6900	2.8197	0.492	0	0	0
2017/11/02	2038	02/08/2018			Bond Future	131.7441		131.7441	131.7303	131.7303	(0.010)	0.0000	0.0000	0
2017/11/02	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2038	02/08/2018	134.54	Put	Bond Future	2,795.8900		2.7959	2,809.6900	2.8097	0.494	0	0	0
2017/11/02	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2038	02/08/2018	134.53	Put	Bond Future	2,785.8900		2.7859	2,799.6900	2.7997	0.495	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
2017/11/02	2040	02/11/2017	9.67	Put	Bond Future	2,990.0700	2.9901	2,942.7400	2.9427	(1.583)	0	0	0
2017/11/02	2040	02/11/2017			Bond Future	10.0258	93.3250	10.0200	93.3724	(0.058)	0.0000	0.0000	0
2017/11/02	2040	02/11/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2040	02/11/2017	9.66	Put	Bond Future	3,076.4100	3.0764	3,029.0800	3.0291	(1.538)	0	0	0
2017/11/02	2040	02/11/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2040	02/11/2017	9.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2040	02/11/2017	9.65	Put	Bond Future	3,162.8800	3.1629	3,115.5500	3.1156	(1.496)	0	0	0
2017/11/02	2040	01/02/2018	9.89	Call	Bond Future	1,699.0300	1.6990	1,589.6700	1.5897	(6.437)	0	0	0
2017/11/02	2040	01/02/2018			Bond Future	10.0965	90.5310	10.1268	90.2874	0.299	0.0000	0.0000	25,930
2017/11/02	2040	01/02/2018	9.87	Call	Bond Future	1,634.8200	1.6348	1,528.1000	1.5281	(6.528)	0	0	0
2017/11/02	2040	01/02/2018	9.87	Put	Bond Future	3,495.2100	3.4952	3,632.1200	3.6321	3.917	0	0	0
2017/11/02	2040	01/02/2018	9.88	Put	Bond Future	3,443.7700	3.4438	3,579.3600	3.5794	3.937	0	0	0
2017/11/02	2040	01/02/2018	9.89	Put	Bond Future	3,392.6700	3.3927	3,526.9400	3.5269	3.958	0	0	0
2017/11/02	2040	01/02/2018	9.88	Call	Bond Future	1,666.8200	1.6668	1,558.7800	1.5588	(6.482)	0	0	0
2017/11/02	2040	03/05/2018	10.08	Put	Bond Future	3,909.4900	3.9095	4,028.7500	4.0288	3.051	0	0	0
2017/11/02	2040	03/05/2018			Bond Future	10.1706	92.2068	10.2018	91.9587	0.307	0.0000	0.0000	0
2017/11/02	2040	03/05/2018	10.07	Call	Bond Future	3,144.1800	3.1442	3,016.2100	3.0162	(4.070)	0	0	0
2017/11/02	2040	03/05/2018	10.07	Put	Bond Future	3,952.1400	3.9521	4,072.3200	4.0723	3.041	0	0	0
2017/11/02	2040	03/05/2018	10.08	Call	Bond Future	3,182.3600	3.1824	3,053.4700	3.0535	(4.050)	0	0	0
2017/11/02	2040	03/05/2018	10.06	Call	Bond Future	3,105.9900	3.1060	2,978.9400	2.9789	(4.090)	0	0	0
2017/11/02	2040	03/05/2018	10.06	Put	Bond Future	3,994.8900	3.9949	4,115.9900	4.1160	3.031	0	0	0
2017/11/02	2040	02/08/2018	10.04	Call	Bond Future	3,619.7700	3.6198	3,495.6400	3.4956	(3.429)	0	0	0
2017/11/02	2040	02/08/2018	10.03	Put	Bond Future	5,317.5200	5.3175	5,446.8200	5.4468	2.432	0	0	0
2017/11/02	2040	02/08/2018			Bond Future	10.2472	89.4185	10.2794	89.1659	0.314	0.0000	0.0000	0
2017/11/02	2040	02/08/2018	10.05	Call	Bond Future	3,656.3600	3.6564	3,531.4800	3.5315	(3.415)	0	0	0
2017/11/02	2040	02/08/2018	10.05	Put	Bond Future	5,228.5400	5.2285	5,356.3300	5.3563	2.444	0	0	0
2017/11/02	2040	02/08/2018	10.04	Put	Bond Future	5,272.8800	5.2729	5,401.4200	5.4014	2.438	0	0	0
2017/11/02	2040	02/08/2018	10.03	Call	Bond Future	3,583.3700	3.5834	3,460.0000	3.4600	(3.443)	0	0	0
2017/11/02	2044	02/11/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2044	02/11/2017			Bond Future	10.0408	90.4562	10.0350	90.5038	(0.057)	0.0000	0.0000	0
2017/11/02	2044	02/11/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2044	02/11/2017	9.66	Put	Bond Future	3,244.9700	3.2450	3,197.3500	3.1974	(1.468)	0	0	0
2017/11/02	2044	02/11/2017	9.68	Put	Bond Future	3,069.4900	3.0695	3,021.8700	3.0219	(1.551)	0	0	0
2017/11/02	2044	02/11/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2044	02/11/2017	9.67	Put	Bond Future	3,157.1600	3.1572	3,109.5400	3.1095	(1.508)	0	0	0
2017/11/02	2044	01/02/2018	9.90	Put	Bond Future	3,451.7700	3.4518	3,587.4600	3.5875	3.931	0	0	0
2017/11/02	2044	01/02/2018	9.89	Call	Bond Future	1,684.9700	1.6850	1,575.8600	1.5759	(6.475)	0	0	0
2017/11/02	2044	01/02/2018			Bond Future	10.1090	87.7347	10.1393	87.4886	0.299	0.0000	0.0000	17,528
2017/11/02	2044	01/02/2018	9.90	Call	Bond Future	1,717.6100	1.7176	1,607.1700	1.6072	(6.430)	0	0	0
2017/11/02	2044	01/02/2018	9.89	Put	Bond Future	3,503.5700	3.5036	3,640.5900	3.6406	3.911	0	0	0
2017/11/02	2044	01/02/2018	9.91	Call	Bond Future	1,750.6400	1.7506	1,638.8600	1.6389	(6.385)	0	0	0
2017/11/02	2044	01/02/2018	9.91	Put	Bond Future	3,400.5100	3.4005	3,534.8600	3.5349	3.951	0	0	0
2017/11/02	2044	03/05/2018	10.10	Call	Bond Future	3,269.9000	3.2699	3,138.4500	3.1385	(4.020)	0	0	0
2017/11/02	2044	03/05/2018	10.09	Put	Bond Future	3,964.2500	3.9643	4,084.3900	4.0844	3.031	0	0	0
2017/11/02	2044	03/05/2018			Bond Future	10.1804	89.3588	10.2116	89.1081	0.306	0.0000	0.0000	0
2017/11/02	2044	03/05/2018	10.11	Call	Bond Future	3,309.1100	3.3091	3,176.7400	3.1767	(4.000)	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
2017/11/02	2044	03/05/2018	10.11	Put	Bond Future	3,879.2300	3.8792	3,997.5300	3.9975	3.050	0	0	0
2017/11/02	2044	03/05/2018	10.10	Put	Bond Future	3,921.5600	3.9216	4,040.7800	4.0408	3.040	0	0	0
2017/11/02	2044	03/05/2018	10.09	Call	Bond Future	3,230.9300	3.2309	3,100.4000	3.1004	(4.040)	0	0	0
2017/11/02	2044	02/08/2018	10.07	Call	Bond Future	3,762.4500	3.7625	3,634.9600	3.6350	(3.388)	0	0	0
2017/11/02	2044	02/08/2018			Bond Future	10.2540	86.6425	10.2862	86.3874	0.314	0.0000	0.0000	0
2017/11/02	2044	02/08/2018	10.05	Call	Bond Future	3,688.3600	3.6884	3,562.3900	3.5624	(3.415)	0	0	0
2017/11/02	2044	02/08/2018	10.05	Put	Bond Future	5,336.3700	5.3364	5,465.5600	5.4656	2.421	0	0	0
2017/11/02	2044	02/08/2018	10.07	Put	Bond Future	5,246.5400	5.2465	5,374.2100	5.3742	2.433	0	0	0
2017/11/02	2044	02/08/2018	10.06	Call	Bond Future	3,725.3100	3.7253	3,598.5800	3.5986	(3.402)	0	0	0
2017/11/02	2044	02/08/2018	10.06	Put	Bond Future	5,291.3000	5.2913	5,419.7300	5.4197	2.427	0	0	0
2017/11/02	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2046	02/11/2017	136.30	Put	Bond Future	14,129.9000	14.1299	14,385.7800	14.3858	1.811	0	0	0
2017/11/02	2046	02/11/2017			Bond Future	122.1701	122.1701	121.9142	121.9142	(0.209)	0.0000	0.0000	0
2017/11/02	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2046	02/11/2017	136.32	Put	Bond Future	14,149.9000	14.1499	14,405.7800	14.4058	1.808	0	0	0
2017/11/02	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2046	02/11/2017	136.31	Put	Bond Future	14,139.9000	14.1399	14,395.7800	14.3958	1.810	0	0	0
2017/11/02	2046	01/02/2018	132.92	Put	Bond Future	8,474.7500	8.4748	9,232.8500	9.2328	8.945	0	0	0
2017/11/02	2046	01/02/2018			Bond Future	124.4452	124.4452	123.6872	123.6872	(0.609)	0.0000	0.0000	21,197
2017/11/02	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2046	01/02/2018	132.91	Put	Bond Future	8,464.7500	8.4648	9,222.8500	9.2228	8.956	0	0	0
2017/11/02	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2046	01/02/2018	132.90	Put	Bond Future	8,454.7500	8.4548	9,212.8500	9.2128	8.967	0	0	0
2017/11/02	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2046	03/05/2018			Bond Future	125.1914	125.1914	124.4195	124.4195	(0.616)	0.0000	0.0000	0
