



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 03/11/2017 TO 03/11/2017

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
2017/11/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	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
2017/11/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	2025	02/11/2017			Bond Future	128.7083	128.7083	128.7083	128.7083	0.000	0.0000	0.0000	0
2017/11/03	2025	01/02/2018	133.89	Put	Bond Future	4,127.0700	4.1271	4,157.5000	4.1575	0.737	0	0	0
2017/11/03	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2025	01/02/2018			Bond Future	129.7629	129.7629	129.7325	129.7325	(0.023)	0.0000	0.0000	1,070
2017/11/03	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2025	01/02/2018	133.88	Put	Bond Future	4,117.0700	4.1171	4,147.5000	4.1475	0.739	0	0	0
2017/11/03	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2025	01/02/2018	133.90	Put	Bond Future	4,137.0700	4.1371	4,167.5000	4.1675	0.736	0	0	0
2017/11/03	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2025	03/05/2018	133.20	Put	Bond Future	990.4500	0.9905	1,037.5800	1.0376	4.758	0	0	0
2017/11/03	2025	03/05/2018			Bond Future	132.2095	132.2095	132.1624	132.1624	(0.036)	0.0000	0.0000	0
2017/11/03	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2025	03/05/2018	133.22	Put	Bond Future	1,010.4500	1.0105	1,057.5800	1.0576	4.664	0	0	0
2017/11/03	2025	03/05/2018	133.21	Put	Bond Future	1,000.4500	1.0005	1,047.5800	1.0476	4.711	0	0	0
2017/11/03	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2025	02/08/2018			Bond Future	134.6874	134.6874	134.6645	134.6645	(0.017)	0.0000	0.0000	0
2017/11/03	2025	02/08/2018	136.65	Put	Bond Future	1,962.6100	1.9626	1,985.4600	1.9855	1.164	0	0	0
2017/11/03	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2025	02/08/2018	136.67	Put	Bond Future	1,982.6100	1.9826	2,005.4600	2.0055	1.153	0	0	0
2017/11/03	2025	02/08/2018	136.66	Put	Bond Future	1,972.6100	1.9726	1,995.4600	1.9955	1.158	0	0	0
2017/11/03	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2029	02/11/2017			Bond Future	98.6880	98.6880	98.6880	98.6880	0.000	0.0000	0.0000	0
2017/11/03	2029	01/02/2018			Bond Future	100.5251	100.5251	100.5020	100.5020	(0.023)	0.0000	0.0000	1,370
2017/11/03	2029	03/05/2018			Bond Future	101.4024	101.4024	101.3664	101.3664	(0.035)	0.0000	0.0000	0
2017/11/03	2029	02/08/2018			Bond Future	103.3369	103.3369	103.3196	103.3196	(0.017)	0.0000	0.0000	0
2017/11/03	2030	02/11/2017			Bond Future	9.5050	91.3807	9.5050	91.3807	0.000	0.0000	0.0000	0
2017/11/03	2030	01/02/2018	9.39	Put	Bond Future	1,373.0800	1.3731	2,884.3100	2.8843	110.061	0	0	0
2017/11/03	2030	01/02/2018			Bond Future	9.5997	88.8829	9.8358	87.3717	2.459	0.0000	0.0000	63,832
2017/11/03	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2030	01/02/2018	9.38	Put	Bond Future	1,439.2800	1.4393	2,950.5100	2.9505	104.999	0	0	0
2017/11/03	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2030	01/02/2018	9.37	Put	Bond Future	1,505.5400	1.5055	3,016.7700	3.0168	100.378	0	0	0
2017/11/03	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2030	03/05/2018			Bond Future	9.6740	90.5283	9.9171	88.9983	2.514	0.0000	0.0000	0
2017/11/03	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2030	03/05/2018	9.49	Put	Bond Future	1,182.1600	1.1822	2,712.2600	2.7123	129.433	0	0	0
2017/11/03	2030	03/05/2018	9.51	Put	Bond Future	1,052.5900	1.0526	2,582.6900	2.5827	145.365	0	0	0
2017/11/03	2030	03/05/2018	9.50	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
2017/11/03	2030	03/05/2018	9.50	Put	Bond Future	1,117.3400	1.1173	2,647.4400	2.6474	136.941	0	0	0
2017/11/03	2030	02/08/2018	9.46	Put	Bond Future	1,846.4200	1.8464	3,372.4500	3.3725	82.648	0	0	0
2017/11/03	2030	02/08/2018			Bond Future	9.7512	88.2096	9.9981	86.6836	2.533	0.0000	0.0000	0
2017/11/03	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2030	02/08/2018	9.45	Put	Bond Future	1,910.7600	1.9108	3,436.7900	3.4368	79.865	0	0	0
2017/11/03	2030	02/08/2018	9.47	Put	Bond Future	1,782.1300	1.7821	3,308.1600	3.3082	85.630	0	0	0
2017/11/03	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2032	02/11/2017			Bond Future	9.6950	89.7550	9.6950	89.7550	0.000	0.0000	0.0000	0
2017/11/03	2032	01/02/2018	9.56	Call	Bond Future	1,259.2300	1.2592	716.9800	0.7170	(43.062)	0	0	0
2017/11/03	2032	01/02/2018	9.55	Put	Bond Future	2,940.9700	2.9410	4,088.8800	4.0889	39.032	0	0	0
2017/11/03	2032	01/02/2018	9.20	Call	Bond Future	529.8200	0.5298	260.5500	0.2605	(50.823)	0	0	7,500
2017/11/03	2032	01/02/2018	9.45	Put	Bond Future	3,414.0200	3.4140	4,646.1000	4.6461	36.089	0	0	0
2017/11/03	2032	01/02/2018	9.40	Put	Bond Future	3,666.7100	3.6667	4,938.5500	4.9386	34.686	0	0	0
2017/11/03	2032	01/02/2018			Bond Future	9.7931	91.2209	10.0392	89.5395	2.512	0.0000	0.0000	42,201
2017/11/03	2032	01/02/2018	9.57	Call	Bond Future	1,285.7200	1.2857	734.7300	0.7347	(42.855)	0	0	0
2017/11/03	2032	01/02/2018	9.57	Put	Bond Future	2,851.4800	2.8515	3,981.9400	3.9819	39.645	0	0	0
2017/11/03	2032	01/02/2018	9.30	Put	Bond Future	4,203.4900	4.2035	5,549.4900	5.5495	32.021	0	0	0
2017/11/03	2032	01/02/2018	9.30	Call	Bond Future	689.6400	0.6896	354.1900	0.3542	(48.641)	0	0	7,800
2017/11/03	2032	01/02/2018	9.56	Put	Bond Future	2,896.0900	2.8961	4,035.2900	4.0353	39.336	0	0	0
2017/11/03	2032	01/02/2018	9.55	Call	Bond Future	1,232.9300	1.2329	699.3900	0.6994	(43.274)	0	0	0
2017/11/03	2032	01/02/2018	9.20	Put	Bond Future	4,780.4400	4.7804	6,192.6200	6.1926	29.541	0	0	0
2017/11/03	2032	01/02/2018	9.45	Call	Bond Future	989.7800	0.9898	540.4100	0.5404	(45.401)	0	0	750
2017/11/03	2032	01/02/2018	9.40	Call	Bond Future	881.3200	0.8813	471.7100	0.4717	(46.477)	0	0	6,800
2017/11/03	2032	03/05/2018	9.70	Call	Bond Future	2,314.7400	2.3147	1,617.7400	1.6177	(30.111)	0	0	0
2017/11/03	2032	03/05/2018	9.71	Put	Bond Future	3,423.2800	3.4233	4,423.2700	4.4233	29.211	0	0	0
2017/11/03	2032	03/05/2018			Bond Future	9.8666	88.7529	10.1198	87.0494	2.566	0.0000	0.0000	0
2017/11/03	2032	03/05/2018	9.70	Put	Bond Future	3,462.1600	3.4622	4,468.6300	4.4686	29.071	0	0	0
2017/11/03	2032	03/05/2018	9.71	Call	Bond Future	2,345.3200	2.3453	1,641.8400	1.6418	(29.995)	0	0	0
2017/11/03	2032	03/05/2018	9.72	Call	Bond Future	2,376.1400	2.3761	1,666.1700	1.6662	(29.879)	0	0	0
2017/11/03	2032	03/05/2018	9.72	Put	Bond Future	3,384.7100	3.3847	4,378.2100	4.3782	29.353	0	0	0
2017/11/03	2032	02/08/2018	9.66	Put	Bond Future	4,603.4300	4.6034	5,624.6200	5.6246	22.183	0	0	0
2017/11/03	2032	02/08/2018	9.67	Call	Bond Future	2,719.9000	2.7199	2,032.8600	2.0329	(25.260)	0	0	0
2017/11/03	2032	02/08/2018			Bond Future	9.9403	90.4066	10.1974	88.7035	2.586	0.0000	0.0000	0
2017/11/03	2032	02/08/2018	9.68	Call	Bond Future	2,748.8500	2.7488	2,056.6800	2.0567	(25.180)	0	0	0
2017/11/03	2032	02/08/2018	9.68	Put	Bond Future	4,523.0700	4.5231	5,533.9700	5.5340	22.350	0	0	0
2017/11/03	2032	02/08/2018	9.66	Call	Bond Future	2,690.8100	2.6908	2,008.9300	2.0089	(25.341)	0	0	0
