



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/09/2017 TO 14/09/2017

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
2017-09-14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-09-14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2025	02/11/2017			Bond Future	129.9235	129.9235	129.9141	129.9141	(0.007)	0.0000	0.0000	2,291
2017-09-14	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2025	02/11/2017	132.96	Put	Bond Future	3,036.5400	3.0365	3,045.8600	3.0459	0.307	0	0	0
2017-09-14	2025	02/11/2017	132.98	Put	Bond Future	3,056.5400	3.0565	3,065.8600	3.0659	0.305	0	0	0
2017-09-14	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2025	02/11/2017	132.97	Put	Bond Future	3,046.5400	3.0465	3,055.8600	3.0559	0.306	0	0	0
2017-09-14	2025	01/02/2018	133.89	Put	Bond Future	2,868.3900	2.8684	2,877.8800	2.8779	0.331	0	0	0
2017-09-14	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2025	01/02/2018			Bond Future	131.0216	131.0216	131.0121	131.0121	(0.007)	0.0000	0.0000	0
2017-09-14	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2025	01/02/2018	133.88	Put	Bond Future	2,858.3900	2.8584	2,867.8800	2.8679	0.332	0	0	0
2017-09-14	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2025	01/02/2018	133.90	Put	Bond Future	2,878.3900	2.8784	2,887.8800	2.8879	0.330	0	0	0
2017-09-14	2025	03/05/2018	133.21	Call	Bond Future	304.4000	0.3044	295.1900	0.2952	(3.026)	0	0	0
2017-09-14	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2025	03/05/2018			Bond Future	133.5144	133.5144	133.5052	133.5052	(0.007)	0.0000	0.0000	0
2017-09-14	2025	03/05/2018	133.22	Call	Bond Future	294.4000	0.2944	285.1900	0.2852	(3.128)	0	0	0
2017-09-14	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2025	03/05/2018	133.20	Call	Bond Future	314.4000	0.3144	305.1900	0.3052	(2.929)	0	0	0
2017-09-14	2029	02/11/2017			Bond Future	100.1097	100.1097	100.1026	100.1026	(0.007)	0.0000	0.0000	1,370
2017-09-14	2029	01/02/2018			Bond Future	101.9867	101.9867	101.9794	101.9794	(0.007)	0.0000	0.0000	0
2017-09-14	2029	03/05/2018			Bond Future	102.9100	102.9100	102.9030	102.9030	(0.007)	0.0000	0.0000	0
2017-09-14	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2030	02/11/2017	9.34	Call	Bond Future	1,992.1300	1.9921	2,137.1200	2.1371	7.278	0	0	0
2017-09-14	2030	02/11/2017			Bond Future	9.0479	94.4722	9.0270	94.6172	(0.231)	0.0000	0.0000	59,104
2017-09-14	2030	02/11/2017	9.35	Call	Bond Future	2,059.2900	2.0593	2,204.2800	2.2043	7.041	0	0	0
2017-09-14	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2030	02/11/2017	9.36	Call	Bond Future	2,126.3700	2.1264	2,271.3600	2.2714	6.819	0	0	0
2017-09-14	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2030	01/02/2018			Bond Future	9.0997	92.2050	9.0781	92.3525	(0.238)	0.0000	0.0000	0
2017-09-14	2030	01/02/2018	9.38	Call	Bond Future	1,882.7800	1.8828	2,030.2900	2.0303	7.835	0	0	0