2017/11/02	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2046	03/05/2018	127.93	Put	Bond Future	2,738.6500	2.7387	3,510.4500	3.5105	28.182	0	0	0
2017/11/02	2046	03/05/2018	127.95	Put	Bond Future	2,758.6500	2.7587	3,530.4500	3.5305	27.977	0	0	0
2017/11/02	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2046	03/05/2018	127.94	Put	Bond Future	2,748.6500	2.7487	3,520.4500	3.5205	28.079	0	0	0
2017/11/02	2046	02/08/2018	128.78	Put	Bond Future	1,199.4900	1.1995	1,986.8800	1.9869	65.644	0	0	0
2017/11/02	2046	02/08/2018			Bond Future	127.5805	127.5805	126.7931	126.7931	(0.617)	0.0000	0.0000	0
2017/11/02	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2046	02/08/2018	128.77	Put	Bond Future	1,189.4900	1.1895	1,976.8800	1.9769	66.196	0	0	0
2017/11/02	2046	02/08/2018	128.79	Put	Bond Future	1,209.4900	1.2095	1,996.8800	1.9969	65.101	0	0	0
2017/11/02	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2050	02/11/2017	144.66	Put	Bond Future	15,579.0500	15.5790	15,590.9900	15.5910	0.077	0	0	0
2017/11/02	2050	02/11/2017	144.67	Put	Bond Future	15,589.0500	15.5890	15,600.9900	15.6010	0.077	0	0	0
2017/11/02	2050	02/11/2017			Bond Future	129.0809	129.0809	129.0690	129.0690	(0.009)	0.0000	0.0000	0
2017/11/02	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2050	02/11/2017	144.65	Put	Bond Future	15,569.0500	15.5690	15,580.9900	15.5810	0.077	0	0	0
2017/11/02	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/02	2050	01/02/2018	140.23	Put	Bond Future	10,424.3100	10.4243	10,437.2000	10.4372	0.124	0	0	0
2017/11/02	2050	01/02/2018			Bond Future	129.8057	129.8057	129.7928	129.7928	(0.010)	0.0000	0.0000	22,879
2017/11/02	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2050	01/02/2018	140.25	Put	Bond Future	10,444.3100	10.4443	10,457.2000	10.4572	0.123	0	0	0
2017/11/02	2050	01/02/2018	140.24	Put	Bond Future	10,434.3100	10.4343	10,447.2000	10.4472	0.124	0	0	0
2017/11/02	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2050	03/05/2018	135.62	Put	Bond Future	3,367.3300	3.3673	3,380.0200	3.3800	0.377	0	0	0
2017/11/02	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2050	03/05/2018			Bond Future	132.2527	132.2527	132.2400	132.2400	(0.010)	0.0000	0.0000	0
2017/11/02	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2050	03/05/2018	135.61	Put	Bond Future	3,357.3300	3.3573	3,370.0200	3.3700	0.378	0	0	0
2017/11/02	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2050	03/05/2018	135.63	Put	Bond Future	3,377.3300	3.3773	3,390.0200	3.3900	0.376	0	0	0
2017/11/02	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2050	02/08/2018	137.54	Put	Bond Future	4,496.5200	4.4965	4,510.4700	4.5105	0.310	0	0	0
2017/11/02	2050	02/08/2018	137.52	Put	Bond Future	4,476.5200	4.4765	4,490.4700	4.4905	0.312	0	0	0
2017/11/02	2050	02/08/2018			Bond Future	133.0435	133.0435	133.0295	133.0295	(0.010)	0.0000	0.0000	0
2017/11/02	2050	02/08/2018	137.53	Put	Bond Future	4,486.5200	4.4865	4,500.4700	4.5005	0.311	0	0	0
2017/11/02	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	AL37	02/11/2017			Index Future	550.4160	550.4160	550.4310	550.4310	0.003	0.0000	0.0000	0
2017/11/02	AL37	01/02/2018			Index Future	560.5090	560.5090	559.8840	559.8840	(0.112)	0.0000	0.0000	0
2017/11/02	AL37	03/05/2018			Index Future	570.8870	570.8870	570.2510	570.2510	(0.111)	0.0000	0.0000	0
2017/11/02	AL37	02/08/2018			Index Future	581.5280	581.5280	580.8800	580.8800	(0.111)	0.0000	0.0000	0
2017/11/02	AL7T	02/11/2017			Index Future	627.5350	627.5350	627.5630	627.5630	0.004	0.0000	0.0000	0
2017/11/02	AL7T	01/02/2018			Index Future	639.0420	639.0420	638.3320	638.3320	(0.111)	0.0000	0.0000	0
2017/11/02	AL7T	03/05/2018			Index Future	650.8740	650.8740	650.1500	650.1500	(0.111)	0.0000	0.0000	0
2017/11/02	AL7T	02/08/2018			Index Future	663.0060	663.0060	662.2690	662.2690	(0.111)	0.0000	0.0000	0
2017/11/02	ALBI	02/11/2017			Index Future	565.7090	565.7090	565.9540	565.9540	0.043	0.0000	0.0000	0
2017/11/02	ALBI	01/02/2018			Index Future	576.0820	576.0820	575.1670	575.1670	(0.159)	0.0000	0.0000	772
2017/11/02	ALBI	03/05/2018			Index Future	586.7490	586.7490	585.8160	585.8160	(0.159)	0.0000	0.0000	0
2017/11/02	ALBI	02/08/2018			Index Future	597.6850	597.6850	596.7350	596.7350	(0.159)	0.0000	0.0000	0
2017/11/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C023	28/02/2023			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
2017/11/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C223	25/01/2023			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
2017/11/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	EL28	02/11/2017			Bond Future	126.3876	126.3876	126.3781	126.3781	(0.008)	0.0000	0.0000	0
2017/11/02	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	EL28	02/11/2017	133.87	Put	Bond Future	7,482.3600	7.4824	7,491.8700	7.4919	0.127	0	0	0
2017/11/02	EL28	02/11/2017	133.89	Put	Bond Future	7,502.3600	7.5024	7,511.8700	7.5119	0.127	0	0	0
2017/11/02	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	EL28	02/11/2017	133.88	Put	Bond Future	7,492.3600	7.4924	7,501.8700	7.5019	0.127	0	0	0
2017/11/02	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	EL28	01/02/2018			Bond Future	128.7411	128.7411	128.7306	128.7306	(0.008)	0.0000	0.0000	0
2017/11/02	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	EL28	01/02/2018	132.29	Put	Bond Future	3,548.9100	3.5489	3,559.3600	3.5594	0.294	0	0	0
2017/11/02	EL28	01/02/2018	132.31	Put	Bond Future	3,568.9100	3.5689	3,579.3600	3.5794	0.293	0	0	0
2017/11/02	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	EL28	01/02/2018	132.30	Put	Bond Future	3,558.9100	3.5589	3,569.3600	3.5694	0.294	0	0	0
2017/11/02	EL28	03/05/2018	133.20	Put	Bond Future	3,791.4600	3.7915	3,801.6800	3.8017	0.270	0	0	0
2017/11/02	EL28	03/05/2018			Bond Future	129.4085	129.4085	129.3983	129.3983	(0.008)	0.0000	0.0000	0
2017/11/02	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	EL28	03/05/2018	133.19	Put	Bond Future	3,781.4600	3.7815	3,791.6800	3.7917	0.270	0	0	0
2017/11/02	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	EL28	03/05/2018	133.18	Put	Bond Future	3,771.4600	3.7715	3,781.6800	3.7817	0.271	0	0	0
2017/11/02	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	EL28	02/08/2018			Bond Future	131.8781	131.8781	131.8669	131.8669	(0.009)	0.0000	0.0000	0
2017/11/02	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	EL28	02/08/2018	134.93	Put	Bond Future	3,051.8700	3.0519	3,063.1000	3.0631	0.368	0	0	0
2017/11/02	EL28	02/08/2018	134.95	Put	Bond Future	3,071.8700	3.0719	3,083.1000	3.0831	0.366	0	0	0
2017/11/02	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	EL28	02/08/2018	134.94	Put	Bond Future	3,061.8700	3.0619	3,073.1000	3.0731	0.367	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
2017/11/02	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	ES33	02/11/2017	10.66	Put	Bond Future	2,158.2800	2.1583	2,091.5300	2.0915	(3.093)	0	0	0
2017/11/02	ES33	02/11/2017			Bond Future	11.0163	74.9892	11.0050	75.0560	(0.102)	0.0000	0.0000	0
2017/11/02	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	ES33	02/11/2017	10.68	Put	Bond Future	2,034.6400	2.0346	1,967.8900	1.9679	(3.281)	0	0	0