2017/11/03	2032	02/08/2018	9.67	Put	Bond Future	4,563.2800	4.5633	5,579.3100	5.5793	22.265	0	0	0
2017/11/03	2033	02/11/2017			Bond Future	102.8206	102.8206	102.8206	102.8206	0.000	0.0000	0.0000	0
2017/11/03	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2033	01/02/2018			Bond Future	104.7346	104.7346	104.3701	104.3701	(0.348)	0.0000	0.0000	5,283
2017/11/03	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2033	01/02/2018	109.64	Put	Bond Future	4,905.4300	4.9054	5,269.8800	5.2699	7.430	0	0	0
2017/11/03	2033	01/02/2018	109.66	Put	Bond Future	4,925.4300	4.9254	5,289.8800	5.2899	7.399	0	0	0
2017/11/03	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2033	01/02/2018	109.65	Put	Bond Future	4,915.4300	4.9154	5,279.8800	5.2799	7.414	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
2017/11/03	2033	03/05/2018	107.71	Put	Bond Future	2,089.3600	2.0894	2,473.5800	2.4736	18.389	0	0	0
2017/11/03	2033	03/05/2018			Bond Future	105.6206	105.6206	105.2364	105.2364	(0.364)	0.0000	0.0000	0
2017/11/03	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2033	03/05/2018	107.70	Put	Bond Future	2,079.3600	2.0794	2,463.5800	2.4636	18.478	0	0	0
2017/11/03	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2033	03/05/2018	107.69	Put	Bond Future	2,069.3600	2.0694	2,453.5800	2.4536	18.567	0	0	0
2017/11/03	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2033	02/08/2018			Bond Future	107.6356	107.6356	107.2642	107.2642	(0.345)	0.0000	0.0000	0
2017/11/03	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2033	02/08/2018	109.92	Put	Bond Future	2,284.3600	2.2844	2,655.7600	2.6558	16.258	0	0	0
2017/11/03	2033	02/08/2018	109.94	Put	Bond Future	2,304.3600	2.3044	2,675.7600	2.6758	16.117	0	0	0
2017/11/03	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2033	02/08/2018	109.93	Put	Bond Future	2,294.3600	2.2944	2,665.7600	2.6658	16.188	0	0	0
2017/11/03	2037	02/11/2017			Bond Future	9.9250	90.1322	9.9250	90.1322	0.000	0.0000	0.0000	0
2017/11/03	2037	01/02/2018	9.82	Put	Bond Future	3,141.9300	3.1419	4,308.2900	4.3083	37.122	0	0	0
2017/11/03	2037	01/02/2018			Bond Future	10.0259	87.2945	10.2664	85.5036	2.400	0.0000	0.0000	52,960
2017/11/03	2037	01/02/2018	9.82	Call	Bond Future	1,562.4500	1.5625	937.9300	0.9379	(39.971)	0	0	0
2017/11/03	2037	01/02/2018	9.81	Put	Bond Future	3,189.0400	3.1890	4,364.5800	4.3646	36.862	0	0	0
2017/11/03	2037	01/02/2018	9.83	Call	Bond Future	1,593.5800	1.5936	959.8300	0.9598	(39.769)	0	0	0
2017/11/03	2037	01/02/2018	9.83	Put	Bond Future	3,095.3100	3.0953	4,252.4400	4.2524	37.383	0	0	0
2017/11/03	2037	01/02/2018	9.81	Call	Bond Future	1,531.7000	1.5317	916.3600	0.9164	(40.174)	0	0	0
2017/11/03	2037	03/05/2018	9.99	Call	Bond Future	2,826.3000	2.8263	2,033.2800	2.0333	(28.059)	0	0	0
2017/11/03	2037	03/05/2018	9.97	Put	Bond Future	3,737.2800	3.7373	4,772.8600	4.7729	27.709	0	0	0
2017/11/03	2037	03/05/2018			Bond Future	10.1001	88.9105	10.3473	87.0953	2.447	0.0000	0.0000	0
2017/11/03	2037	03/05/2018	9.99	Put	Bond Future	3,654.7000	3.6547	4,676.7800	4.6768	27.966	0	0	0
2017/11/03	2037	03/05/2018	9.97	Call	Bond Future	2,757.1500	2.7571	1,977.6300	1.9776	(28.273)	0	0	0
2017/11/03	2037	03/05/2018	9.98	Put	Bond Future	3,695.9400	3.6959	4,724.7700	4.7248	27.837	0	0	0
2017/11/03	2037	03/05/2018	9.98	Call	Bond Future	2,791.7300	2.7917	2,005.4600	2.0055	(28.164)	0	0	0
2017/11/03	2037	02/08/2018	9.96	Put	Bond Future	4,880.7700	4.8808	5,922.3600	5.9224	21.341	0	0	0
2017/11/03	2037	02/08/2018	9.95	Call	Bond Future	3,227.6900	3.2277	2,457.6400	2.4576	(23.858)	0	0	0
2017/11/03	2037	02/08/2018			Bond Future	10.1770	86.3112	10.4280	84.4941	2.467	0.0000	0.0000	0
2017/11/03	2037	02/08/2018	9.96	Call	Bond Future	3,260.6900	3.2607	2,485.2400	2.4852	(23.782)	0	0	0
2017/11/03	2037	02/08/2018	9.95	Put	Bond Future	4,923.5700	4.9236	5,970.5600	5.9706	21.265	0	0	0
2017/11/03	2037	02/08/2018	9.97	Call	Bond Future	3,293.5900	3.2936	2,512.7400	2.5127	(23.708)	0	0	0
2017/11/03	2037	02/08/2018	9.97	Put	Bond Future	4,837.9700	4.8380	5,874.1600	5.8742	21.418	0	0	0
2017/11/03	2038	02/11/2017			Bond Future	126.0822	126.0822	126.0822	126.0822	0.000	0.0000	0.0000	0
2017/11/03	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2038	01/02/2018	136.95	Put	Bond Future	10,029.7500	10.0298	10,059.3400	10.0593	0.295	0	0	0
2017/11/03	2038	01/02/2018			Bond Future	126.9202	126.9202	126.8907	126.8907	(0.023)	0.0000	0.0000	18,693
2017/11/03	2038	01/02/2018	136.94	Put	Bond Future	10,019.7500	10.0198	10,049.3400	10.0493	0.295	0	0	0
2017/11/03	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2038	01/02/2018	136.93	Put	Bond Future	10,009.7500	10.0098	10,039.3400	10.0393	0.296	0	0	0
2017/11/03	2038	03/05/2018	132.28	Put	Bond Future	2,966.7100	2.9667	3,012.7300	3.0127	1.551	0	0	0
2017/11/03	2038	03/05/2018	132.27	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
2017/11/03	2038	03/05/2018			Bond Future	129.3133	129.3133	129.2673	129.2673	(0.036)	0.0000	0.0000	0
2017/11/03	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2038	03/05/2018	132.27	Put	Bond Future	2,956.7100	2.9567	3,002.7300	3.0027	1.556	0	0	0
2017/11/03	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2038	03/05/2018	132.29	Put	Bond Future	2,976.7100	2.9767	3,022.7300	3.0227	1.546	0	0	0
2017/11/03	2038	02/08/2018	134.55	Put	Bond Future	2,819.6900	2.8197	2,841.8900	2.8419	0.787	0	0	0
2017/11/03	2038	02/08/2018			Bond Future	131.7303	131.7303	131.7081	131.7081	(0.017)	0.0000	0.0000	0
2017/11/03	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2038	02/08/2018	134.54	Put	Bond Future	2,809.6900	2.8097	2,831.8900	2.8319	0.790	0	0	0
2017/11/03	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2038	02/08/2018	134.53	Put	Bond Future	2,799.6900	2.7997	2,821.8900	2.8219	0.793	0	0	0
2017/11/03	2040	02/11/2017			Bond Future	10.0200	93.3724	10.0200	93.3724	0.000	0.0000	0.0000	0
2017/11/03	2040	01/02/2018	9.89	Call	Bond Future	1,589.6700	1.5897	962.5700	0.9626	(39.448)	0	0	0
2017/11/03	2040	01/02/2018			Bond Future	10.1268	90.2874	10.3622	88.4262	2.325	0.0000	0.0000	25,930
2017/11/03	2040	01/02/2018	9.87	Call	Bond Future	1,528.1000	1.5281	919.5100	0.9195	(39.827)	0	0	0
2017/11/03	2040	01/02/2018	9.87	Put	Bond Future	3,632.1200	3.6321	4,884.6500	4.8846	34.485	0	0	0
2017/11/03	2040	01/02/2018	9.88	Put	Bond Future	3,579.3600	3.5794	4,822.6400	4.8226	34.735	0	0	0
2017/11/03	2040	01/02/2018	9.89	Put	Bond Future	3,526.9400	3.5269	4,760.9600	4.7610	34.988	0	0	0
2017/11/03	2040	01/02/2018	9.88	Call	Bond Future	1,558.7800	1.5588	940.9400	0.9409	(39.636)	0	0	0
2017/11/03	2040	03/05/2018	10.08	Put	Bond Future	4,028.7500	4.0288	5,090.6000	5.0906	26.357	0	0	0
2017/11/03	2040	03/05/2018			Bond Future	10.2018	91.9587	10.4437	90.0724	2.371	0.0000	0.0000	0
2017/11/03	2040	03/05/2018	10.07	Call	Bond Future	3,016.2100	3.0162	2,198.6400	2.1986	(27.106)	0	0	0
2017/11/03	2040	03/05/2018	10.07	Put	Bond Future	4,072.3200	4.0723	5,141.0600	5.1411	26.244	0	0	0
2017/11/03	2040	03/05/2018	10.08	Call	Bond Future	3,053.4700	3.0535	2,229.0100	2.2290	(27.001)	0	0	0