2017-09-14	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2030	01/02/2018	9.39	Call	Bond Future	1,948.9800	1.9490	2,096.4900	2.0965	7.569	0	0	0
2017-09-14	2030	01/02/2018	9.37	Call	Bond Future	1,816.5200	1.8165	1,964.0300	1.9640	8.120	0	0	0
2017-09-14	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-09-14	2030	03/05/2018	9.51	Call	Bond Future	2,340.5600	2.3406	2,491.2200	2.4912	6.437	0	0	0
2017-09-14	2030	03/05/2018			Bond Future	9.1547	93.9215	9.1322	94.0722	(0.245)	0.0000	0.0000	0
2017-09-14	2030	03/05/2018	9.49	Call	Bond Future	2,210.9900	2.2110	2,361.6500	2.3616	6.814	0	0	0
2017-09-14	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2030	03/05/2018	9.50	Call	Bond Future	2,275.8100	2.2758	2,426.4700	2.4265	6.620	0	0	0
2017-09-14	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2032	02/11/2017	9.49	Put	Bond Future	852.4500	0.8525	788.0900	0.7881	(7.550)	0	0	0
2017-09-14	2032	02/11/2017	9.48	Call	Bond Future	2,331.4200	2.3314	2,421.2800	2.4213	3.854	0	0	0
2017-09-14	2032	02/11/2017			Bond Future	9.2812	92.7450	9.2602	92.9004	(0.226)	0.0000	0.0000	35,203
2017-09-14	2032	02/11/2017	9.49	Call	Bond Future	2,378.8300	2.3788	2,469.8800	2.4699	3.828	0	0	0
2017-09-14	2032	02/11/2017	9.48	Put	Bond Future	877.3100	0.8773	811.7600	0.8118	(7.472)	0	0	0
2017-09-14	2032	02/11/2017	9.50	Call	Bond Future	2,426.6900	2.4267	2,518.9400	2.5189	3.801	0	0	0
2017-09-14	2032	02/11/2017	9.50	Put	Bond Future	828.1100	0.8281	764.9500	0.7650	(7.627)	0	0	0
2017-09-14	2032	01/02/2018	9.20	Call	Bond Future	1,958.7900	1.9588	2,021.5900	2.0216	3.206	0	0	7,500
2017-09-14	2032	01/02/2018	9.45	Put	Bond Future	2,071.4200	2.0714	1,994.8300	1.9948	(3.697)	0	0	0
2017-09-14	2032	01/02/2018	9.40	Put	Bond Future	2,233.2400	2.2332	2,152.9300	2.1529	(3.596)	0	0	0
2017-09-14	2032	01/02/2018	9.56	Call	Bond Future	3,340.9800	3.3410	3,430.4800	3.4305	2.679	0	0	0
2017-09-14	2032	01/02/2018	9.55	Put	Bond Future	1,775.5100	1.7755	1,706.2000	1.7062	(3.904)	0	0	0
2017-09-14	2032	01/02/2018			Bond Future	9.3388	94.4509	9.3172	94.6090	(0.232)	0.0000	0.0000	0
2017-09-14	2032	01/02/2018	9.30	Put	Bond Future	2,585.3300	2.5853	2,497.5400	2.4975	(3.396)	0	0	0
2017-09-14	2032	01/02/2018	9.30	Call	Bond Future	2,301.4200	2.3014	2,371.7300	2.3717	3.055	0	0	7,800
2017-09-14	2032	01/02/2018	9.57	Call	Bond Future	3,384.8100	3.3848	3,475.0300	3.4750	2.665	0	0	0
2017-09-14	2032	01/02/2018	9.57	Put	Bond Future	1,720.6300	1.7206	1,652.7500	1.6528	(3.945)	0	0	0
2017-09-14	2032	01/02/2018	9.20	Put	Bond Future	2,979.4700	2.9795	2,884.1700	2.8842	(3.199)	0	0	0
2017-09-14	2032	01/02/2018	9.45	Call	Bond Future	2,877.1200	2.8771	2,958.6300	2.9586	2.833	0	0	750
2017-09-14	2032	01/02/2018	9.40	Call	Bond Future	2,677.7900	2.6778	2,755.5800	2.7556	2.905	0	0	6,800
2017-09-14	2032	01/02/2018	9.56	Put	Bond Future	1,747.9000	1.7479	1,679.3000	1.6793	(3.925)	0	0	0
2017-09-14	2032	01/02/2018	9.55	Call	Bond Future	3,297.4100	3.2974	3,386.2000	3.3862	2.693	0	0	0