2017/11/02	ES33	02/11/2017	10.67	Put	Bond Future	2,096.4200	2.0964	2,029.6700	2.0297	(3.184)	0	0	0
2017/11/02	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	ES33	01/02/2018	11.00	Put	Bond Future	769.9500	0.7700	883.5100	0.8835	14.749	0	0	0
2017/11/02	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	ES33	01/02/2018			Bond Future	11.1311	76.3643	11.1506	76.2507	0.175	0.0000	0.0000	9,466
2017/11/02	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	ES33	01/02/2018	10.99	Put	Bond Future	829.1800	0.8292	942.7400	0.9427	13.695	0	0	0
2017/11/02	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	ES33	01/02/2018	11.01	Put	Bond Future	710.8000	0.7108	824.3600	0.8244	15.976	0	0	0
2017/11/02	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	ES33	03/05/2018	11.20	Put	Bond Future	256.2300	0.2562	371.9500	0.3720	45.163	0	0	0
2017/11/02	ES33	03/05/2018			Bond Future	11.2446	73.9869	11.2648	73.8711	0.180	0.0000	0.0000	0
2017/11/02	ES33	03/05/2018	11.22	Put	Bond Future	141.1600	0.1412	256.8800	0.2569	81.978	0	0	0
2017/11/02	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	ES33	03/05/2018	11.21	Put	Bond Future	198.6600	0.1987	314.3800	0.3144	58.250	0	0	0
2017/11/02	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	ES33	02/08/2018	11.15	Put	Bond Future	1,193.4700	1.1935	1,311.1900	1.3112	9.864	0	0	0
2017/11/02	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	ES33	02/08/2018			Bond Future	11.3593	75.3653	11.3802	75.2476	0.184	0.0000	0.0000	0
2017/11/02	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	ES33	02/08/2018	11.14	Put	Bond Future	1,251.2200	1.2512	1,368.9400	1.3689	9.408	0	0	0
2017/11/02	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	ES33	02/08/2018	11.16	Put	Bond Future	1,135.7800	1.1358	1,253.5000	1.2535	10.365	0	0	0
2017/11/02	ES42	02/11/2017			Bond Future	11.2362	77.6233	11.2300	77.6645	(0.055)	0.0000	0.0000	0
2017/11/02	ES42	01/02/2018			Bond Future	11.3464	79.0467	11.3763	78.8513	0.264	0.0000	0.0000	7,957
2017/11/02	ES42	03/05/2018			Bond Future	11.4606	76.2490	11.4916	76.0500	0.271	0.0000	0.0000	0
2017/11/02	ES42	02/08/2018			Bond Future	11.5739	77.6694	11.6060	77.4668	0.278	0.0000	0.0000	0
2017/11/02	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	GOVI	02/11/2017	572.44	Put	GOVI	84,150.0000	8.4150	82,250.0000	8.2250	(2.258)	0	0	0
2017/11/02	GOVI	02/11/2017			GOVI	564.0250	564.0250	564.2150	564.2150	0.034	0.0000	0.0000	0
2017/11/02	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	GOVI	02/11/2017	572.46	Put	GOVI	84,350.0000	8.4350	82,450.0000	8.2450	(2.253)	0	0	0
2017/11/02	GOVI	02/11/2017	572.45	Put	GOVI	84,250.0000	8.4250	82,350.0000	8.2350	(2.255)	0	0	0
2017/11/02	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	GOVI	01/02/2018	581.04	Put	GOVI	66,720.0000	6.6720	75,880.0000	7.5880	13.729	0	0	0
2017/11/02	GOVI	01/02/2018			GOVI	574.3680	574.3680	573.4520	573.4520	(0.159)	0.0000	0.0000	791
2017/11/02	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	GOVI	01/02/2018	581.03	Put	GOVI	66,620.0000	6.6620	75,780.0000	7.5780	13.750	0	0	0
2017/11/02	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	GOVI	01/02/2018	581.02	Call	GOVI	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
2017/11/02	GOVI	01/02/2018	581.02	Put	GOVI	66,520.0000	6.6520	75,680.0000	7.5680	13.770	0	0	0
2017/11/02	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	GOVI	03/05/2018			GOVI	585.0030	585.0030	584.0690	584.0690	(0.160)	0.0000	0.0000	0
2017/11/02	GOVI	03/05/2018	590.27	Put	GOVI	52,670.0000	5.2670	62,010.0000	6.2010	17.733	0	0	0
2017/11/02	GOVI	03/05/2018	590.29	Put	GOVI	52,870.0000	5.2870	62,210.0000	6.2210	17.666	0	0	0
2017/11/02	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	GOVI	03/05/2018	590.28	Put	GOVI	52,770.0000	5.2770	62,110.0000	6.2110	17.699	0	0	0
2017/11/02	GOVI	02/08/2018	605.72	Put	GOVI	98,130.0000	9.8130	107,640.0000	10.7640	9.691	0	0	0
2017/11/02	GOVI	02/08/2018			GOVI	595.9070	595.9070	594.9560	594.9560	(0.160)	0.0000	0.0000	0
2017/11/02	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	GOVI	02/08/2018	605.71	Put	GOVI	98,030.0000	9.8030	107,540.0000	10.7540	9.701	0	0	0
2017/11/02	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	GOVI	02/08/2018	605.70	Put	GOVI	97,930.0000	9.7930	107,440.0000	10.7440	9.711	0	0	0
2017/11/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/02	IGOV	02/11/2017			Index Future	247.4760	247.4760	247.4120	247.4120	(0.026)	0.0000	0.0000	0
2017/11/02	IGOV	01/02/2018			Index Future	252.0840	252.0840	251.9350	251.9350	(0.059)	0.0000	0.0000	872
2017/11/02	IGOV	03/05/2018			Index Future	256.8360	256.8360	256.6860	256.6860	(0.058)	0.0000	0.0000	272
2017/11/02	IGOV	02/08/2018			Index Future	261.7380	261.7380	261.5830	261.5830	(0.059)	0.0000	0.0000	0
2017/11/02	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/11/02	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/02	IS01	15/03/2018			Interest Rate Swap	99.7086	99.7086	99.7067	99.7067	(0.002)	0.0000	0.0000	0
2017/11/02	IS01	21/06/2018			Interest Rate Swap	99.9003	99.9003	99.8969	99.8969	(0.003)	0.0000	0.0000	0
2017/11/02	IS01	20/09/2018			Interest Rate Swap	100.1189	100.1189	100.1117	100.1117	(0.007)	0.0000	0.0000	0
2017/11/02	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/02	IS02	16/03/2018			Interest Rate Swap	98.9924	98.9924	98.9909	98.9909	(0.002)	0.0000	0.0000	0
2017/11/02	IS02	15/06/2018			Interest Rate Swap	98.5874	98.5874	98.5835	98.5835	(0.004)	0.0000	0.0000	0
2017/11/02	IS02	21/09/2018			Interest Rate Swap	98.5884	98.5884	98.5814	98.5814	(0.007)	0.0000	0.0000	0
2017/11/02	IS02	21/12/2018			Interest Rate Swap	99.0600	99.0600	99.0500	99.0500	(0.010)	0.0000	0.0000	0
2017/11/02	IS02	15/03/2019			Interest Rate Swap	99.5394	99.5394	99.5238	99.5238	(0.016)	0.0000	0.0000	0
2017/11/02	IS02	21/06/2019			Interest Rate Swap	100.0157	100.0157	100.0005	100.0005	(0.015)	0.0000	0.0000	0
2017/11/02	IS02	20/09/2019			Interest Rate Swap	100.5672	100.5672	100.5002	100.5002	(0.067)	0.0000	0.0000	0
2017/11/02	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	IS05	17/12/2020			Interest Rate Swap	97.1443	97.1443	97.1472	97.1472	0.003	0.0000	0.0000	0
2017/11/02	IS05	16/03/2021			Interest Rate Swap	96.4615	96.4615	96.4629	96.4629	0.001	0.0000	0.0000	0
2017/11/02	IS05	15/06/2021			Interest Rate Swap	95.7555	95.7555	95.7493	95.7493	(0.006)	0.0000	0.0000	0
2017/11/02	IS05	21/09/2021			Interest Rate Swap	96.0245	96.0245	96.0113	96.0113	(0.014)	0.0000	0.0000	0
2017/11/02	IS05	21/12/2021			Interest Rate Swap	98.2896	98.2896	98.2742	98.2742	(0.016)	0.0000	0.0000	51
2017/11/02	IS05	15/03/2022			Interest Rate Swap	98.5076	98.5076	98.4900	98.4900	(0.018)	0.0000	0.0000	0
2017/11/02	IS05	21/06/2022			Interest Rate Swap	99.7735	99.7735	99.7561	99.7561	(0.017)	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
2017/11/02	IS05	20/09/2022			Interest Rate Swap	102.0346	102.0346	102.0178	102.0178	(0.016)	0.0000	0.0000	0
2017/11/02	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	IS10	17/12/2025			Interest Rate Swap	97.4625	97.4625	97.4159	97.4159	(0.048)	0.0000	0.0000	0