2017/11/03	2040	03/05/2018	10.06	Call	Bond Future	2,978.9400	2.9789	2,168.2700	2.1683	(27.213)	0	0	0
2017/11/03	2040	03/05/2018	10.06	Put	Bond Future	4,115.9900	4.1160	5,191.6300	5.1916	26.133	0	0	0
2017/11/03	2040	02/08/2018	10.04	Call	Bond Future	3,495.6400	3.4956	2,693.2700	2.6933	(22.953)	0	0	0
2017/11/03	2040	02/08/2018	10.03	Put	Bond Future	5,446.8200	5.4468	6,538.5300	6.5385	20.043	0	0	0
2017/11/03	2040	02/08/2018			Bond Future	10.2794	89.1659	10.5251	87.2773	2.390	0.0000	0.0000	0
2017/11/03	2040	02/08/2018	10.05	Call	Bond Future	3,531.4800	3.5315	2,723.5600	2.7236	(22.878)	0	0	0
2017/11/03	2040	02/08/2018	10.05	Put	Bond Future	5,356.3300	5.3563	6,436.9400	6.4369	20.174	0	0	0
2017/11/03	2040	02/08/2018	10.04	Put	Bond Future	5,401.4200	5.4014	6,487.5800	6.4876	20.109	0	0	0
2017/11/03	2040	02/08/2018	10.03	Call	Bond Future	3,460.0000	3.4600	2,663.1800	2.6632	(23.029)	0	0	0
2017/11/03	2044	02/11/2017			Bond Future	10.0350	90.5038	10.0350	90.5038	0.000	0.0000	0.0000	0
2017/11/03	2044	01/02/2018	9.90	Put	Bond Future	3,587.4600	3.5875	4,860.5000	4.8605	35.486	0	0	0
2017/11/03	2044	01/02/2018	9.89	Call	Bond Future	1,575.8600	1.5759	942.1900	0.9422	(40.211)	0	0	0
2017/11/03	2044	01/02/2018			Bond Future	10.1393	87.4886	10.3798	85.5723	2.372	0.0000	0.0000	17,528
2017/11/03	2044	01/02/2018	9.90	Call	Bond Future	1,607.1700	1.6072	963.9700	0.9640	(40.021)	0	0	0
2017/11/03	2044	01/02/2018	9.89	Put	Bond Future	3,640.5900	3.6406	4,923.1600	4.9232	35.230	0	0	0
2017/11/03	2044	01/02/2018	9.91	Call	Bond Future	1,638.8600	1.6389	986.0900	0.9861	(39.831)	0	0	0
2017/11/03	2044	01/02/2018	9.91	Put	Bond Future	3,534.8600	3.5349	4,798.3300	4.7983	35.743	0	0	0
2017/11/03	2044	03/05/2018	10.10	Call	Bond Future	3,138.4500	3.1385	2,281.5100	2.2815	(27.305)	0	0	0
2017/11/03	2044	03/05/2018	10.09	Put	Bond Future	4,084.3900	4.0844	5,177.3100	5.1773	26.758	0	0	0
2017/11/03	2044	03/05/2018			Bond Future	10.2116	89.1081	10.4586	87.1653	2.420	0.0000	0.0000	0
2017/11/03	2044	03/05/2018	10.11	Call	Bond Future	3,176.7400	3.1767	2,312.7200	2.3127	(27.198)	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
2017/11/03	2044	03/05/2018	10.11	Put	Bond Future	3,997.5300	3.9975	5,076.2900	5.0763	26.986	0	0	0
2017/11/03	2044	03/05/2018	10.10	Put	Bond Future	4,040.7800	4.0408	5,126.6200	5.1266	26.872	0	0	0
2017/11/03	2044	03/05/2018	10.09	Call	Bond Future	3,100.4000	3.1004	2,250.5400	2.2505	(27.411)	0	0	0
2017/11/03	2044	02/08/2018	10.07	Call	Bond Future	3,634.9600	3.6350	2,793.1500	2.7931	(23.159)	0	0	0
2017/11/03	2044	02/08/2018			Bond Future	10.2862	86.3874	10.5372	84.4403	2.441	0.0000	0.0000	0
2017/11/03	2044	02/08/2018	10.05	Call	Bond Future	3,562.3900	3.5624	2,731.9800	2.7320	(23.310)	0	0	0
2017/11/03	2044	02/08/2018	10.05	Put	Bond Future	5,465.5600	5.4656	6,582.2100	6.5822	20.431	0	0	0
2017/11/03	2044	02/08/2018	10.07	Put	Bond Future	5,374.2100	5.3742	6,479.4600	6.4795	20.566	0	0	0
2017/11/03	2044	02/08/2018	10.06	Call	Bond Future	3,598.5800	3.5986	2,762.4700	2.7625	(23.234)	0	0	0
2017/11/03	2044	02/08/2018	10.06	Put	Bond Future	5,419.7300	5.4197	6,530.6800	6.5307	20.498	0	0	0
2017/11/03	2046	02/11/2017			Bond Future	121.9142	121.9142	121.9142	121.9142	0.000	0.0000	0.0000	0
2017/11/03	2046	01/02/2018	132.92	Put	Bond Future	9,232.8500	9.2328	9,508.3500	9.5084	2.984	0	0	0
2017/11/03	2046	01/02/2018			Bond Future	123.6872	123.6872	123.4117	123.4117	(0.223)	0.0000	0.0000	21,197
2017/11/03	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2046	01/02/2018	132.91	Put	Bond Future	9,222.8500	9.2228	9,498.3500	9.4984	2.987	0	0	0
2017/11/03	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2046	01/02/2018	132.90	Put	Bond Future	9,212.8500	9.2128	9,488.3500	9.4884	2.990	0	0	0
2017/11/03	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2046	03/05/2018			Bond Future	124.4195	124.4195	124.1235	124.1235	(0.238)	0.0000	0.0000	0
2017/11/03	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2046	03/05/2018	127.93	Put	Bond Future	3,510.4500	3.5105	3,806.5000	3.8065	8.433	0	0	0
2017/11/03	2046	03/05/2018	127.95	Put	Bond Future	3,530.4500	3.5305	3,826.5000	3.8265	8.386	0	0	0
2017/11/03	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2046	03/05/2018	127.94	Put	Bond Future	3,520.4500	3.5205	3,816.5000	3.8165	8.409	0	0	0
2017/11/03	2046	02/08/2018	128.78	Put	Bond Future	1,986.8800	1.9869	2,264.6800	2.2647	13.982	0	0	0
2017/11/03	2046	02/08/2018			Bond Future	126.7931	126.7931	126.5153	126.5153	(0.219)	0.0000	0.0000	0
2017/11/03	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2046	02/08/2018	128.77	Put	Bond Future	1,976.8800	1.9769	2,254.6800	2.2547	14.052	0	0	0
2017/11/03	2046	02/08/2018	128.79	Put	Bond Future	1,996.8800	1.9969	2,274.6800	2.2747	13.912	0	0	0
2017/11/03	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2050	02/11/2017			Bond Future	129.0690	129.0690	129.0690	129.0690	0.000	0.0000	0.0000	0
2017/11/03	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2050	01/02/2018	140.23	Put	Bond Future	10,437.2000	10.4372	10,756.0000	10.7560	3.054	0	0	0
2017/11/03	2050	01/02/2018			Bond Future	129.7928	129.7928	129.4740	129.4740	(0.246)	0.0000	0.0000	22,879
2017/11/03	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2050	01/02/2018	140.25	Put	Bond Future	10,457.2000	10.4572	10,776.0000	10.7760	3.049	0	0	0
2017/11/03	2050	01/02/2018	140.24	Put	Bond Future	10,447.2000	10.4472	10,766.0000	10.7660	3.052	0	0	0
2017/11/03	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2050	03/05/2018	135.62	Put	Bond Future	3,380.0200	3.3800	3,721.1900	3.7212	10.094	0	0	0
2017/11/03	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2050	03/05/2018			Bond Future	132.2400	132.2400	131.8988	131.8988	(0.258)	0.0000	0.0000	0
2017/11/03	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2050	03/05/2018	135.61	Put	Bond Future	3,370.0200	3.3700	3,711.1900	3.7112	10.124	0	0	0
2017/11/03	2050	03/05/2018	135.63	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
2017/11/03	2050	03/05/2018	135.63	Put	Bond Future	3,390.0200	3.3900	3,731.1900	3.7312	10.064	0	0	0
2017/11/03	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2050	02/08/2018	137.54	Put	Bond Future	4,510.4700	4.5105	4,832.7900	4.8328	7.146	0	0	0
2017/11/03	2050	02/08/2018	137.52	Put	Bond Future	4,490.4700	4.4905	4,812.7900	4.8128	7.178	0	0	0
2017/11/03	2050	02/08/2018			Bond Future	133.0295	133.0295	132.7072	132.7072	(0.242)	0.0000	0.0000	0
2017/11/03	2050	02/08/2018	137.53	Put	Bond Future	4,500.4700	4.5005	4,822.7900	4.8228	7.162	0	0	0
2017/11/03	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	AL37	01/02/2018			Index Future	559.8840	559.8840	554.7570	554.7570	(0.916)	0.0000	0.0000	0
2017/11/03	AL37	03/05/2018			Index Future	570.2510	570.2510	565.0860	565.0860	(0.906)	0.0000	0.0000	0
2017/11/03	AL37	02/08/2018			Index Future	580.8800	580.8800	575.8250	575.8250	(0.870)	0.0000	0.0000	0
2017/11/03	AL7T	01/02/2018			Index Future	638.3320	638.3320	629.6810	629.6810	(1.355)	0.0000	0.0000	0