2017-09-14	2032	03/05/2018	9.70	Call	Bond Future	4,482.2900	4.4823	4,576.1800	4.5762	2.095	0	0	0
2017-09-14	2032	03/05/2018	9.71	Put	Bond Future	2,303.5500	2.3035	2,236.5000	2.2365	(2.911)	0	0	0
2017-09-14	2032	03/05/2018			Bond Future	9.3956	92.0523	9.3732	92.2138	(0.239)	0.0000	0.0000	0
2017-09-14	2032	03/05/2018	9.70	Put	Bond Future	2,330.3000	2.3303	2,262.7200	2.2627	(2.900)	0	0	0
2017-09-14	2032	03/05/2018	9.71	Call	Bond Future	4,525.0000	4.5250	4,619.4200	4.6194	2.087	0	0	0
2017-09-14	2032	03/05/2018	9.72	Call	Bond Future	4,568.1600	4.5682	4,663.1100	4.6631	2.079	0	0	0
2017-09-14	2032	03/05/2018	9.72	Put	Bond Future	2,277.3200	2.2773	2,210.8000	2.2108	(2.921)	0	0	0
2017-09-14	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2033	02/11/2017	110.07	Put	Bond Future	5,834.6500	5.8347	5,841.7300	5.8417	0.121	0	0	0
2017-09-14	2033	02/11/2017			Bond Future	104.2353	104.2353	104.2283	104.2283	(0.007)	0.0000	0.0000	5,174
2017-09-14	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2033	02/11/2017	110.09	Put	Bond Future	5,854.6500	5.8547	5,861.7300	5.8617	0.121	0	0	0
2017-09-14	2033	02/11/2017	110.08	Put	Bond Future	5,844.6500	5.8447	5,851.7300	5.8517	0.121	0	0	0
2017-09-14	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2033	01/02/2018			Bond Future	106.1897	106.1897	106.1824	106.1824	(0.007)	0.0000	0.0000	0
2017-09-14	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-09-14	2033	01/02/2018	109.64	Put	Bond Future	3,450.3500	3.4504	3,457.5700	3.4576	0.209	0	0	0
2017-09-14	2033	01/02/2018	109.66	Put	Bond Future	3,470.3500	3.4704	3,477.5700	3.4776	0.208	0	0	0
2017-09-14	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2033	01/02/2018	109.65	Put	Bond Future	3,460.3500	3.4604	3,467.5700	3.4676	0.209	0	0	0
2017-09-14	2033	03/05/2018	107.71	Put	Bond Future	586.8000	0.5868	593.8000	0.5938	1.193	0	0	0
2017-09-14	2033	03/05/2018			Bond Future	107.1232	107.1232	107.1162	107.1162	(0.007)	0.0000	0.0000	0
2017-09-14	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2033	03/05/2018	107.70	Put	Bond Future	576.8000	0.5768	583.8000	0.5838	1.214	0	0	0
2017-09-14	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2033	03/05/2018	107.69	Put	Bond Future	566.8000	0.5668	573.8000	0.5738	1.235	0	0	0
2017-09-14	2037	02/11/2017	9.67	Put	Bond Future	1,664.4100	1.6644	1,625.0800	1.6251	(2.363)	0	0	0
2017-09-14	2037	02/11/2017			Bond Future	9.6373	92.3916	9.6316	92.4375	(0.059)	0.0000	0.0000	53,958
2017-09-14	2037	02/11/2017	9.66	Call	Bond Future	1,884.0900	1.8841	1,890.3300	1.8903	0.331	0	0	0
2017-09-14	2037	02/11/2017	9.66	Put	Bond Future	1,702.8400	1.7028	1,663.1600	1.6632	(2.330)	0	0	0
2017-09-14	2037	02/11/2017	9.67	Call	Bond Future	1,925.4600	1.9255	1,932.0500	1.9321	0.342	0	0	0
2017-09-14	2037	02/11/2017	9.65	Call	Bond Future	1,843.0800	1.8431	1,848.9900	1.8490	0.321	0	0	0
2017-09-14	2037	02/11/2017	9.65	Put	Bond Future	1,741.7500	1.7418	1,701.7400	1.7017	(2.297)	0	0	0