2017/11/02	IS10	16/03/2026			Interest Rate Swap	94.5653	94.5653	94.5216	94.5216	(0.046)	0.0000	0.0000	0
2017/11/02	IS10	15/06/2026			Interest Rate Swap	93.3835	93.3835	93.3463	93.3463	(0.040)	0.0000	0.0000	0
2017/11/02	IS10	21/09/2026			Interest Rate Swap	95.5563	95.5563	95.5282	95.5282	(0.029)	0.0000	0.0000	0
2017/11/02	IS10	21/12/2026			Interest Rate Swap	99.3176	99.3176	99.2962	99.2962	(0.022)	0.0000	0.0000	0
2017/11/02	IS10	15/03/2027			Interest Rate Swap	97.9536	97.9536	97.9364	97.9364	(0.018)	0.0000	0.0000	0
2017/11/02	IS10	21/06/2027			Interest Rate Swap	100.0187	100.0187	100.0086	100.0086	(0.010)	0.0000	0.0000	0
2017/11/02	IS10	20/09/2027			Interest Rate Swap	103.7072	103.7072	103.7026	103.7026	(0.004)	0.0000	0.0000	0
2017/11/02	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/02	JBAF	15/11/2017			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017/11/02	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/02	JBAF	17/01/2018			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2017/11/02	JBAF	21/02/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/02	JBAF	20/03/2018			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	2,500
2017/11/02	JBAF	18/04/2018			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/11/02	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/11/02	JBAF	19/09/2018			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/11/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/02	JBAF	19/12/2018			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/11/02	JBAF	20/03/2019			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/11/02	JBAF	19/06/2019			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2017/11/02	JBAF	18/09/2019			Jibar Tradeable Future	7.6500	92.3500	7.6500	92.3500	0.000	0.0000	0.0000	0
2017/11/02	R023	02/11/2017	8.56	Call	Bond Future	1,031.9200	1.0319	1,034.6700	1.0347	0.266	0	0	0
2017/11/02	R023	02/11/2017			Bond Future	8.3107	99.0684	8.3100	99.0711	(0.008)	0.0000	0.0000	0
2017/11/02	R023	02/11/2017	8.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R023	02/11/2017	8.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R023	02/11/2017	8.57	Call	Bond Future	1,073.0200	1.0730	1,075.7700	1.0758	0.256	0	0	0
2017/11/02	R023	02/11/2017	8.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R023	02/11/2017	8.58	Call	Bond Future	1,114.1100	1.1141	1,116.8600	1.1169	0.247	0	0	0
2017/11/02	R023	01/02/2018	8.33	Put	Bond Future	1,026.8500	1.0269	1,065.3900	1.0654	3.753	0	0	0
2017/11/02	R023	01/02/2018			Bond Future	8.3686	100.8851	8.3893	100.8024	0.247	0.0000	0.0000	61,158
2017/11/02	R023	01/02/2018	8.32	Call	Bond Future	852.8200	0.8528	809.2400	0.8092	(5.110)	0	0	0
2017/11/02	R023	01/02/2018	8.32	Put	Bond Future	1,047.4300	1.0474	1,086.5300	1.0865	3.733	0	0	0
2017/11/02	R023	01/02/2018	8.33	Call	Bond Future	872.2900	0.8723	828.1500	0.8281	(5.060)	0	0	0
2017/11/02	R023	01/02/2018	8.31	Call	Bond Future	833.8100	0.8338	790.8000	0.7908	(5.158)	0	0	0
2017/11/02	R023	01/02/2018	8.31	Put	Bond Future	1,068.4900	1.0685	1,108.1600	1.1082	3.713	0	0	0
2017/11/02	R023	03/05/2018	8.27	Call	Bond Future	1,019.8500	1.0198	980.1800	0.9802	(3.890)	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
2017/11/02	R023	03/05/2018			Bond Future	8.4211	98.8234	8.4431	98.7391	0.261	0.0000	0.0000	0
2017/11/02	R023	03/05/2018	8.27	Put	Bond Future	1,600.7100	1.6007	1,645.2600	1.6453	2.783	0	0	0
2017/11/02	R023	03/05/2018	8.28	Call	Bond Future	1,037.3300	1.0373	997.2600	0.9973	(3.863)	0	0	0
2017/11/02	R023	03/05/2018	8.29	Put	Bond Future	1,558.4500	1.5584	1,602.1900	1.6022	2.807	0	0	0
2017/11/02	R023	03/05/2018	8.28	Put	Bond Future	1,579.6200	1.5796	1,623.7700	1.6238	2.795	0	0	0
2017/11/02	R023	03/05/2018	8.29	Call	Bond Future	1,054.7100	1.0547	1,014.2300	1.0142	(3.838)	0	0	0
2017/11/02	R035	02/11/2017	9.61	Put	Bond Future	1,967.0400	1.9670	1,883.4100	1.8834	(4.252)	0	0	0
2017/11/02	R035	02/11/2017			Bond Future	9.8608	93.5335	9.8500	93.6172	(0.110)	0.0000	0.0000	0
2017/11/02	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R035	02/11/2017	9.60	Put	Bond Future	2,046.7800	2.0468	1,963.1500	1.9631	(4.086)	0	0	0
2017/11/02	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R035	02/11/2017	9.59	Put	Bond Future	2,126.6200	2.1266	2,042.9900	2.0430	(3.933)	0	0	0
2017/11/02	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R035	01/02/2018	9.73	Put	Bond Future	1,588.2600	1.5883	1,739.3800	1.7394	9.515	0	0	0
2017/11/02	R035	01/02/2018			Bond Future	9.9362	95.2487	9.9561	95.0976	0.200	0.0000	0.0000	47,336
2017/11/02	R035	01/02/2018	9.75	Put	Bond Future	1,432.3600	1.4324	1,583.4800	1.5835	10.550	0	0	0
2017/11/02	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R035	01/02/2018	9.74	Put	Bond Future	1,510.2600	1.5103	1,661.3800	1.6614	10.006	0	0	0
2017/11/02	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R035	03/05/2018	9.91	Put	Bond Future	736.9100	0.7369	890.8900	0.8909	20.895	0	0	0
2017/11/02	R035	03/05/2018			Bond Future	10.0077	92.5122	10.0282	92.3583	0.205	0.0000	0.0000	0
2017/11/02	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R035	03/05/2018	9.90	Put	Bond Future	812.8700	0.8129	966.8500	0.9669	18.943	0	0	0
2017/11/02	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R035	03/05/2018	9.89	Put	Bond Future	888.9200	0.8889	1,042.9000	1.0429	17.322	0	0	0
2017/11/02	R186	02/11/2017	8.89	Put	Bond Future	797.1400	0.7971	783.8000	0.7838	(1.673)	0	0	0
2017/11/02	R186	02/11/2017	8.88	Call	Bond Future	5.8900	0.0059	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R186	02/11/2017	8.75	Put	Bond Future	1,712.6700	1.7127	1,707.7200	1.7077	(0.289)	0	0	0
2017/11/02	R186	02/11/2017			Bond Future	9.0108	113.0960	9.0100	113.1009	(0.008)	0.0000	0.0000	0
2017/11/02	R186	02/11/2017	8.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R186	02/11/2017	8.89	Call	Bond Future	8.4000	0.0084	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R186	02/11/2017	8.88	Put	Bond Future	860.2800	0.8603	849.4500	0.8494	(1.259)	0	0	0
2017/11/02	R186	02/11/2017	8.90	Call	Bond Future	11.7900	0.0118	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R186	02/11/2017	8.90	Put	Bond Future	734.9300	0.7349	718.2000	0.7182	(2.276)	0	0	0
2017/11/02	R186	02/11/2017	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R186	02/11/2017	8.60	Put	Bond Future	2,714.0700	2.7141	2,709.1300	2.7091	(0.182)	0	0	0
2017/11/02	R186	02/11/2017	9.00	Call	Bond Future	152.3200	0.1523	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R186	02/11/2017	9.00	Put	Bond Future	222.2900	0.2223	65.0300	0.0650	(70.745)	0	0	0
2017/11/02	R186	01/02/2018	9.00	Call	Bond Future	1,472.0900	1.4721	1,404.5400	1.4045	(4.589)	0	0	0
2017/11/02	R186	01/02/2018	9.25	Call	Bond Future	2,324.7100	2.3247	2,238.6000	2.2386	(3.704)	0	0	0
2017/11/02	R186	01/02/2018	8.50	Put	Bond Future	4,181.0400	4.1810	4,279.1100	4.2791	2.346	0	0	0
2017/11/02	R186	01/02/2018	8.96	Call	Bond Future	1,356.0500	1.3560	1,291.6500	1.2916	(4.749)	0	0	0
2017/11/02	R186	01/02/2018			Bond Future	9.0782	109.8702	9.0984	109.7422	0.223	0.0000	0.0000	127,326