2017/11/03	AL7T	03/05/2018			Index Future	650.1500	650.1500	641.4060	641.4060	(1.345)	0.0000	0.0000	0
2017/11/03	AL7T	02/08/2018			Index Future	662.2690	662.2690	653.5940	653.5940	(1.310)	0.0000	0.0000	0
2017/11/03	ALBI	01/02/2018			Index Future	575.1670	575.1670	565.7480	565.7480	(1.638)	0.0000	0.0000	772
2017/11/03	ALBI	03/05/2018			Index Future	585.8160	585.8160	576.2820	576.2820	(1.627)	0.0000	0.0000	0
2017/11/03	ALBI	02/08/2018			Index Future	596.7350	596.7350	587.2330	587.2330	(1.592)	0.0000	0.0000	0
2017/11/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	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
2017/11/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/11/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	CS23	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/11/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	EL28	02/11/2017			Bond Future	126.3781	126.3781	126.3781	126.3781	0.000	0.0000	0.0000	0
2017/11/03	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	EL28	01/02/2018			Bond Future	128.7306	128.7306	128.7034	128.7034	(0.021)	0.0000	0.0000	0
2017/11/03	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	EL28	01/02/2018	132.29	Put	Bond Future	3,559.3600	3.5594	3,586.6000	3.5866	0.765	0	0	0
2017/11/03	EL28	01/02/2018	132.31	Put	Bond Future	3,579.3600	3.5794	3,606.6000	3.6066	0.761	0	0	0
2017/11/03	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	EL28	01/02/2018	132.30	Put	Bond Future	3,569.3600	3.5694	3,596.6000	3.5966	0.763	0	0	0
2017/11/03	EL28	03/05/2018	133.20	Put	Bond Future	3,801.6800	3.8017	3,845.3800	3.8454	1.149	0	0	0
2017/11/03	EL28	03/05/2018			Bond Future	129.3983	129.3983	129.3546	129.3546	(0.034)	0.0000	0.0000	0
2017/11/03	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	EL28	03/05/2018	133.19	Put	Bond Future	3,791.6800	3.7917	3,835.3800	3.8354	1.153	0	0	0
2017/11/03	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	EL28	03/05/2018	133.18	Put	Bond Future	3,781.6800	3.7817	3,825.3800	3.8254	1.156	0	0	0
2017/11/03	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	EL28	02/08/2018			Bond Future	131.8669	131.8669	131.8472	131.8472	(0.015)	0.0000	0.0000	0
2017/11/03	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	EL28	02/08/2018	134.93	Put	Bond Future	3,063.1000	3.0631	3,082.7800	3.0828	0.642	0	0	0
2017/11/03	EL28	02/08/2018	134.95	Put	Bond Future	3,083.1000	3.0831	3,102.7800	3.1028	0.638	0	0	0
2017/11/03	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	EL28	02/08/2018	134.94	Put	Bond Future	3,073.1000	3.0731	3,092.7800	3.0928	0.640	0	0	0
2017/11/03	ES33	02/11/2017			Bond Future	11.0050	75.0560	11.0050	75.0560	0.000	0.0000	0.0000	0
2017/11/03	ES33	01/02/2018	11.00	Put	Bond Future	883.5100	0.8835	2,235.0400	2.2350	152.973	0	0	0
2017/11/03	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	ES33	01/02/2018			Bond Future	11.1506	76.2507	11.3863	74.8992	2.114	0.0000	0.0000	9,466
2017/11/03	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	ES33	01/02/2018	10.99	Put	Bond Future	942.7400	0.9427	2,294.2700	2.2943	143.362	0	0	0
2017/11/03	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	ES33	01/02/2018	11.01	Put	Bond Future	824.3600	0.8244	2,175.8900	2.1759	163.949	0	0	0
2017/11/03	ES33	03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	ES33	03/05/2018	11.20	Put	Bond Future	371.9500	0.3720	1,740.8700	1.7409	368.039	0	0	0
2017/11/03	ES33	03/05/2018			Bond Future	11.2648	73.8711	11.5077	72.5022	2.156	0.0000	0.0000	0
2017/11/03	ES33	03/05/2018	11.22	Put	Bond Future	256.8800	0.2569	1,625.8000	1.6258	532.903	0	0	0
2017/11/03	ES33	03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	ES33	03/05/2018	11.21	Put	Bond Future	314.3800	0.3144	1,683.3000	1.6833	435.435	0	0	0
2017/11/03	ES33	03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	ES33	02/08/2018	11.15	Put	Bond Future	1,311.1900	1.3112	2,678.8600	2.6789	104.308	0	0	0
2017/11/03	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	ES33	02/08/2018			Bond Future	11.3802	75.2476	11.6270	73.8799	2.169	0.0000	0.0000	0
2017/11/03	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	ES33	02/08/2018	11.14	Put	Bond Future	1,368.9400	1.3689	2,736.6100	2.7366	99.907	0	0	0
2017/11/03	ES33	02/08/2018	11.16	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
2017/11/03	ES33	02/08/2018	11.16	Put	Bond Future	1,253.5000	1.2535	2,621.1700	2.6212	109.108	0	0	0
2017/11/03	ES42	02/11/2017			Bond Future	11.2300	77.6645	11.2300	77.6645	0.000	0.0000	0.0000	0
2017/11/03	ES42	01/02/2018			Bond Future	11.3763	78.8513	11.6121	77.3408	2.073	0.0000	0.0000	7,957
2017/11/03	ES42	03/05/2018			Bond Future	11.4916	76.0500	11.7351	74.5194	2.118	0.0000	0.0000	0
2017/11/03	ES42	02/08/2018			Bond Future	11.6060	77.4668	11.8538	75.9354	2.135	0.0000	0.0000	0
2017/11/03	GOVI	01/02/2018	581.04	Put	GOVI	75,880.0000	7.5880	170,650.0000	17.0650	124.895	0	0	0
2017/11/03	GOVI	01/02/2018			GOVI	573.4520	573.4520	563.9750	563.9750	(1.653)	0.0000	0.0000	792
2017/11/03	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	GOVI	01/02/2018	581.03	Put	GOVI	75,780.0000	7.5780	170,550.0000	17.0550	125.059	0	0	0
2017/11/03	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	GOVI	01/02/2018	581.02	Put	GOVI	75,680.0000	7.5680	170,450.0000	17.0450	125.225	0	0	0
2017/11/03	GOVI	03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	GOVI	03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	GOVI	03/05/2018			GOVI	584.0690	584.0690	574.4760	574.4760	(1.642)	0.0000	0.0000	0
2017/11/03	GOVI	03/05/2018	590.27	Put	GOVI	62,010.0000	6.2010	157,940.0000	15.7940	154.701	0	0	0
2017/11/03	GOVI	03/05/2018	590.29	Put	GOVI	62,210.0000	6.2210	158,140.0000	15.8140	154.204	0	0	0
2017/11/03	GOVI	03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	GOVI	03/05/2018	590.28	Put	GOVI	62,110.0000	6.2110	158,040.0000	15.8040	154.452	0	0	0
2017/11/03	GOVI	02/08/2018	605.72	Put	GOVI	107,640.0000	10.7640	203,270.0000	20.3270	88.842	0	0	0
2017/11/03	GOVI	02/08/2018			GOVI	594.9560	594.9560	585.3930	585.3930	(1.607)	0.0000	0.0000	0
2017/11/03	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	GOVI	02/08/2018	605.71	Put	GOVI	107,540.0000	10.7540	203,170.0000	20.3170	88.925	0	0	0
2017/11/03	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	GOVI	02/08/2018	605.70	Put	GOVI	107,440.0000	10.7440	203,070.0000	20.3070	89.008	0	0	0
2017/11/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/11/03	IGOV	01/02/2018			Index Future	251.9350	251.9350	251.7450	251.7450	(0.075)	0.0000	0.0000	872
2017/11/03	IGOV	03/05/2018			Index Future	256.6860	256.6860	256.4610	256.4610	(0.088)	0.0000	0.0000	272
2017/11/03	IGOV	02/08/2018			Index Future	261.5830	261.5830	261.4020	261.4020	(0.069)	0.0000	0.0000	0
2017/11/03	IS01	21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/11/03	IS01	15/03/2018			Interest Rate Swap	99.7067	99.7067	99.7130	99.7130	0.006	0.0000	0.0000	0
2017/11/03	IS01	21/06/2018			Interest Rate Swap	99.8969	99.8969	99.9222	99.9222	0.025	0.0000	0.0000	0