2017-09-14	2037	01/02/2018	9.82	Put	Bond Future	2,314.8000	2.3148	2,285.1400	2.2851	(1.281)	0	0	0
2017-09-14	2037	01/02/2018			Bond Future	9.6974	89.8359	9.6915	89.8824	(0.061)	0.0000	0.0000	160
2017-09-14	2037	01/02/2018	9.82	Call	Bond Future	3,276.7200	3.2767	3,293.6000	3.2936	0.515	0	0	0
2017-09-14	2037	01/02/2018	9.81	Put	Bond Future	2,348.8400	2.3488	2,318.9600	2.3190	(1.272)	0	0	0
2017-09-14	2037	01/02/2018	9.83	Call	Bond Future	3,320.8300	3.3208	3,337.9200	3.3379	0.515	0	0	0
2017-09-14	2037	01/02/2018	9.83	Put	Bond Future	2,281.1600	2.2812	2,251.7100	2.2517	(1.291)	0	0	0
2017-09-14	2037	01/02/2018	9.81	Call	Bond Future	3,232.9000	3.2329	3,249.5600	3.2496	0.515	0	0	0
2017-09-14	2037	03/05/2018	9.99	Call	Bond Future	4,662.9000	4.6629	4,683.5800	4.6836	0.444	0	0	0
2017-09-14	2037	03/05/2018	9.97	Put	Bond Future	2,956.4300	2.9564	2,928.9500	2.9289	(0.929)	0	0	0
2017-09-14	2037	03/05/2018			Bond Future	9.7601	91.5082	9.7539	91.5560	(0.063)	0.0000	0.0000	0
2017-09-14	2037	03/05/2018	9.99	Put	Bond Future	2,893.5600	2.8936	2,866.3900	2.8664	(0.939)	0	0	0
2017-09-14	2037	03/05/2018	9.97	Call	Bond Future	4,574.0400	4.5740	4,594.4100	4.5944	0.445	0	0	0
2017-09-14	2037	03/05/2018	9.98	Put	Bond Future	2,924.8500	2.9249	2,897.5300	2.8975	(0.934)	0	0	0
2017-09-14	2037	03/05/2018	9.98	Call	Bond Future	4,618.3800	4.6184	4,638.9100	4.6389	0.445	0	0	0
2017-09-14	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2038	02/11/2017			Bond Future	128.4525	128.4525	128.4435	128.4435	(0.007)	0.0000	0.0000	19,544
2017-09-14	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2038	02/11/2017	136.82	Put	Bond Future	8,367.4500	8.3675	8,376.4700	8.3765	0.108	0	0	0
2017-09-14	2038	02/11/2017	136.80	Put	Bond Future	8,347.4500	8.3475	8,356.4700	8.3565	0.108	0	0	0
2017-09-14	2038	02/11/2017	136.81	Put	Bond Future	8,357.4500	8.3575	8,366.4700	8.3665	0.108	0	0	0
2017-09-14	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2038	01/02/2018	136.95	Put	Bond Future	7,594.1800	7.5942	7,603.4500	7.6035	0.122	0	0	0
2017-09-14	2038	01/02/2018			Bond Future	129.3558	129.3558	129.3466	129.3466	(0.007)	0.0000	0.0000	0
2017-09-14	2038	01/02/2018	136.94	Put	Bond Future	7,584.1800	7.5842	7,593.4500	7.5935	0.122	0	0	0
2017-09-14	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2038	01/02/2018	136.93	Put	Bond Future	7,574.1800	7.5742	7,583.4500	7.5835	0.122	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
2017-09-14	2038	03/05/2018	132.28	Put	Bond Future	463.0800	0.4631	472.0100	0.4720	1.928	0	0	0
2017-09-14	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2038	03/05/2018			Bond Future	131.8169	131.8169	131.8080	131.8080	(0.007)	0.0000	0.0000	0
2017-09-14	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2038	03/05/2018	132.27	Put	Bond Future	453.0800	0.4531	462.0100	0.4620	1.971	0	0	0