2017/11/02	R186	01/02/2018	7.75	Put	Bond Future	8,898.3700	8.8984	9,023.5300	9.0235	1.407	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
2017/11/02	R186	01/02/2018	7.75	Call	Bond Future	23.7700	0.0238	20.8600	0.0209	(12.242)	0	0	1,460
2017/11/02	R186	01/02/2018	8.50	Call	Bond Future	430.6700	0.4307	400.6700	0.4007	(6.966)	0	0	1,460
2017/11/02	R186	01/02/2018	9.00	Put	Bond Future	1,969.2900	1.9693	2,029.8100	2.0298	3.073	0	0	6,200
2017/11/02	R186	01/02/2018	8.75	Put	Bond Future	2,949.4900	2.9495	3,029.7500	3.0298	2.721	0	0	775
2017/11/02	R186	01/02/2018	9.25	Put	Bond Future	1,242.1100	1.2421	1,284.0700	1.2841	3.378	0	0	775
2017/11/02	R186	01/02/2018	8.97	Call	Bond Future	1,384.5800	1.3846	1,319.3800	1.3194	(4.709)	0	0	0
2017/11/02	R186	01/02/2018	8.96	Put	Bond Future	2,108.8800	2.1089	2,172.5500	2.1725	3.019	0	0	0
2017/11/02	R186	01/02/2018	8.75	Call	Bond Future	841.5300	0.8415	793.7200	0.7937	(5.681)	0	0	0
2017/11/02	R186	01/02/2018	8.97	Put	Bond Future	2,073.4300	2.0734	2,136.3000	2.1363	3.032	0	0	0
2017/11/02	R186	01/02/2018	8.98	Call	Bond Future	1,413.4700	1.4135	1,347.4800	1.3475	(4.669)	0	0	0
2017/11/02	R186	01/02/2018	8.98	Put	Bond Future	2,038.3800	2.0384	2,100.4600	2.1005	3.046	0	0	0
2017/11/02	R186	03/05/2018	8.91	Put	Bond Future	3,206.7100	3.2067	3,277.5600	3.2776	2.209	0	0	0
2017/11/02	R186	03/05/2018	8.92	Call	Bond Future	1,748.6400	1.7486	1,688.5300	1.6885	(3.438)	0	0	0
2017/11/02	R186	03/05/2018			Bond Future	9.1478	111.9043	9.1689	111.7738	0.231	0.0000	0.0000	0
2017/11/02	R186	03/05/2018	8.93	Call	Bond Future	1,774.9100	1.7749	1,714.2400	1.7142	(3.418)	0	0	0
2017/11/02	R186	03/05/2018	8.93	Put	Bond Future	3,132.8800	3.1329	3,202.6300	3.2026	2.226	0	0	0
2017/11/02	R186	03/05/2018	8.91	Call	Bond Future	1,722.9200	1.7229	1,663.3500	1.6634	(3.458)	0	0	0
2017/11/02	R186	03/05/2018	8.92	Put	Bond Future	3,169.5000	3.1695	3,239.8100	3.2398	2.218	0	0	0
2017/11/02	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R197	02/11/2017	305.15	Put	Bond Future	6,007.1000	6.0071	6,036.4100	6.0364	0.488	0	0	0
2017/11/02	R197	02/11/2017			Bond Future	299.1429	299.1429	299.1136	299.1136	(0.010)	0.0000	0.0000	0
2017/11/02	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R197	02/11/2017	305.17	Put	Bond Future	6,027.1000	6.0271	6,056.4100	6.0564	0.486	0	0	0
2017/11/02	R197	02/11/2017	305.16	Put	Bond Future	6,017.1000	6.0171	6,046.4100	6.0464	0.487	0	0	0
2017/11/02	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R197	01/02/2018	301.68	Put	Bond Future	3,956.2900	3.9563	3,987.9300	3.9879	0.800	0	0	0
2017/11/02	R197	01/02/2018			Bond Future	297.7237	297.7237	297.6921	297.6921	(0.011)	0.0000	0.0000	2,350
2017/11/02	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R197	01/02/2018	301.67	Put	Bond Future	3,946.2900	3.9463	3,977.9300	3.9779	0.802	0	0	0
2017/11/02	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R197	01/02/2018	301.66	Put	Bond Future	3,936.2900	3.9363	3,967.9300	3.9679	0.804	0	0	0
2017/11/02	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R197	03/05/2018			Bond Future	303.3363	303.3363	303.3049	303.3049	(0.010)	0.0000	0.0000	0
2017/11/02	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R197	03/05/2018	304.44	Put	Bond Future	1,103.7100	1.1037	1,135.1000	1.1351	2.844	0	0	0
2017/11/02	R197	03/05/2018	304.46	Put	Bond Future	1,123.7100	1.1237	1,155.1000	1.1551	2.793	0	0	0
2017/11/02	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R197	03/05/2018	304.45	Put	Bond Future	1,113.7100	1.1137	1,145.1000	1.1451	2.819	0	0	0
2017/11/02	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R202	02/11/2017			Bond Future	238.6624	238.6624	238.6400	238.6400	(0.009)	0.0000	0.0000	0
2017/11/02	R202	02/11/2017	253.89	Put	Bond Future	15,227.6000	15.2276	15,250.0300	15.2500	0.147	0	0	0
2017/11/02	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R202	02/11/2017	253.91	Put	Bond Future	15,247.6000	15.2476	15,270.0300	15.2700	0.147	0	0	0
2017/11/02	R202	02/11/2017	253.90	Put	Bond Future	15,237.6000	15.2376	15,260.0300	15.2600	0.147	0	0	0
2017/11/02	R202	02/11/2017	253.91	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
2017/11/02	R202	01/02/2018	249.07	Call	Bond Future	148.4600	0.1485	143.2800	0.1433	(3.489)	0	0	0
2017/11/02	R202	01/02/2018	249.06	Put	Bond Future	9,814.8200	9.8148	9,834.1100	9.8341	0.197	0	0	0
2017/11/02	R202	01/02/2018			Bond Future	239.3942	239.3942	239.3697	239.3697	(0.010)	0.0000	0.0000	22,936
2017/11/02	R202	01/02/2018	249.08	Call	Bond Future	147.9100	0.1479	142.7400	0.1427	(3.495)	0	0	0
2017/11/02	R202	01/02/2018	249.08	Put	Bond Future	9,833.7100	9.8337	9,853.0300	9.8530	0.196	0	0	0
2017/11/02	R202	01/02/2018	249.07	Put	Bond Future	9,824.2600	9.8243	9,843.5700	9.8436	0.197	0	0	0
2017/11/02	R202	01/02/2018	249.06	Call	Bond Future	149.0200	0.1490	143.8200	0.1438	(3.489)	0	0	0
2017/11/02	R202	03/05/2018	247.48	Put	Bond Future	5,487.8400	5.4878	5,494.9700	5.4950	0.130	0	0	0
2017/11/02	R202	03/05/2018	247.47	Call	Bond Future	1,918.1900	1.9182	1,901.4500	1.9015	(0.873)	0	0	0
2017/11/02	R202	03/05/2018			Bond Future	243.9070	243.9070	243.8832	243.8832	(0.010)	0.0000	0.0000	0
2017/11/02	R202	03/05/2018	247.48	Call	Bond Future	1,914.8800	1.9149	1,898.1500	1.8981	(0.874)	0	0	0
2017/11/02	R202	03/05/2018	247.47	Put	Bond Future	5,481.1500	5.4812	5,488.2700	5.4883	0.130	0	0	0
2017/11/02	R202	03/05/2018	247.49	Call	Bond Future	1,911.5600	1.9116	1,894.8500	1.8949	(0.874)	0	0	0
2017/11/02	R202	03/05/2018	247.49	Put	Bond Future	5,494.5200	5.4945	5,501.6700	5.5017	0.130	0	0	0
2017/11/02	R204	02/11/2017	7.76	Put	Bond Future	115.5300	0.1155	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R204	02/11/2017			Bond Future	7.2899	103.7760	7.2950	103.7705	0.071	0.0000	0.0000	0
2017/11/02	R204	02/11/2017	7.75	Call	Bond Future	606.5400	0.6065	482.8000	0.4828	(20.401)	0	0	0
2017/11/02	R204	02/11/2017	7.75	Put	Bond Future	118.2600	0.1183	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R204	02/11/2017	7.76	Call	Bond Future	614.3800	0.6144	493.3700	0.4934	(19.696)	0	0	0
2017/11/02	R204	02/11/2017	7.74	Call	Bond Future	598.7300	0.5987	472.2200	0.4722	(21.130)	0	0	0
2017/11/02	R204	02/11/2017	7.74	Put	Bond Future	121.0300	0.1210	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R204	01/02/2018	7.27	Call	Bond Future	2,719.1100	2.7191	2,673.3500	2.6733	(1.683)	0	0	0
2017/11/02	R204	01/02/2018			Bond Future	7.2504	101.6411	7.3228	101.5807	0.999	0.0000	0.0000	37,951
2017/11/02	R204	01/02/2018	7.25	Call	Bond Future	2,710.9700	2.7110	2,665.2700	2.6653	(1.686)	0	0	0
2017/11/02	R204	01/02/2018	7.25	Put	Bond Future	2,711.3200	2.7113	2,726.1000	2.7261	0.545	0	0	0
2017/11/02	R204	01/02/2018	7.27	Put	Bond Future	2,702.7500	2.7027	2,717.4700	2.7175	0.545	0	0	0
2017/11/02	R204	01/02/2018	7.26	Call	Bond Future	2,715.0400	2.7150	2,669.3100	2.6693	(1.684)	0	0	0
2017/11/02	R204	01/02/2018	7.26	Put	Bond Future	2,707.0300	2.7070	2,721.7800	2.7218	0.545	0	0	0
2017/11/02	R204	03/05/2018	7.10	Put	Bond Future	4,104.5700	4.1046	4,123.1500	4.1231	0.453	0	0	0