2017/11/03	IS01	20/09/2018			Interest Rate Swap	100.1117	100.1117	100.1678	100.1678	0.056	0.0000	0.0000	0
2017/11/03	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/11/03	IS02	16/03/2018			Interest Rate Swap	98.9909	98.9909	98.9972	98.9972	0.006	0.0000	0.0000	0
2017/11/03	IS02	15/06/2018			Interest Rate Swap	98.5835	98.5835	98.6070	98.6070	0.024	0.0000	0.0000	0
2017/11/03	IS02	21/09/2018			Interest Rate Swap	98.5814	98.5814	98.6381	98.6381	0.058	0.0000	0.0000	0
2017/11/03	IS02	21/12/2018			Interest Rate Swap	99.0500	99.0500	99.1500	99.1500	0.101	0.0000	0.0000	0
2017/11/03	IS02	15/03/2019			Interest Rate Swap	99.5238	99.5238	99.6584	99.6584	0.135	0.0000	0.0000	0
2017/11/03	IS02	21/06/2019			Interest Rate Swap	100.0005	100.0005	100.1866	100.1866	0.186	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
2017/11/03	IS02	20/09/2019			Interest Rate Swap	100.5002	100.5002	100.7359	100.7359	0.234	0.0000	0.0000	0
2017/11/03	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	IS05	17/12/2020			Interest Rate Swap	97.1472	97.1472	97.6360	97.6360	0.503	0.0000	0.0000	0
2017/11/03	IS05	16/03/2021			Interest Rate Swap	96.4629	96.4629	97.0002	97.0002	0.557	0.0000	0.0000	0
2017/11/03	IS05	15/06/2021			Interest Rate Swap	95.7493	95.7493	96.3360	96.3360	0.613	0.0000	0.0000	0
2017/11/03	IS05	21/09/2021			Interest Rate Swap	96.0113	96.0113	96.6480	96.6480	0.663	0.0000	0.0000	0
2017/11/03	IS05	21/12/2021			Interest Rate Swap	98.2742	98.2742	98.9493	98.9493	0.687	0.0000	0.0000	51
2017/11/03	IS05	15/03/2022			Interest Rate Swap	98.4900	98.4900	99.2037	99.2037	0.725	0.0000	0.0000	0
2017/11/03	IS05	21/06/2022			Interest Rate Swap	99.7561	99.7561	100.5101	100.5101	0.756	0.0000	0.0000	0
2017/11/03	IS05	20/09/2022			Interest Rate Swap	102.0178	102.0178	102.8018	102.8018	0.769	0.0000	0.0000	0
2017/11/03	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	IS10	17/12/2025			Interest Rate Swap	97.4159	97.4159	98.6069	98.6069	1.223	0.0000	0.0000	0
2017/11/03	IS10	16/03/2026			Interest Rate Swap	94.5216	94.5216	95.7572	95.7572	1.307	0.0000	0.0000	0
2017/11/03	IS10	15/06/2026			Interest Rate Swap	93.3463	93.3463	94.6152	94.6152	1.359	0.0000	0.0000	0
2017/11/03	IS10	21/09/2026			Interest Rate Swap	95.5282	95.5282	96.8086	96.8086	1.340	0.0000	0.0000	0
2017/11/03	IS10	21/12/2026			Interest Rate Swap	99.2962	99.2962	100.5727	100.5727	1.286	0.0000	0.0000	0
2017/11/03	IS10	15/03/2027			Interest Rate Swap	97.9364	97.9364	99.2434	99.2434	1.335	0.0000	0.0000	0
2017/11/03	IS10	21/06/2027			Interest Rate Swap	100.0086	100.0086	101.3233	101.3233	1.315	0.0000	0.0000	0
2017/11/03	IS10	20/09/2027			Interest Rate Swap	103.7026	103.7026	105.0072	105.0072	1.258	0.0000	0.0000	0
2017/11/03	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/11/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/11/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/11/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/11/03	JBAF	15/11/2017			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017/11/03	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/11/03	JBAF	17/01/2018			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2017/11/03	JBAF	21/02/2018			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/11/03	JBAF	20/03/2018			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	2,500
2017/11/03	JBAF	18/04/2018			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/11/03	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/11/03	JBAF	19/09/2018			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/11/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/11/03	JBAF	19/12/2018			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/11/03	JBAF	20/03/2019			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2017/11/03	JBAF	19/06/2019			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2017/11/03	JBAF	18/09/2019			Jibar Tradeable Future	7.6500	92.3500	7.6500	92.3500	0.000	0.0000	0.0000	0
2017/11/03	R023	02/11/2017			Bond Future	8.3100	99.0711	8.3100	99.0711	0.000	0.0000	0.0000	0
2017/11/03	R023	01/02/2018	8.33	Put	Bond Future	1,065.3900	1.0654	1,706.1500	1.7062	60.143	0	0	0
2017/11/03	R023	01/02/2018			Bond Future	8.3893	100.8024	8.6514	99.7630	3.124	0.0000	0.0000	61,158
2017/11/03	R023	01/02/2018	8.32	Call	Bond Future	809.2400	0.8092	417.3400	0.4173	(48.428)	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
2017/11/03	R023	01/02/2018	8.32	Put	Bond Future	1,086.5300	1.0865	1,734.0900	1.7341	59.599	0	0	0
2017/11/03	R023	01/02/2018	8.33	Call	Bond Future	828.1500	0.8281	429.4500	0.4295	(48.143)	0	0	0
2017/11/03	R023	01/02/2018	8.31	Call	Bond Future	790.8000	0.7908	405.6300	0.4056	(48.706)	0	0	0
2017/11/03	R023	01/02/2018	8.31	Put	Bond Future	1,108.1600	1.1082	1,762.4500	1.7625	59.043	0	0	0
2017/11/03	R023	03/05/2018	8.27	Call	Bond Future	980.1800	0.9802	597.2700	0.5973	(39.065)	0	0	0
2017/11/03	R023	03/05/2018			Bond Future	8.4431	98.7391	8.7190	97.6906	3.267	0.0000	0.0000	0
2017/11/03	R023	03/05/2018	8.27	Put	Bond Future	1,645.2600	1.6453	2,310.9300	2.3109	40.460	0	0	0
2017/11/03	R023	03/05/2018	8.28	Call	Bond Future	997.2600	0.9973	609.5100	0.6095	(38.882)	0	0	0
2017/11/03	R023	03/05/2018	8.29	Put	Bond Future	1,602.1900	1.6022	2,258.2200	2.2582	40.946	0	0	0
2017/11/03	R023	03/05/2018	8.28	Put	Bond Future	1,623.7700	1.6238	2,284.6000	2.2846	40.697	0	0	0
2017/11/03	R023	03/05/2018	8.29	Call	Bond Future	1,014.2300	1.0142	621.6800	0.6217	(38.704)	0	0	0
2017/11/03	R035	02/11/2017			Bond Future	9.8500	93.6172	9.8500	93.6172	0.000	0.0000	0.0000	0
2017/11/03	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R035	01/02/2018	9.73	Put	Bond Future	1,739.3800	1.7394	3,576.2700	3.5763	105.606	0	0	0
2017/11/03	R035	01/02/2018			Bond Future	9.9561	95.0976	10.2020	93.2607	2.470	0.0000	0.0000	47,336
2017/11/03	R035	01/02/2018	9.75	Put	Bond Future	1,583.4800	1.5835	3,420.3700	3.4204	116.003	0	0	0
2017/11/03	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R035	01/02/2018	9.74	Put	Bond Future	1,661.3800	1.6614	3,498.2700	3.4983	110.564	0	0	0
2017/11/03	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R035	03/05/2018	9.91	Put	Bond Future	890.8900	0.8909	2,752.4300	2.7524	208.953	0	0	0
2017/11/03	R035	03/05/2018			Bond Future	10.0282	92.3583	10.2811	90.4967	2.521	0.0000	0.0000	0
2017/11/03	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R035	03/05/2018	9.90	Put	Bond Future	966.8500	0.9669	2,828.3900	2.8284	192.537	0	0	0
2017/11/03	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R035	03/05/2018	9.89	Put	Bond Future	1,042.9000	1.0429	2,904.4400	2.9044	178.497	0	0	0
2017/11/03	R186	02/11/2017			Bond Future	9.0100	113.1009	9.0100	113.1009	0.000	0.0000	0.0000	0
2017/11/03	R186	01/02/2018	8.96	Call	Bond Future	1,291.6500	1.2916	730.9400	0.7309	(43.410)	0	0	0
2017/11/03	R186	01/02/2018	9.00	Call	Bond Future	1,404.5400	1.4045	808.0500	0.8081	(42.469)	0	0	0
2017/11/03	R186	01/02/2018	9.25	Call	Bond Future	2,238.6000	2.2386	1,414.4200	1.4144	(36.817)	0	0	0
2017/11/03	R186	01/02/2018	8.50	Put	Bond Future	4,279.1100	4.2791	5,615.9500	5.6160	31.241	0	0	0