2017-09-14	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2038	03/05/2018	132.29	Put	Bond Future	473.0800	0.4731	482.0100	0.4820	1.888	0	0	0
2017-09-14	2040	02/11/2017	9.67	Put	Bond Future	2,417.6100	2.4176	2,322.9700	2.3230	(3.915)	0	0	0
2017-09-14	2040	02/11/2017			Bond Future	9.7735	95.4294	9.7575	95.5647	(0.163)	0.0000	0.0000	16,379
2017-09-14	2040	02/11/2017	9.66	Call	Bond Future	1,495.3800	1.4954	1,535.1900	1.5352	2.662	0	0	0
2017-09-14	2040	02/11/2017	9.66	Put	Bond Future	2,467.4700	2.4675	2,371.9400	2.3719	(3.872)	0	0	0
2017-09-14	2040	02/11/2017	9.67	Call	Bond Future	1,531.8600	1.5319	1,572.5600	1.5726	2.657	0	0	0
2017-09-14	2040	02/11/2017	9.65	Call	Bond Future	1,459.3100	1.4593	1,498.2400	1.4982	2.668	0	0	0
2017-09-14	2040	02/11/2017	9.65	Put	Bond Future	2,517.8700	2.5179	2,421.4600	2.4215	(3.829)	0	0	0
2017-09-14	2040	01/02/2018	9.89	Call	Bond Future	3,264.4400	3.2644	3,328.5400	3.3285	1.964	0	0	0
2017-09-14	2040	01/02/2018			Bond Future	9.8356	92.6792	9.8192	92.8168	(0.167)	0.0000	0.0000	0
2017-09-14	2040	01/02/2018	9.87	Call	Bond Future	3,176.4300	3.1764	3,239.3200	3.2393	1.980	0	0	0
2017-09-14	2040	01/02/2018	9.87	Put	Bond Future	2,888.6400	2.8886	2,813.9000	2.8139	(2.587)	0	0	0
2017-09-14	2040	01/02/2018	9.88	Put	Bond Future	2,849.0600	2.8491	2,774.9200	2.7749	(2.602)	0	0	0
2017-09-14	2040	01/02/2018	9.89	Put	Bond Future	2,809.9000	2.8099	2,736.3700	2.7364	(2.617)	0	0	0
2017-09-14	2040	01/02/2018	9.88	Call	Bond Future	3,220.2900	3.2203	3,283.7800	3.2838	1.972	0	0	0
2017-09-14	2040	03/05/2018	10.08	Put	Bond Future	3,368.9300	3.3689	3,301.3900	3.3014	(2.005)	0	0	0
2017-09-14	2040	03/05/2018			Bond Future	9.9003	94.4044	9.8834	94.5451	(0.171)	0.0000	0.0000	0
2017-09-14	2040	03/05/2018	10.07	Call	Bond Future	4,793.5600	4.7936	4,866.2700	4.8663	1.517	0	0	0
2017-09-14	2040	03/05/2018	10.07	Put	Bond Future	3,403.9300	3.4039	3,335.9300	3.3359	(1.998)	0	0	0
2017-09-14	2040	03/05/2018	10.08	Call	Bond Future	4,839.3900	4.8394	4,912.5600	4.9126	1.512	0	0	0
2017-09-14	2040	03/05/2018	10.06	Call	Bond Future	4,747.9100	4.7479	4,820.1800	4.8202	1.522	0	0	0
2017-09-14	2040	03/05/2018	10.06	Put	Bond Future	3,439.2200	3.4392	3,370.7800	3.3708	(1.990)	0	0	0
2017-09-14	2044	02/11/2017	9.68	Call	Bond Future	1,533.7100	1.5337	1,573.9800	1.5740	2.626	0	0	0
2017-09-14	2044	02/11/2017			Bond Future	9.7923	92.5507	9.7764	92.6875	(0.162)	0.0000	0.0000	25,975
2017-09-14	2044	02/11/2017	9.66	Call	Bond Future	1,461.0300	1.4610	1,499.5400	1.4995	2.636	0	0	0
2017-09-14	2044	02/11/2017	9.66	Put	Bond Future	2,611.4700	2.6115	2,513.2100	2.5132	(3.763)	0	0	0
2017-09-14	2044	02/11/2017	9.68	Put	Bond Future	2,508.6700	2.5087	2,412.1700	2.4122	(3.847)	0	0	0
2017-09-14	2044	02/11/2017	9.67	Call	Bond Future	1,497.1000	1.4971	1,536.4800	1.5365	2.630	0	0	0
2017-09-14	2044	02/11/2017	9.67	Put	Bond Future	2,559.7300	2.5597	2,462.3400	2.4623	(3.805)	0	0	0
2017-09-14	2044	01/02/2018	9.90	Put	Bond Future	2,890.5700	2.8906	2,815.8100	2.8158	(2.586)	0	0	0