2017/11/02	R204	03/05/2018			Bond Future	7.1576	103.5229	7.2601	103.4613	1.432	0.0000	0.0000	0
2017/11/02	R204	03/05/2018	7.09	Call	Bond Future	4,067.0600	4.0671	4,024.0400	4.0240	(1.058)	0	0	0
2017/11/02	R204	03/05/2018	7.09	Put	Bond Future	4,107.7100	4.1077	4,126.3000	4.1263	0.453	0	0	0
2017/11/02	R204	03/05/2018	7.10	Call	Bond Future	4,069.9400	4.0699	4,026.9100	4.0269	(1.057)	0	0	0
2017/11/02	R204	03/05/2018	7.08	Call	Bond Future	4,064.1800	4.0642	4,021.1700	4.0212	(1.058)	0	0	0
2017/11/02	R204	03/05/2018	7.08	Put	Bond Future	4,110.8500	4.1108	4,129.4500	4.1294	0.452	0	0	0
2017/11/02	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R207	02/11/2017	8.03	Call	Bond Future	616.7400	0.6167	617.6000	0.6176	0.139	0	0	0
2017/11/02	R207	02/11/2017			Bond Future	7.7154	101.3289	7.7150	101.3297	(0.006)	0.0000	0.0000	0
2017/11/02	R207	02/11/2017	8.04	Call	Bond Future	636.2700	0.6363	637.1300	0.6371	0.135	0	0	0
2017/11/02	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R207	02/11/2017	8.05	Call	Bond Future	655.7900	0.6558	656.6500	0.6567	0.131	0	0	0
2017/11/02	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R207	01/02/2018	7.61	Put	Bond Future	464.9500	0.4649	488.3400	0.4883	5.031	0	0	0
2017/11/02	R207	01/02/2018	7.60	Call	Bond Future	208.3400	0.2083	192.1900	0.1922	(7.752)	0	0	0
2017/11/02	R207	01/02/2018			Bond Future	7.7516	99.5459	7.7743	99.5060	0.293	0.0000	0.0000	42,287
2017/11/02	R207	01/02/2018	7.61	Call	Bond Future	215.3200	0.2153	198.8200	0.1988	(7.663)	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
2017/11/02	R207	01/02/2018	7.60	Put	Bond Future	475.6200	0.4756	499.3600	0.4994	4.991	0	0	0
2017/11/02	R207	01/02/2018	7.62	Call	Bond Future	222.2600	0.2223	205.4200	0.2054	(7.577)	0	0	0
2017/11/02	R207	01/02/2018	7.62	Put	Bond Future	454.2400	0.4542	477.2900	0.4773	5.074	0	0	0
2017/11/02	R207	03/05/2018	7.57	Call	Bond Future	263.4600	0.2635	247.7400	0.2477	(5.967)	0	0	0
2017/11/02	R207	03/05/2018	7.56	Put	Bond Future	633.3500	0.6334	658.5000	0.6585	3.971	0	0	0
2017/11/02	R207	03/05/2018			Bond Future	7.8024	101.3888	7.8287	101.3482	0.337	0.0000	0.0000	0
2017/11/02	R207	03/05/2018	7.58	Call	Bond Future	269.7000	0.2697	253.7400	0.2537	(5.918)	0	0	0
2017/11/02	R207	03/05/2018	7.58	Put	Bond Future	614.4000	0.6144	639.0700	0.6391	4.015	0	0	0
2017/11/02	R207	03/05/2018	7.57	Put	Bond Future	623.7000	0.6237	648.6100	0.6486	3.994	0	0	0
2017/11/02	R207	03/05/2018	7.56	Call	Bond Future	257.5700	0.2576	242.0900	0.2421	(6.010)	0	0	0
2017/11/02	R208	02/11/2017	8.19	Call	Bond Future	654.0000	0.6540	655.6600	0.6557	0.254	0	0	0
2017/11/02	R208	02/11/2017	8.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R208	02/11/2017			Bond Future	7.9606	97.1529	7.9600	97.1545	(0.007)	0.0000	0.0000	0
2017/11/02	R208	02/11/2017	8.20	Call	Bond Future	682.3800	0.6824	684.0400	0.6840	0.243	0	0	0
2017/11/02	R208	02/11/2017	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R208	02/11/2017	8.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R208	02/11/2017	8.18	Call	Bond Future	625.6000	0.6256	627.2600	0.6273	0.265	0	0	0
2017/11/02	R208	01/02/2018	7.85	Put	Bond Future	797.3300	0.7973	830.3100	0.8303	4.136	0	0	0
2017/11/02	R208	01/02/2018			Bond Future	8.0103	98.9344	8.0316	98.8772	0.267	0.0000	0.0000	34,899
2017/11/02	R208	01/02/2018	7.84	Call	Bond Future	356.8700	0.3569	333.0800	0.3331	(6.666)	0	0	0
2017/11/02	R208	01/02/2018	7.84	Put	Bond Future	813.8400	0.8138	847.2700	0.8473	4.108	0	0	0
2017/11/02	R208	01/02/2018	7.85	Call	Bond Future	367.2700	0.3673	343.0300	0.3430	(6.600)	0	0	0
2017/11/02	R208	01/02/2018	7.83	Call	Bond Future	346.6600	0.3467	323.3200	0.3233	(6.733)	0	0	0
2017/11/02	R208	01/02/2018	7.83	Put	Bond Future	830.5500	0.8306	864.4300	0.8644	4.079	0	0	0
2017/11/02	R208	03/05/2018	7.77	Call	Bond Future	416.6700	0.4167	394.9400	0.3949	(5.215)	0	0	0
2017/11/02	R208	03/05/2018			Bond Future	8.0601	97.3650	8.0836	97.3067	0.291	0.0000	0.0000	0
2017/11/02	R208	03/05/2018	7.77	Put	Bond Future	1,141.3700	1.1414	1,177.9600	1.1780	3.206	0	0	0
2017/11/02	R208	03/05/2018	7.78	Call	Bond Future	425.8000	0.4258	403.7500	0.4038	(5.178)	0	0	0
2017/11/02	R208	03/05/2018	7.79	Put	Bond Future	1,109.8500	1.1098	1,145.8000	1.1458	3.239	0	0	0
2017/11/02	R208	03/05/2018	7.78	Put	Bond Future	1,125.4100	1.1254	1,161.6800	1.1617	3.223	0	0	0
2017/11/02	R208	03/05/2018	7.79	Call	Bond Future	435.3200	0.4353	412.9500	0.4130	(5.139)	0	0	0
2017/11/02	R209	02/11/2017	9.54	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R209	02/11/2017	9.52	Put	Bond Future	1,920.4400	1.9204	1,850.9900	1.8510	(3.616)	0	0	0
2017/11/02	R209	02/11/2017	9.00	Put	Bond Future	5,557.3900	5.5574	5,487.9500	5.4879	(1.250)	0	0	0
2017/11/02	R209	02/11/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R209	02/11/2017	9.75	Call	Bond Future	61.8100	0.0618	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R209	02/11/2017	8.30	Put	Bond Future	10,897.8000	10.8978	10,828.3600	10.8284	(0.637)	0	0	0
2017/11/02	R209	02/11/2017	9.88	Put	Bond Future	51.7700	0.0518	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R209	02/11/2017			Bond Future	9.8107	70.5785	9.8000	70.6480	(0.109)	0.0000	0.0000	0
2017/11/02	R209	02/11/2017	9.54	Put	Bond Future	1,785.8200	1.7858	1,716.3600	1.7164	(3.890)	0	0	0
2017/11/02	R209	02/11/2017	9.52	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R209	02/11/2017	10.00	Call	Bond Future	1,210.5000	1.2105	1,278.5600	1.2786	5.622	0	0	0
2017/11/02	R209	02/11/2017	10.00	Put	Bond Future	1.3800	0.0014	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R209	02/11/2017	9.53	Put	Bond Future	1,853.0800	1.8531	1,783.6300	1.7836	(3.748)	0	0	0
2017/11/02	R209	02/11/2017	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R209	02/11/2017	10.60	Call	Bond Future	4,839.2100	4.8392	4,908.6500	4.9087	1.435	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
2017/11/02	R209	02/11/2017	9.75	Put	Bond Future	456.4900		0.4565	325.2400	0.3252	(28.752)	0	0	0
2017/11/02	R209	02/11/2017	8.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R209	02/11/2017	9.88	Call	Bond Future	498.0300		0.4980	515.7000	0.5157	3.548	0	0	0
2017/11/02	R209	02/11/2017	9.53	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R209	02/11/2017	9.58	Call	Bond Future	0.1800		0.0002	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R209	02/11/2017	9.58	Put	Bond Future	1,517.8400		1.5178	1,448.2200	1.4482	(4.587)	0	0	0
2017/11/02	R209	02/11/2017	9.33	Put	Bond Future	3,218.4900		3.2185	3,149.0500	3.1490	(2.158)	0	0	0
2017/11/02	R209	02/11/2017	9.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R209	01/02/2018	9.85	Call	Bond Future	1,785.2600		1.7853	1,712.2500	1.7122	(4.090)	0	0	0
2017/11/02	R209	01/02/2018	9.33	Call	Bond Future	583.6000		0.5836	547.7900	0.5478	(6.136)	0	0	220
2017/11/02	R209	01/02/2018	10.10	Call	Bond Future	2,668.8600		2.6689	2,579.3400	2.5793	(3.354)	0	0	0
2017/11/02	R209	01/02/2018	10.22	Put	Bond Future	0.0000		0.0000	1,029.7900	1.0298	100.000	0	0	739
2017/11/02	R209	01/02/2018	9.73	Call	Bond Future	1,428.8100		1.4288	1,364.5000	1.3645	(4.501)	0	0	0