2017/11/03	R186	01/02/2018			Bond Future	9.0984	109.7422	9.3463	108.1873	2.725	0.0000	0.0000	122,242
2017/11/03	R186	01/02/2018	7.75	Put	Bond Future	9,023.5300	9.0235	10,563.4900	10.5635	17.066	0	0	0
2017/11/03	R186	01/02/2018	7.75	Call	Bond Future	20.8600	0.0209	6.0000	0.0060	(71.237)	0	0	1,460
2017/11/03	R186	01/02/2018	8.50	Call	Bond Future	400.6700	0.4007	182.6900	0.1827	(54.404)	0	0	1,460
2017/11/03	R186	01/02/2018	8.97	Call	Bond Future	1,319.3800	1.3194	749.7700	0.7498	(43.173)	0	0	0
2017/11/03	R186	01/02/2018	8.96	Put	Bond Future	2,172.5500	2.1725	3,166.6600	3.1667	45.758	0	0	0
2017/11/03	R186	01/02/2018	9.00	Put	Bond Future	2,029.8100	2.0298	2,988.1400	2.9881	47.213	0	0	6,200
2017/11/03	R186	01/02/2018	8.75	Put	Bond Future	3,029.7500	3.0298	4,199.8800	4.1999	38.621	0	0	775
2017/11/03	R186	01/02/2018	9.25	Put	Bond Future	1,284.0700	1.2841	2,014.7100	2.0147	56.900	0	0	775
2017/11/03	R186	01/02/2018	8.97	Put	Bond Future	2,136.3000	2.1363	3,121.5100	3.1215	46.118	0	0	0
2017/11/03	R186	01/02/2018	8.98	Call	Bond Future	1,347.4800	1.3475	768.9300	0.7689	(42.936)	0	0	0
2017/11/03	R186	01/02/2018	8.98	Put	Bond Future	2,100.4600	2.1005	3,076.7300	3.0767	46.479	0	0	0
2017/11/03	R186	01/02/2018	8.75	Call	Bond Future	793.7200	0.7937	409.0300	0.4090	(48.467)	0	0	0
2017/11/03	R186	03/05/2018	8.91	Put	Bond Future	3,277.5600	3.2776	4,288.2400	4.2882	30.836	0	0	0
2017/11/03	R186	03/05/2018	8.92	Call	Bond Future	1,688.5300	1.6885	1,120.6400	1.1206	(33.632)	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
2017/11/03	R186	03/05/2018			Bond Future	9.1689	111.7738	9.4261	110.2015	2.805	0.0000	0.0000	0
2017/11/03	R186	03/05/2018	8.93	Call	Bond Future	1,714.2400	1.7142	1,140.0800	1.1401	(33.494)	0	0	0
2017/11/03	R186	03/05/2018	8.93	Put	Bond Future	3,202.6300	3.2026	4,200.7900	4.2008	31.167	0	0	0
2017/11/03	R186	03/05/2018	8.91	Call	Bond Future	1,663.3500	1.6634	1,101.7100	1.1017	(33.766)	0	0	0
2017/11/03	R186	03/05/2018	8.92	Put	Bond Future	3,239.8100	3.2398	4,244.2400	4.2442	31.003	0	0	0
2017/11/03	R197	02/11/2017			Bond Future	299.1136	299.1136	299.1136	299.1136	0.000	0.0000	0.0000	0
2017/11/03	R197	01/02/2018	301.68	Put	Bond Future	3,987.9300	3.9879	4,058.7000	4.0587	1.775	0	0	0
2017/11/03	R197	01/02/2018			Bond Future	297.6921	297.6921	297.6213	297.6213	(0.024)	0.0000	0.0000	2,350
2017/11/03	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R197	01/02/2018	301.67	Put	Bond Future	3,977.9300	3.9779	4,048.7000	4.0487	1.779	0	0	0
2017/11/03	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R197	01/02/2018	301.66	Put	Bond Future	3,967.9300	3.9679	4,038.7000	4.0387	1.784	0	0	0
2017/11/03	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R197	03/05/2018			Bond Future	303.3049	303.3049	303.1958	303.1958	(0.036)	0.0000	0.0000	0
2017/11/03	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R197	03/05/2018	304.44	Put	Bond Future	1,135.1000	1.1351	1,244.1700	1.2442	9.609	0	0	0
2017/11/03	R197	03/05/2018	304.46	Put	Bond Future	1,155.1000	1.1551	1,264.1700	1.2642	9.442	0	0	0
2017/11/03	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R197	03/05/2018	304.45	Put	Bond Future	1,145.1000	1.1451	1,254.1700	1.2542	9.525	0	0	0
2017/11/03	R202	02/11/2017			Bond Future	238.6400	238.6400	238.6400	238.6400	0.000	0.0000	0.0000	0
2017/11/03	R202	01/02/2018	249.07	Call	Bond Future	143.2800	0.1433	136.4800	0.1365	(4.746)	0	0	0
2017/11/03	R202	01/02/2018	249.06	Put	Bond Future	9,834.1100	9.8341	9,883.0300	9.8830	0.497	0	0	0
2017/11/03	R202	01/02/2018			Bond Future	239.3697	239.3697	239.3140	239.3140	(0.023)	0.0000	0.0000	22,936
2017/11/03	R202	01/02/2018	249.08	Call	Bond Future	142.7400	0.1427	135.9600	0.1360	(4.750)	0	0	0
2017/11/03	R202	01/02/2018	249.08	Put	Bond Future	9,853.0300	9.8530	9,901.9900	9.9020	0.497	0	0	0
2017/11/03	R202	01/02/2018	249.07	Put	Bond Future	9,843.5700	9.8436	9,892.5100	9.8925	0.497	0	0	0
2017/11/03	R202	01/02/2018	249.06	Call	Bond Future	143.8200	0.1438	137.0000	0.1370	(4.742)	0	0	0
2017/11/03	R202	03/05/2018	247.48	Put	Bond Future	5,494.9700	5.4950	5,543.7000	5.5437	0.887	0	0	0
2017/11/03	R202	03/05/2018	247.47	Call	Bond Future	1,901.4500	1.9015	1,863.3000	1.8633	(2.006)	0	0	0
2017/11/03	R202	03/05/2018			Bond Future	243.8832	243.8832	243.7963	243.7963	(0.036)	0.0000	0.0000	0
2017/11/03	R202	03/05/2018	247.48	Call	Bond Future	1,898.1500	1.8981	1,860.0400	1.8600	(2.008)	0	0	0
2017/11/03	R202	03/05/2018	247.47	Put	Bond Future	5,488.2700	5.4883	5,536.9600	5.5370	0.887	0	0	0
2017/11/03	R202	03/05/2018	247.49	Call	Bond Future	1,894.8500	1.8949	1,856.7800	1.8568	(2.009)	0	0	0
2017/11/03	R202	03/05/2018	247.49	Put	Bond Future	5,501.6700	5.5017	5,550.4400	5.5504	0.886	0	0	0
2017/11/03	R204	02/11/2017			Bond Future	7.2950	103.7705	7.2950	103.7705	0.000	0.0000	0.0000	0
2017/11/03	R204	01/02/2018	7.27	Call	Bond Future	2,673.3500	2.6733	2,551.9500	2.5519	(4.541)	0	0	0
2017/11/03	R204	01/02/2018			Bond Future	7.3228	101.5807	7.5764	101.3694	3.463	0.0000	0.0000	41,951
2017/11/03	R204	01/02/2018	7.25	Call	Bond Future	2,665.2700	2.6653	2,544.0700	2.5441	(4.547)	0	0	0
2017/11/03	R204	01/02/2018	7.25	Put	Bond Future	2,726.1000	2.7261	2,816.1900	2.8162	3.305	0	0	0
2017/11/03	R204	01/02/2018	7.27	Put	Bond Future	2,717.4700	2.7175	2,807.3600	2.8074	3.308	0	0	0
2017/11/03	R204	01/02/2018	7.26	Call	Bond Future	2,669.3100	2.6693	2,548.0100	2.5480	(4.544)	0	0	0
2017/11/03	R204	01/02/2018	7.26	Put	Bond Future	2,721.7800	2.7218	2,811.7700	2.8118	3.306	0	0	0
2017/11/03	R204	03/05/2018	7.10	Put	Bond Future	4,123.1500	4.1231	4,211.8300	4.2118	2.151	0	0	0
2017/11/03	R204	03/05/2018			Bond Future	7.2601	103.4613	7.6013	103.2567	4.701	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
2017/11/03	R204	03/05/2018	7.09	Call	Bond Future	4,024.0400	4.0240	3,908.1400	3.9081	(2.880)	0	0	0
2017/11/03	R204	03/05/2018	7.09	Put	Bond Future	4,126.3000	4.1263	4,215.0300	4.2150	2.150	0	0	0
2017/11/03	R204	03/05/2018	7.10	Call	Bond Future	4,026.9100	4.0269	3,910.9600	3.9110	(2.879)	0	0	0
2017/11/03	R204	03/05/2018	7.08	Call	Bond Future	4,021.1700	4.0212	3,905.3300	3.9053	(2.881)	0	0	0
2017/11/03	R204	03/05/2018	7.08	Put	Bond Future	4,129.4500	4.1294	4,218.2400	4.2182	2.150	0	0	0
2017/11/03	R207	02/11/2017			Bond Future	7.7150	101.3297	7.7150	101.3297	0.000	0.0000	0.0000	0
2017/11/03	R207	01/02/2018	7.61	Put	Bond Future	488.3400	0.4883	840.3700	0.8404	72.087	0	0	0
2017/11/03	R207	01/02/2018	7.60	Call	Bond Future	192.1900	0.1922	69.7200	0.0697	(63.723)	0	0	0
2017/11/03	R207	01/02/2018			Bond Future	7.7743	99.5060	8.0469	99.0281	3.507	0.0000	0.0000	42,141
2017/11/03	R207	01/02/2018	7.61	Call	Bond Future	198.8200	0.1988	72.8900	0.0729	(63.339)	0	0	0
2017/11/03	R207	01/02/2018	7.60	Put	Bond Future	499.3600	0.4994	854.8500	0.8548	71.189	0	0	0
2017/11/03	R207	01/02/2018	7.62	Call	Bond Future	205.4200	0.2054	76.0500	0.0761	(62.978)	0	0	0
2017/11/03	R207	01/02/2018	7.62	Put	Bond Future	477.2900	0.4773	825.8800	0.8259	73.035	0	0	0