2017-09-14	2044	01/02/2018	9.89	Call	Bond Future	3,250.0500	3.2500	3,313.8600	3.3139	1.963	0	0	0
2017-09-14	2044	01/02/2018			Bond Future	9.8523	89.8727	9.8360	90.0118	(0.166)	0.0000	0.0000	0
2017-09-14	2044	01/02/2018	9.90	Call	Bond Future	3,294.3800	3.2944	3,358.8000	3.3588	1.955	0	0	0
2017-09-14	2044	01/02/2018	9.89	Put	Bond Future	2,930.6800	2.9307	2,855.3100	2.8553	(2.572)	0	0	0
2017-09-14	2044	01/02/2018	9.91	Call	Bond Future	3,339.2300	3.3392	3,404.2500	3.4043	1.947	0	0	0
2017-09-14	2044	01/02/2018	9.91	Put	Bond Future	2,851.1300	2.8511	2,776.9700	2.7770	(2.601)	0	0	0
2017-09-14	2044	03/05/2018	10.10	Call	Bond Future	4,951.4300	4.9514	5,025.6200	5.0256	1.498	0	0	0
2017-09-14	2044	03/05/2018	10.09	Put	Bond Future	3,451.6300	3.4516	3,383.2200	3.3832	(1.982)	0	0	0
2017-09-14	2044	03/05/2018			Bond Future	9.9146	91.5457	9.8977	91.6878	(0.170)	0.0000	0.0000	0
2017-09-14	2044	03/05/2018	10.11	Call	Bond Future	4,997.8400	4.9978	5,072.4700	5.0725	1.493	0	0	0

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2017-09-14	2044	03/05/2018	10.11	Put	Bond Future	3,381.0600	3.3811	3,313.5400	3.3135	(1.997)	0	0	0
2017-09-14	2044	03/05/2018	10.10	Put	Bond Future	3,416.1900	3.4162	3,348.2300	3.3482	(1.989)	0	0	0
2017-09-14	2044	03/05/2018	10.09	Call	Bond Future	4,905.2100	4.9052	4,978.9500	4.9789	1.503	0	0	0
2017-09-14	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2046	02/11/2017	136.30	Put	Bond Future	12,340.0200	12.3400	12,348.7600	12.3488	0.071	0	0	0
2017-09-14	2046	02/11/2017			Bond Future	123.9600	123.9600	123.9512	123.9512	(0.007)	0.0000	0.0000	21,292
2017-09-14	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2046	02/11/2017	136.32	Put	Bond Future	12,360.0200	12.3600	12,368.7600	12.3688	0.071	0	0	0
2017-09-14	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2046	02/11/2017	136.31	Put	Bond Future	12,350.0200	12.3500	12,358.7600	12.3588	0.071	0	0	0
2017-09-14	2046	01/02/2018	132.92	Put	Bond Future	6,635.9800	6.6360	6,644.7800	6.6448	0.133	0	0	0
2017-09-14	2046	01/02/2018			Bond Future	126.2840	126.2840	126.2752	126.2752	(0.007)	0.0000	0.0000	0
2017-09-14	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2046	01/02/2018	132.91	Put	Bond Future	6,625.9800	6.6260	6,634.7800	6.6348	0.133	0	0	0
2017-09-14	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2046	01/02/2018	132.90	Put	Bond Future	6,615.9800	6.6160	6,624.7800	6.6248	0.133	0	0	0
2017-09-14	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2046	03/05/2018			Bond Future	127.0884	127.0884	127.0800	127.0800	(0.007)	0.0000	0.0000	0
2017-09-14	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2046	03/05/2018	127.93	Put	Bond Future	841.5600	0.8416	850.0200	0.8500	1.005	0	0	0
2017-09-14	2046	03/05/2018	127.95	Put	Bond Future	861.5600	0.8616	870.0200	0.8700	0.982	0	0	0
2017-09-14	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2046	03/05/2018	127.94	Put	Bond Future	851.5600	0.8516	860.0200	0.8600	0.993	0	0	0