2017/11/02	R209	01/02/2018	9.71	Put	Bond Future	2,445.5300		2.4455	2,510.0600	2.5101	2.639	0	0	0
2017/11/02	R209	01/02/2018	9.72	Call	Bond Future	1,401.5000		1.4015	1,337.9300	1.3379	(4.536)	0	0	0
2017/11/02	R209	01/02/2018			Bond Future	9.8754		71.8728	9.8954	71.7454	0.202	0.0000	0.0000	151,674
2017/11/02	R209	01/02/2018	9.88	Call	Bond Future	1,881.6900		1.8817	1,806.5600	1.8066	(3.993)	0	0	0
2017/11/02	R209	01/02/2018	9.88	Put	Bond Future	1,852.5800		1.8526	1,904.8200	1.9048	2.820	0	0	220
2017/11/02	R209	01/02/2018	9.59	Call	Bond Future	1,075.7000		1.0757	1,021.6800	1.0217	(5.022)	0	0	0
2017/11/02	R209	01/02/2018	9.59	Put	Bond Future	2,939.0100		2.9390	3,012.3600	3.0124	2.496	0	0	377
2017/11/02	R209	01/02/2018	9.73	Put	Bond Future	2,369.0500		2.3691	2,432.1100	2.4321	2.662	0	0	0
2017/11/02	R209	01/02/2018	9.71	Call	Bond Future	1,374.5200		1.3745	1,311.6800	1.3117	(4.572)	0	0	0
2017/11/02	R209	01/02/2018	9.85	Put	Bond Future	1,948.4100		1.9484	2,002.7700	2.0028	2.790	0	0	7,500
2017/11/02	R209	01/02/2018	9.33	Put	Bond Future	4,209.5500		4.2095	4,301.1100	4.3011	2.175	0	0	0
2017/11/02	R209	01/02/2018	10.10	Put	Bond Future	1,253.8100		1.2538	1,291.6600	1.2917	3.019	0	0	3,000
2017/11/02	R209	01/02/2018	10.22	Call	Bond Future	0.0000		0.0000	3,055.9700	3.0560	100.000	0	0	0
2017/11/02	R209	01/02/2018	9.72	Put	Bond Future	2,407.0800		2.4071	2,470.8800	2.4709	2.651	0	0	0
2017/11/02	R209	01/02/2018	10.00	Call	Bond Future	2,293.8200		2.2938	2,210.5700	2.2106	(3.629)	0	0	0
2017/11/02	R209	01/02/2018	10.00	Put	Bond Future	1,503.5400		1.5035	1,547.6600	1.5477	2.934	0	0	7,500
2017/11/02	R209	01/02/2018	9.52	Put	Bond Future	0.0000		0.0000	3,332.6500	3.3326	100.000	0	0	0
2017/11/02	R209	01/02/2018	9.52	Call	Bond Future	0.0000		0.0000	873.6700	0.8737	100.000	0	0	739
2017/11/02	R209	01/02/2018	9.89	Call	Bond Future	1,914.2900		1.9143	1,838.4700	1.8385	(3.961)	0	0	0
2017/11/02	R209	01/02/2018	9.89	Put	Bond Future	1,821.2700		1.8213	1,872.8200	1.8728	2.830	0	0	157
2017/11/02	R209	01/02/2018	9.32	Put	Bond Future	4,263.6700		4.2637	4,355.8700	4.3559	2.162	0	0	0
2017/11/02	R209	01/02/2018	9.32	Call	Bond Future	568.6400		0.5686	533.4700	0.5335	(6.185)	0	0	157
2017/11/02	R209	01/02/2018	9.87	Call	Bond Future	0.0000		0.0000	1,774.8100	1.7748	100.000	0	0	0
2017/11/02	R209	01/02/2018	9.87	Put	Bond Future	0.0000		0.0000	1,937.0700	1.9371	100.000	0	0	739
2017/11/02	R209	03/05/2018	10.00	Call	Bond Future	2,901.4600		2.9015	2,824.2900	2.8243	(2.660)	0	0	0
2017/11/02	R209	03/05/2018	9.85	Put	Bond Future	2,996.2800		2.9963	3,056.2300	3.0562	2.001	0	0	0
2017/11/02	R209	03/05/2018			Bond Future	9.9401		70.0543	9.9607	69.9245	0.207	0.0000	0.0000	0
2017/11/02	R209	03/05/2018	9.85	Call	Bond Future	2,422.4700		2.4225	2,352.6400	2.3526	(2.883)	0	0	0
2017/11/02	R209	03/05/2018	10.00	Put	Bond Future	2,524.1800		2.5242	2,576.7900	2.5768	2.084	0	0	5,000
2017/11/02	R209	03/05/2018	9.86	Call	Bond Future	2,452.9900		2.4530	2,382.6600	2.3827	(2.867)	0	0	0
2017/11/02	R209	03/05/2018	9.84	Call	Bond Future	2,392.1500		2.3922	2,322.8200	2.3228	(2.898)	0	0	0
2017/11/02	R209	03/05/2018	9.84	Put	Bond Future	3,030.0600		3.0301	3,090.5100	3.0905	1.995	0	0	0
2017/11/02	R209	03/05/2018	9.86	Put	Bond Future	2,962.7900		2.9628	3,022.2400	3.0222	2.007	0	0	0
2017/11/02	R209	01/11/2018	1,016.00	Call	Bond Future	68,690.7900		68.6908	68,556.7300	68.5567	(0.195)	0	0	0
2017/11/02	R209	01/11/2018	9.34	Put	Bond Future	6,629.8400		6.6298	6,714.8000	6.7148	1.281	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	
2017/11/02	R209	01/11/2018	1,015.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017/11/02	R209	01/11/2018			Bond Future		10.0660	69.5787	10.0877	69.4446	0.215	0.0000	0.0000	0
2017/11/02	R209	01/11/2018	1,016.01	Call	Bond Future		68,690.7900	68.6908	68,556.7300	68.5567	(0.195)	0	0	0
2017/11/02	R209	01/11/2018	1,016.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R209	01/11/2018	1,016.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R209	01/11/2018	9.34	Call	Bond Future		1,909.5000	1.9095	1,860.4000	1.8604	(2.571)	0	0	435
2017/11/02	R209	01/11/2018	1,015.99	Call	Bond Future		68,690.7800	68.6908	68,556.7200	68.5567	(0.195)	0	0	0
2017/11/02	R209	01/11/2018	10.57	Call	Bond Future		5,568.4700	5.5685	5,476.7700	5.4768	(1.647)	0	0	0
2017/11/02	R209	01/11/2018	10.57	Put	Bond Future		2,551.4600	2.5515	2,593.8200	2.5938	1.660	0	0	435
2017/11/02	R209	01/11/2018	9.94	Call	Bond Future		3,445.5500	3.4456	3,374.4000	3.3744	(2.065)	0	0	0
2017/11/02	R209	01/11/2018	9.94	Put	Bond Future		4,232.2400	4.2322	4,295.1500	4.2951	1.486	0	0	435
2017/11/02	R210	02/11/2017	192.08	Put	Bond Future		8,480.9200	8.4809	8,498.3600	8.4984	0.206	0	0	0
2017/11/02	R210	02/11/2017	192.07	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R210	02/11/2017			Bond Future		183.5991	183.5991	183.5816	183.5816	(0.009)	0.0000	0.0000	0
2017/11/02	R210	02/11/2017	192.08	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R210	02/11/2017	192.07	Put	Bond Future		8,470.9200	8.4709	8,488.3600	8.4884	0.206	0	0	0
2017/11/02	R210	02/11/2017	192.09	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R210	02/11/2017	192.09	Put	Bond Future		8,490.9200	8.4909	8,508.3600	8.5084	0.205	0	0	0
2017/11/02	R210	01/02/2018	192.36	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R210	01/02/2018			Bond Future		187.0179	187.0179	186.9991	186.9991	(0.010)	0.0000	0.0000	2,159
2017/11/02	R210	01/02/2018	192.36	Put	Bond Future		5,342.1400	5.3421	5,360.8900	5.3609	0.351	0	0	0
2017/11/02	R210	01/02/2018	192.37	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R210	01/02/2018	192.38	Put	Bond Future		5,362.1400	5.3621	5,380.8900	5.3809	0.350	0	0	0
2017/11/02	R210	01/02/2018	192.37	Put	Bond Future		5,352.1400	5.3521	5,370.8900	5.3709	0.350	0	0	0
2017/11/02	R210	01/02/2018	192.38	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R210	03/05/2018	191.44	Put	Bond Future		3,321.7200	3.3217	3,340.3000	3.3403	0.559	0	0	0
2017/11/02	R210	03/05/2018			Bond Future		188.1183	188.1183	188.0997	188.0997	(0.010)	0.0000	0.0000	0
2017/11/02	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R210	03/05/2018	191.46	Put	Bond Future		3,341.7200	3.3417	3,360.3000	3.3603	0.556	0	0	0
2017/11/02	R210	03/05/2018	191.45	Put	Bond Future		3,331.7200	3.3317	3,350.3000	3.3503	0.558	0	0	0
2017/11/02	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R212	02/11/2017	152.42	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R212	02/11/2017			Bond Future		150.2140	150.2140	150.1992	150.1992	(0.010)	0.0000	0.0000	0
2017/11/02	R212	02/11/2017	152.40	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R212	02/11/2017	152.40	Put	Bond Future		2,185.9600	2.1860	2,200.8400	2.2008	0.681	0	0	0
2017/11/02	R212	02/11/2017	152.42	Put	Bond Future		2,205.9600	2.2060	2,220.8400	2.2208	0.675	0	0	0
2017/11/02	R212	02/11/2017	152.41	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R212	02/11/2017	152.41	Put	Bond Future		2,195.9600	2.1960	2,210.8400	2.2108	0.678	0	0	0
2017/11/02	R212	01/02/2018	154.71	Put	Bond Future		3,742.6300	3.7426	3,758.6200	3.7586	0.427	0	0	0