2017/11/03	R207	03/05/2018	7.57	Call	Bond Future	247.7400	0.2477	116.3300	0.1163	(53.044)	0	0	0
2017/11/03	R207	03/05/2018	7.56	Put	Bond Future	658.5000	0.6585	1,005.9900	1.0060	52.770	0	0	0
2017/11/03	R207	03/05/2018			Bond Future	7.8287	101.3482	8.1380	100.8717	3.951	0.0000	0.0000	0
2017/11/03	R207	03/05/2018	7.58	Call	Bond Future	253.7400	0.2537	119.8500	0.1198	(52.767)	0	0	0
2017/11/03	R207	03/05/2018	7.58	Put	Bond Future	639.0700	0.6391	981.6800	0.9817	53.611	0	0	0
2017/11/03	R207	03/05/2018	7.57	Put	Bond Future	648.6100	0.6486	993.7000	0.9937	53.205	0	0	0
2017/11/03	R207	03/05/2018	7.56	Call	Bond Future	242.0900	0.2421	113.0800	0.1131	(53.290)	0	0	0
2017/11/03	R208	02/11/2017			Bond Future	7.9600	97.1545	7.9600	97.1545	0.000	0.0000	0.0000	0
2017/11/03	R208	01/02/2018	7.85	Put	Bond Future	830.3100	0.8303	1,344.9600	1.3450	61.983	0	0	0
2017/11/03	R208	01/02/2018			Bond Future	8.0316	98.8772	8.2995	98.1641	3.335	0.0000	0.0000	34,887
2017/11/03	R208	01/02/2018	7.84	Call	Bond Future	333.0800	0.3331	139.2700	0.1393	(58.187)	0	0	0
2017/11/03	R208	01/02/2018	7.84	Put	Bond Future	847.2700	0.8473	1,366.5900	1.3666	61.293	0	0	0
2017/11/03	R208	01/02/2018	7.85	Call	Bond Future	343.0300	0.3430	144.5500	0.1446	(57.861)	0	0	0
2017/11/03	R208	01/02/2018	7.83	Call	Bond Future	323.3200	0.3233	134.1400	0.1341	(58.512)	0	0	0
2017/11/03	R208	01/02/2018	7.83	Put	Bond Future	864.4300	0.8644	1,388.3800	1.3884	60.612	0	0	0
2017/11/03	R208	03/05/2018	7.77	Call	Bond Future	394.9400	0.3949	201.9700	0.2020	(48.861)	0	0	0
2017/11/03	R208	03/05/2018			Bond Future	8.0836	97.3067	8.3731	96.5905	3.582	0.0000	0.0000	0
2017/11/03	R208	03/05/2018	7.77	Put	Bond Future	1,177.9600	1.1780	1,701.2100	1.7012	44.420	0	0	0
2017/11/03	R208	03/05/2018	7.78	Call	Bond Future	403.7500	0.4038	207.4000	0.2074	(48.632)	0	0	0
2017/11/03	R208	03/05/2018	7.79	Put	Bond Future	1,145.8000	1.1458	1,662.2000	1.6622	45.069	0	0	0
2017/11/03	R208	03/05/2018	7.78	Put	Bond Future	1,161.6800	1.1617	1,681.5500	1.6816	44.752	0	0	0
2017/11/03	R208	03/05/2018	7.79	Call	Bond Future	412.9500	0.4130	213.1300	0.2131	(48.388)	0	0	0
2017/11/03	R209	02/11/2017			Bond Future	9.8000	70.6480	9.8000	70.6480	0.000	0.0000	0.0000	0
2017/11/03	R209	01/02/2018	9.72	Call	Bond Future	1,337.9300	1.3379	805.5300	0.8055	(39.793)	0	0	0
2017/11/03	R209	01/02/2018	9.73	Call	Bond Future	1,364.5000	1.3645	824.2600	0.8243	(39.593)	0	0	0
2017/11/03	R209	01/02/2018	9.71	Put	Bond Future	2,510.0600	2.5101	3,461.5900	3.4616	37.909	0	0	0
2017/11/03	R209	01/02/2018	10.10	Call	Bond Future	2,579.3400	2.5793	1,743.0500	1.7431	(32.423)	0	0	0
2017/11/03	R209	01/02/2018	9.85	Call	Bond Future	1,712.2500	1.7122	1,075.7900	1.0758	(37.171)	0	0	0
2017/11/03	R209	01/02/2018	9.33	Call	Bond Future	547.7900	0.5478	285.6100	0.2856	(47.861)	0	0	220
2017/11/03	R209	01/02/2018	10.22	Put	Bond Future	1,029.7900	1.0298	1,579.3500	1.5794	53.366	0	0	746
2017/11/03	R209	01/02/2018			Bond Future	9.8954	71.7454	10.1304	70.2693	2.375	0.0000	0.0000	150,954
2017/11/03	R209	01/02/2018	9.73	Put	Bond Future	2,432.1100	2.4321	3,367.9800	3.3680	38.480	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
2017/11/03	R209	01/02/2018	9.71	Call	Bond Future	1,311.6800	1.3117	787.1000	0.7871	(39.993)	0	0	0
2017/11/03	R209	01/02/2018	9.59	Call	Bond Future	1,021.6800	1.0217	588.1800	0.5882	(42.430)	0	0	0
2017/11/03	R209	01/02/2018	9.59	Put	Bond Future	3,012.3600	3.0124	4,054.9700	4.0550	34.611	0	0	377
2017/11/03	R209	01/02/2018	9.88	Call	Bond Future	1,806.5600	1.8066	1,145.7900	1.1458	(36.576)	0	0	0
2017/11/03	R209	01/02/2018	9.88	Put	Bond Future	1,904.8200	1.9048	2,720.1600	2.7202	42.804	0	0	220
2017/11/03	R209	01/02/2018	9.72	Put	Bond Future	2,470.8800	2.4709	3,414.5900	3.4146	38.193	0	0	0
2017/11/03	R209	01/02/2018	10.10	Put	Bond Future	1,291.6600	1.2917	1,931.4800	1.9315	49.535	0	0	3,000
2017/11/03	R209	01/02/2018	9.85	Put	Bond Future	2,002.7700	2.0028	2,842.4200	2.8424	41.924	0	0	7,500
2017/11/03	R209	01/02/2018	9.33	Put	Bond Future	4,301.1100	4.3011	5,515.0400	5.5150	28.224	0	0	0
2017/11/03	R209	01/02/2018	10.22	Call	Bond Future	3,055.9700	3.0560	2,129.4200	2.1294	(30.319)	0	0	0
2017/11/03	R209	01/02/2018	10.00	Call	Bond Future	2,210.5700	2.2106	1,453.0400	1.4530	(34.269)	0	0	0
2017/11/03	R209	01/02/2018	10.00	Put	Bond Future	1,547.6600	1.5477	2,266.2400	2.2662	46.430	0	0	7,500
2017/11/03	R209	01/02/2018	9.32	Put	Bond Future	4,355.8700	4.3559	5,575.5200	5.5755	28.000	0	0	0
2017/11/03	R209	01/02/2018	9.32	Call	Bond Future	533.4700	0.5335	277.0100	0.2770	(48.074)	0	0	157
2017/11/03	R209	01/02/2018	9.87	Call	Bond Future	1,774.8100	1.7748	1,122.1500	1.1222	(36.774)	0	0	0
2017/11/03	R209	01/02/2018	9.87	Put	Bond Future	1,937.0700	1.9371	2,760.5200	2.7605	42.510	0	0	739
2017/11/03	R209	01/02/2018	9.52	Put	Bond Future	3,332.6500	3.3326	4,425.4000	4.4254	32.789	0	0	0
2017/11/03	R209	01/02/2018	9.52	Call	Bond Future	873.6700	0.8737	490.3100	0.4903	(43.879)	0	0	739
2017/11/03	R209	01/02/2018	9.89	Call	Bond Future	1,838.4700	1.8385	1,169.6100	1.1696	(36.381)	0	0	0
2017/11/03	R209	01/02/2018	9.89	Put	Bond Future	1,872.8200	1.8728	2,680.0700	2.6801	43.103	0	0	157
2017/11/03	R209	03/05/2018	10.00	Call	Bond Future	2,824.2900	2.8243	2,084.4900	2.0845	(26.194)	0	0	0
2017/11/03	R209	03/05/2018	9.85	Put	Bond Future	3,056.2300	3.0562	3,897.3800	3.8974	27.522	0	0	0
2017/11/03	R209	03/05/2018			Bond Future	9.9607	69.9245	10.2017	68.4283	2.420	0.0000	0.0000	0
2017/11/03	R209	03/05/2018	9.85	Call	Bond Future	2,352.6400	2.3526	1,697.5500	1.6975	(27.845)	0	0	0
2017/11/03	R209	03/05/2018	9.86	Call	Bond Future	2,382.6600	2.3827	1,721.9000	1.7219	(27.732)	0	0	0
2017/11/03	R209	03/05/2018	10.00	Put	Bond Future	2,576.7900	2.5768	3,333.2300	3.3332	29.356	0	0	5,000
2017/11/03	R209	03/05/2018	9.86	Put	Bond Future	3,022.2400	3.0222	3,857.7200	3.8577	27.644	0	0	0
2017/11/03	R209	03/05/2018	9.84	Call	Bond Future	2,322.8200	2.3228	1,673.4100	1.6734	(27.958)	0	0	0
2017/11/03	R209	03/05/2018	9.84	Put	Bond Future	3,090.5100	3.0905	3,937.3400	3.9373	27.401	0	0	0
2017/11/03	R209	01/11/2018	1,016.00	Call	Bond Future	68,556.7300	68.5567	67,009.6900	67.0097	(2.257)	0	0	0
2017/11/03	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R209	01/11/2018	9.34	Put	Bond Future	6,714.8000	6.7148	7,794.4700	7.7945	16.079	0	0	0
2017/11/03	R209	01/11/2018			Bond Future	10.0877	69.4446	10.3427	67.8976	2.527	0.0000	0.0000	0
2017/11/03	R209	01/11/2018	1,016.01	Call	Bond Future	68,556.7300	68.5567	67,009.6900	67.0097	(2.257)	0	0	0
2017/11/03	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R209	01/11/2018	1,015.99	Call	Bond Future	68,556.7200	68.5567	67,009.6800	67.0097	(2.257)	0	0	0
2017/11/03	R209	01/11/2018	9.34	Call	Bond Future	1,860.4000	1.8604	1,393.0300	1.3930	(25.122)	0	0	435
2017/11/03	R209	01/11/2018	10.57	Call	Bond Future	5,476.7700	5.4768	4,521.7700	4.5218	(17.437)	0	0	0
2017/11/03	R209	01/11/2018	10.57	Put	Bond Future	2,593.8200	2.5938	3,185.8600	3.1859	22.825	0	0	435
2017/11/03	R209	01/11/2018	9.94	Call	Bond Future	3,374.4000	3.3744	2,663.3000	2.6633	(21.073)	0	0	0