2017-09-14	2050	02/11/2017	144.66	Put	Bond Future	12,657.8400	12.6578	12,666.9000	12.6669	0.072	0	0	0
2017-09-14	2050	02/11/2017	144.67	Put	Bond Future	12,667.8400	12.6678	12,676.9000	12.6769	0.072	0	0	0
2017-09-14	2050	02/11/2017			Bond Future	132.0022	132.0022	131.9931	131.9931	(0.007)	0.0000	0.0000	22,382
2017-09-14	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2050	02/11/2017	144.65	Put	Bond Future	12,647.8400	12.6478	12,656.9000	12.6569	0.072	0	0	0
2017-09-14	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2050	01/02/2018	140.23	Put	Bond Future	7,426.1100	7.4261	7,435.5600	7.4356	0.127	0	0	0
2017-09-14	2050	01/02/2018			Bond Future	132.8039	132.8039	132.7944	132.7944	(0.007)	0.0000	0.0000	0
2017-09-14	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2050	01/02/2018	140.25	Put	Bond Future	7,446.1100	7.4461	7,455.5600	7.4556	0.127	0	0	0
2017-09-14	2050	01/02/2018	140.24	Put	Bond Future	7,436.1100	7.4361	7,445.5600	7.4456	0.127	0	0	0
2017-09-14	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2050	03/05/2018	135.62	Put	Bond Future	289.5400	0.2895	298.4900	0.2985	3.091	0	0	0
2017-09-14	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2050	03/05/2018			Bond Future	135.3305	135.3305	135.3215	135.3215	(0.007)	0.0000	0.0000	0
2017-09-14	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2050	03/05/2018	135.61	Put	Bond Future	279.5400	0.2795	288.4900	0.2885	3.202	0	0	0
2017-09-14	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	2050	03/05/2018	135.63	Put	Bond Future	299.5400	0.2995	308.4900	0.3085	2.988	0	0	0

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2017-09-14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	AL37	02/11/2017			Index Future	561.6810	561.6810	562.1170	562.1170	0.078	0.0000	0.0000	0
2017-09-14	AL37	01/02/2018			Index Future	572.0120	572.0120	572.4550	572.4550	0.077	0.0000	0.0000	0
2017-09-14	AL37	03/05/2018			Index Future	582.6630	582.6630	583.1170	583.1170	0.078	0.0000	0.0000	0
2017-09-14	AL7T	02/11/2017			Index Future	648.0540	648.0540	648.8430	648.8430	0.122	0.0000	0.0000	0
2017-09-14	AL7T	01/02/2018			Index Future	659.9740	659.9740	660.7760	660.7760	0.122	0.0000	0.0000	0
2017-09-14	AL7T	03/05/2018			Index Future	672.2630	672.2630	673.0830	673.0830	0.122	0.0000	0.0000	0
2017-09-14	ALBI	02/11/2017			Index Future	580.6890	580.6890	581.3940	581.3940	0.121	0.0000	0.0000	791
2017-09-14	ALBI	01/02/2018			Index Future	591.3690	591.3690	592.0870	592.0870	0.121	0.0000	0.0000	0
2017-09-14	ALBI	03/05/2018			Index Future	602.3810	602.3810	603.1140	603.1140	0.122	0.0000	0.0000	0
2017-09-14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-09-14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-09-14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	EL28	02/11/2017			Bond Future	127.4653	127.4653	127.4586	127.4586	(0.005)	0.0000	0.0000	0