2017/11/02	R212	01/02/2018			Bond Future		150.9674	150.9674	150.9514	150.9514	(0.011)	0.0000	0.0000	4,869
2017/11/02	R212	01/02/2018	154.70	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R212	01/02/2018	154.70	Put	Bond Future		3,732.6300	3.7326	3,748.6200	3.7486	0.428	0	0	0
2017/11/02	R212	01/02/2018	154.71	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R212	01/02/2018	154.69	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R212	01/02/2018	154.69	Put	Bond Future		3,722.6300	3.7226	3,738.6200	3.7386	0.430	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
2017/11/02	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R212	03/05/2018			Bond Future	153.8133	153.8133	153.7975	153.7975	(0.010)	0.0000	0.0000	0
2017/11/02	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R212	03/05/2018	154.28	Put	Bond Future	466.7200	0.4667	482.5300	0.4825	3.387	0	0	0
2017/11/02	R212	03/05/2018	154.30	Put	Bond Future	486.7200	0.4867	502.5300	0.5025	3.248	0	0	0
2017/11/02	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R212	03/05/2018	154.29	Put	Bond Future	476.7200	0.4767	492.5300	0.4925	3.316	0	0	0
2017/11/02	R213	02/11/2017	9.36	Put	Bond Future	1,594.7800	1.5948	1,525.6300	1.5256	(4.336)	0	0	0
2017/11/02	R213	02/11/2017			Bond Future	9.6058	81.9485	9.5950	82.0176	(0.112)	0.0000	0.0000	0
2017/11/02	R213	02/11/2017	9.35	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R213	02/11/2017	9.35	Put	Bond Future	1,660.5600	1.6606	1,591.4300	1.5914	(4.163)	0	0	0
2017/11/02	R213	02/11/2017	9.36	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R213	02/11/2017	9.34	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/11/02	R213	02/11/2017	9.34	Put	Bond Future	1,726.4200	1.7264	1,657.3000	1.6573	(4.004)	0	0	0
2017/11/02	R213	01/02/2018	9.42	Call	Bond Future	1,088.8700	1.0889	1,046.0100	1.0460	(3.936)	0	0	0
2017/11/02	R213	01/02/2018	9.41	Put	Bond Future	2,775.7700	2.7758	2,826.5400	2.8265	1.829	0	0	0
2017/11/02	R213	01/02/2018			Bond Future	9.6774	83.4512	9.6922	83.3581	0.153	0.0000	0.0000	58,189
2017/11/02	R213	01/02/2018	9.43	Call	Bond Future	1,112.1700	1.1122	1,068.7600	1.0688	(3.903)	0	0	0
2017/11/02	R213	01/02/2018	9.43	Put	Bond Future	2,692.5600	2.6926	2,742.2300	2.7422	1.845	0	0	0
2017/11/02	R213	01/02/2018	9.42	Put	Bond Future	2,734.0400	2.7340	2,784.2600	2.7843	1.837	0	0	0
2017/11/02	R213	01/02/2018	9.41	Call	Bond Future	1,065.7400	1.0657	1,023.4300	1.0234	(3.970)	0	0	0
2017/11/02	R213	03/05/2018	9.57	Put	Bond Future	3,181.0800	3.1811	3,226.6700	3.2267	1.433	0	0	0
2017/11/02	R213	03/05/2018	9.56	Call	Bond Future	2,054.3400	2.0543	2,005.4800	2.0055	(2.378)	0	0	0
2017/11/02	R213	03/05/2018			Bond Future	9.7452	81.4469	9.7605	81.3521	0.157	0.0000	0.0000	0
2017/11/02	R213	03/05/2018	9.57	Call	Bond Future	2,082.4800	2.0825	2,033.2300	2.0332	(2.365)	0	0	0
2017/11/02	R213	03/05/2018	9.56	Put	Bond Future	3,216.2700	3.2163	3,262.2500	3.2623	1.430	0	0	0
2017/11/02	R213	03/05/2018	9.58	Call	Bond Future	2,110.8200	2.1108	2,061.2000	2.0612	(2.351)	0	0	0
2017/11/02	R213	03/05/2018	9.58	Put	Bond Future	3,146.1700	3.1462	3,191.3900	3.1914	1.437	0	0	0
2017/11/02	R214	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R214	02/11/2017			Bond Future	9.9357	70.2294	9.9300	70.2679	(0.058)	0.0000	0.0000	0
2017/11/02	R214	02/11/2017	9.60	Put	Bond Future	2,310.8700	2.3109	2,272.3900	2.2724	(1.665)	0	0	0
2017/11/02	R214	02/11/2017	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R214	02/11/2017	9.58	Put	Bond Future	2,452.4800	2.4525	2,414.0000	2.4140	(1.569)	0	0	0
2017/11/02	R214	02/11/2017	9.59	Put	Bond Future	2,381.6200	2.3816	2,343.1400	2.3431	(1.616)	0	0	0
2017/11/02	R214	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R214	01/02/2018	9.84	Call	Bond Future	1,470.3700	1.4704	1,376.5900	1.3766	(6.378)	0	0	0
2017/11/02	R214	01/02/2018			Bond Future	10.0026	71.5173	10.0328	71.3176	0.302	0.0000	0.0000	50,369
2017/11/02	R214	01/02/2018	9.82	Call	Bond Future	1,413.9500	1.4140	1,322.4000	1.3224	(6.475)	0	0	0
2017/11/02	R214	01/02/2018	9.82	Put	Bond Future	2,640.8800	2.6409	2,749.0100	2.7490	4.094	0	0	0
2017/11/02	R214	01/02/2018	9.84	Put	Bond Future	2,561.1700	2.5612	2,667.0700	2.6671	4.135	0	0	0
2017/11/02	R214	01/02/2018	9.83	Call	Bond Future	1,442.0000	1.4420	1,349.3300	1.3493	(6.426)	0	0	0
2017/11/02	R214	01/02/2018	9.83	Put	Bond Future	2,600.8100	2.6008	2,707.8200	2.7078	4.114	0	0	0
2017/11/02	R214	03/05/2018	9.99	Put	Bond Future	3,065.7600	3.0658	3,162.6500	3.1626	3.160	0	0	0
2017/11/02	R214	03/05/2018			Bond Future	10.0657	69.5456	10.0968	69.3423	0.309	0.0000	0.0000	0
2017/11/02	R214	03/05/2018	9.98	Call	Bond Future	2,535.5000	2.5355	2,429.7800	2.4298	(4.170)	0	0	0
2017/11/02	R214	03/05/2018	9.98	Put	Bond Future	3,101.0900	3.1011	3,198.7500	3.1988	3.149	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
2017/11/02	R214	03/05/2018	9.99	Call	Bond Future	2,566.5300	2.5665	2,460.0400	2.4600	(4.149)	0	0	0
2017/11/02	R214	03/05/2018	9.97	Call	Bond Future	2,504.6700	2.5047	2,399.7200	2.3997	(4.190)	0	0	0
2017/11/02	R214	03/05/2018	9.97	Put	Bond Future	3,136.7300	3.1367	3,235.1600	3.2352	3.138	0	0	0
2017/11/02	R248	02/11/2017	9.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R248	02/11/2017	9.66	Put	Bond Future	2,892.6400	2.8926	2,886.1800	2.8862	(0.223)	0	0	0
2017/11/02	R248	02/11/2017			Bond Future	9.9908	89.8463	9.9900	89.8527	(0.008)	0.0000	0.0000	0
2017/11/02	R248	02/11/2017	9.65	Put	Bond Future	2,982.7000	2.9827	2,976.2400	2.9762	(0.217)	0	0	0
2017/11/02	R248	02/11/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R248	02/11/2017	9.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/02	R248	02/11/2017	9.64	Put	Bond Future	3,072.9200	3.0729	3,066.4600	3.0665	(0.210)	0	0	0
2017/11/02	R248	01/02/2018	9.90	Put	Bond Future	3,292.5500	3.2925	3,425.3300	3.4253	4.033	0	0	0
2017/11/02	R248	01/02/2018	9.89	Call	Bond Future	1,898.8800	1.8989	1,780.0600	1.7801	(6.257)	0	0	0
2017/11/02	R248	01/02/2018			Bond Future	10.0597	91.4938	10.0899	91.2408	0.301	0.0000	0.0000	98,662
2017/11/02	R248	01/02/2018	9.90	Call	Bond Future	1,934.4800	1.9345	1,814.2800	1.8143	(6.214)	0	0	0
2017/11/02	R248	01/02/2018	9.89	Put	Bond Future	3,343.2500	3.3432	3,477.4100	3.4774	4.013	0	0	0
2017/11/02	R248	01/02/2018	9.91	Call	Bond Future	1,970.4600	1.9705	1,848.8800	1.8489	(6.170)	0	0	0
2017/11/02	R248	01/02/2018	9.91	Put	Bond Future	3,242.3900	3.2424	3,373.7900	3.3738	4.053	0	0	0
2017/11/02	R248	03/05/2018	10.06	Call	Bond Future	3,415.4100	3.4154	3,278.6900	3.2787	(4.003)	0	0	0
2017/11/02	R248	03/05/2018	10.05	Put	Bond Future	3,999.1900	3.9992	4,121.1100	4.1211	3.049	0	0	0
2017/11/02	R248	03/05/2018			Bond Future	10.1248	88.7512	10.1560	88.4935	0.308	0.0000	0.0000	0
2017/11/02	R248	03/05/2018	10.07	Call	Bond Future	3,456.0200	3.4560	3,318.3500	3.3183	(3.983)	0	0	0
2017/11/02	R248	03/05/2018	10.07	Put	Bond Future	3,912.7600	3.9128	4,032.7800	4.0328	3.067	0	0	0
2017/11/02	R248	03/05/2018	10.06	Put	Bond Future	3,955.9100	3.9559	4,076.8800	4.0769	3.058	0	0	0
2017/11/02	R248	03/05/2018	10.05	Call	Bond Future	3,374.7900	3.3748	3,239.0200	3.2390	(4.023)	0	0	0

Total

1098962