2017/11/03	R209	01/11/2018	9.94	Put	Bond Future	4,295.1500	4.2951	5,131.0900	5.1311	19.462	0	0	435
2017/11/03	R210	02/11/2017			Bond Future	183.5816	183.5816	183.5816	183.5816	0.000	0.0000	0.0000	0
2017/11/03	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R210	01/02/2018			Bond Future	186.9991	186.9991	186.9557	186.9557	(0.023)	0.0000	0.0000	2,159
2017/11/03	R210	01/02/2018	192.36	Put	Bond Future	5,360.8900	5.3609	5,404.3000	5.4043	0.810	0	0	0
2017/11/03	R210	01/02/2018	192.37	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
2017/11/03	R210	01/02/2018	192.38	Put	Bond Future	5,380.8900	5.3809	5,424.3000	5.4243	0.807	0	0	0
2017/11/03	R210	01/02/2018	192.37	Put	Bond Future	5,370.8900	5.3709	5,414.3000	5.4143	0.808	0	0	0
2017/11/03	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R210	03/05/2018	191.44	Put	Bond Future	3,340.3000	3.3403	3,407.5500	3.4075	2.013	0	0	0
2017/11/03	R210	03/05/2018			Bond Future	188.0997	188.0997	188.0324	188.0324	(0.036)	0.0000	0.0000	0
2017/11/03	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R210	03/05/2018	191.46	Put	Bond Future	3,360.3000	3.3603	3,427.5500	3.4275	2.001	0	0	0
2017/11/03	R210	03/05/2018	191.45	Put	Bond Future	3,350.3000	3.3503	3,417.5500	3.4175	2.007	0	0	0
2017/11/03	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R212	02/11/2017			Bond Future	150.1992	150.1992	150.1992	150.1992	0.000	0.0000	0.0000	0
2017/11/03	R212	01/02/2018	154.71	Put	Bond Future	3,758.6200	3.7586	3,794.6800	3.7947	0.959	0	0	0
2017/11/03	R212	01/02/2018			Bond Future	150.9514	150.9514	150.9153	150.9153	(0.024)	0.0000	0.0000	4,869
2017/11/03	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R212	01/02/2018	154.70	Put	Bond Future	3,748.6200	3.7486	3,784.6800	3.7847	0.962	0	0	0
2017/11/03	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R212	01/02/2018	154.69	Put	Bond Future	3,738.6200	3.7386	3,774.6800	3.7747	0.965	0	0	0
2017/11/03	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R212	03/05/2018			Bond Future	153.7975	153.7975	153.7420	153.7420	(0.036)	0.0000	0.0000	0
2017/11/03	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R212	03/05/2018	154.28	Put	Bond Future	482.5300	0.4825	537.9800	0.5380	11.492	0	0	0
2017/11/03	R212	03/05/2018	154.30	Put	Bond Future	502.5300	0.5025	557.9800	0.5580	11.034	0	0	0
2017/11/03	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/11/03	R212	03/05/2018	154.29	Put	Bond Future	492.5300	0.4925	547.9800	0.5480	11.258	0	0	0
2017/11/03	R213	02/11/2017			Bond Future	9.5950	82.0176	9.5950	82.0176	0.000	0.0000	0.0000	0
2017/11/03	R213	01/02/2018	9.42	Call	Bond Future	1,046.0100	1.0460	592.7400	0.5927	(43.333)	0	0	0
2017/11/03	R213	01/02/2018	9.41	Put	Bond Future	2,826.5400	2.8265	3,877.1800	3.8772	37.171	0	0	0
2017/11/03	R213	01/02/2018			Bond Future	9.6922	83.3581	9.9330	81.8618	2.485	0.0000	0.0000	58,189
2017/11/03	R213	01/02/2018	9.43	Call	Bond Future	1,068.7600	1.0688	607.8500	0.6078	(43.126)	0	0	0
2017/11/03	R213	01/02/2018	9.43	Put	Bond Future	2,742.2300	2.7422	3,777.6200	3.7776	37.757	0	0	0
2017/11/03	R213	01/02/2018	9.42	Put	Bond Future	2,784.2600	2.7843	3,827.2900	3.8273	37.462	0	0	0
2017/11/03	R213	01/02/2018	9.41	Call	Bond Future	1,023.4300	1.0234	577.7700	0.5778	(43.546)	0	0	0
2017/11/03	R213	03/05/2018	9.57	Put	Bond Future	3,226.6700	3.2267	4,134.9000	4.1349	28.148	0	0	0
2017/11/03	R213	03/05/2018	9.56	Call	Bond Future	2,005.4800	2.0055	1,403.8400	1.4038	(30.000)	0	0	0
2017/11/03	R213	03/05/2018			Bond Future	9.7605	81.3521	10.0081	79.8364	2.537	0.0000	0.0000	0
2017/11/03	R213	03/05/2018	9.57	Call	Bond Future	2,033.2300	2.0332	1,425.7800	1.4258	(29.876)	0	0	0
2017/11/03	R213	03/05/2018	9.56	Put	Bond Future	3,262.2500	3.2623	4,176.2900	4.1763	28.019	0	0	0
2017/11/03	R213	03/05/2018	9.58	Call	Bond Future	2,061.2000	2.0612	1,447.9200	1.4479	(29.754)	0	0	0
2017/11/03	R213	03/05/2018	9.58	Put	Bond Future	3,191.3900	3.1914	4,093.7900	4.0938	28.276	0	0	0
2017/11/03	R214	02/11/2017			Bond Future	9.9300	70.2679	9.9300	70.2679	0.000	0.0000	0.0000	0
2017/11/03	R214	01/02/2018	9.84	Call	Bond Future	1,376.5900	1.3766	835.0700	0.8351	(39.338)	0	0	0
2017/11/03	R214	01/02/2018			Bond Future	10.0328	71.3176	10.2680	69.7957	2.344	0.0000	0.0000	50,369
2017/11/03	R214	01/02/2018	9.82	Call	Bond Future	1,322.4000	1.3224	796.7900	0.7968	(39.747)	0	0	0
2017/11/03	R214	01/02/2018	9.82	Put	Bond Future	2,749.0100	2.7490	3,745.2600	3.7453	36.240	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
2017/11/03	R214	01/02/2018	9.84	Put	Bond Future	2,667.0700	2.6671	3,647.4100	3.6474	36.757	0	0	0
2017/11/03	R214	01/02/2018	9.83	Call	Bond Future	1,349.3300	1.3493	815.7800	0.8158	(39.542)	0	0	0
2017/11/03	R214	01/02/2018	9.83	Put	Bond Future	2,707.8200	2.7078	3,696.1300	3.6961	36.498	0	0	0
2017/11/03	R214	03/05/2018	9.99	Put	Bond Future	3,162.6500	3.1626	4,025.5800	4.0256	27.285	0	0	0
2017/11/03	R214	03/05/2018			Bond Future	10.0968	69.3423	10.3379	67.7992	2.388	0.0000	0.0000	0
2017/11/03	R214	03/05/2018	9.98	Call	Bond Future	2,429.7800	2.4298	1,755.4400	1.7554	(27.753)	0	0	0
2017/11/03	R214	03/05/2018	9.98	Put	Bond Future	3,198.7500	3.1988	4,067.4700	4.0675	27.158	0	0	0
2017/11/03	R214	03/05/2018	9.99	Call	Bond Future	2,460.0400	2.4600	1,779.9100	1.7799	(27.647)	0	0	0
2017/11/03	R214	03/05/2018	9.97	Call	Bond Future	2,399.7200	2.3997	1,731.1700	1.7312	(27.860)	0	0	0
2017/11/03	R214	03/05/2018	9.97	Put	Bond Future	3,235.1600	3.2352	4,109.6700	4.1097	27.031	0	0	0
2017/11/03	R248	02/11/2017			Bond Future	9.9900	89.8527	9.9900	89.8527	0.000	0.0000	0.0000	0
2017/11/03	R248	01/02/2018	9.90	Put	Bond Future	3,425.3300	3.4253	4,655.5200	4.6555	35.914	0	0	0
2017/11/03	R248	01/02/2018	9.89	Call	Bond Future	1,780.0600	1.7801	1,093.3300	1.0933	(38.579)	0	0	0
2017/11/03	R248	01/02/2018			Bond Future	10.0899	91.2408	10.3254	89.3141	2.334	0.0000	0.0000	98,662
2017/11/03	R248	01/02/2018	9.90	Call	Bond Future	1,814.2800	1.8143	1,117.7400	1.1177	(38.392)	0	0	0
2017/11/03	R248	01/02/2018	9.89	Put	Bond Future	3,477.4100	3.4774	4,717.4100	4.7174	35.659	0	0	0
2017/11/03	R248	01/02/2018	9.91	Call	Bond Future	1,848.8800	1.8489	1,142.5100	1.1425	(38.205)	0	0	0
2017/11/03	R248	01/02/2018	9.91	Put	Bond Future	3,373.7900	3.3738	4,594.1500	4.5942	36.172	0	0	0
2017/11/03	R248	03/05/2018	10.06	Call	Bond Future	3,278.6900	3.2787	2,403.1200	2.4031	(26.705)	0	0	0
2017/11/03	R248	03/05/2018	10.05	Put	Bond Future	4,121.1100	4.1211	5,206.1500	5.2062	26.329	0	0	0
2017/11/03	R248	03/05/2018			Bond Future	10.1560	88.4935	10.3977	86.5400	2.380	0.0000	0.0000	0
2017/11/03	R248	03/05/2018	10.07	Call	Bond Future	3,318.3500	3.3183	2,435.6400	2.4356	(26.601)	0	0	0
2017/11/03	R248	03/05/2018	10.07	Put	Bond Future	4,032.7800	4.0328	5,103.5200	5.1035	26.551	0	0	0
2017/11/03	R248	03/05/2018	10.06	Put	Bond Future	4,076.8800	4.0769	5,154.7600	5.1548	26.439	0	0	0
2017/11/03	R248	03/05/2018	10.05	Call	Bond Future	3,239.0200	3.2390	2,370.6100	2.3706	(26.811)	0	0	0

Total

1097008