2017-09-14	EL28	02/11/2017	133.87	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
2017-09-14	EL28	02/11/2017	133.87	Put	Bond Future	6,404.6600	6.4047	6,411.3700	6.4114	0.105	0	0	0
2017-09-14	EL28	02/11/2017	133.89	Put	Bond Future	6,424.6600	6.4247	6,431.3700	6.4314	0.104	0	0	0
2017-09-14	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	EL28	02/11/2017	133.88	Put	Bond Future	6,414.6600	6.4147	6,421.3700	6.4214	0.105	0	0	0
2017-09-14	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	EL28	01/02/2018			Bond Future	129.8551	129.8551	129.8483	129.8483	(0.005)	0.0000	0.0000	0
2017-09-14	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	EL28	01/02/2018	132.29	Put	Bond Future	2,434.8900	2.4349	2,441.6500	2.4416	0.278	0	0	0
2017-09-14	EL28	01/02/2018	132.31	Put	Bond Future	2,454.8900	2.4549	2,461.6500	2.4616	0.275	0	0	0
2017-09-14	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	EL28	01/02/2018	132.30	Put	Bond Future	2,444.8900	2.4449	2,451.6500	2.4516	0.276	0	0	0
2017-09-14	EL28	03/05/2018	133.20	Put	Bond Future	874.2700	0.8743	880.7200	0.8807	0.738	0	0	0
2017-09-14	EL28	03/05/2018			Bond Future	132.3257	132.3257	132.3193	132.3193	(0.005)	0.0000	0.0000	0
2017-09-14	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	EL28	03/05/2018	133.19	Put	Bond Future	864.2700	0.8643	870.7200	0.8707	0.746	0	0	0
2017-09-14	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	EL28	03/05/2018	133.18	Put	Bond Future	854.2700	0.8543	860.7200	0.8607	0.755	0	0	0
2017-09-14	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	ES33	02/11/2017	10.66	Put	Bond Future	401.6700	0.4017	300.9800	0.3010	(25.068)	0	0	0
2017-09-14	ES33	02/11/2017			Bond Future	10.7252	76.7458	10.7088	76.8465	(0.153)	0.0000	0.0000	9,466
2017-09-14	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	ES33	02/11/2017	10.68	Put	Bond Future	278.0300	0.2780	177.3400	0.1773	(36.216)	0	0	0
2017-09-14	ES33	02/11/2017	10.67	Put	Bond Future	339.8100	0.3398	239.1200	0.2391	(29.631)	0	0	0
2017-09-14	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	ES33	01/02/2018	10.99	Call	Bond Future	963.9800	0.9640	1,066.3600	1.0664	10.621	0	0	0
2017-09-14	ES33	01/02/2018			Bond Future	10.8289	78.1575	10.8120	78.2598	(0.156)	0.0000	0.0000	0
2017-09-14	ES33	01/02/2018	11.00	Call	Bond Future	1,023.2100	1.0232	1,125.5900	1.1256	10.006	0	0	0
2017-09-14	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	ES33	01/02/2018	11.01	Call	Bond Future	1,082.3600	1.0824	1,184.7400	1.1847	9.459	0	0	0
2017-09-14	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	ES33	03/05/2018	11.22	Call	Bond Future	1,693.0600	1.6931	1,797.7000	1.7977	6.181	0	0	0
2017-09-14	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	ES33	03/05/2018			Bond Future	10.9304	75.8211	10.9128	75.9257	(0.161)	0.0000	0.0000	0
2017-09-14	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	ES33	03/05/2018	11.20	Call	Bond Future	1,577.9900	1.5780	1,682.6300	1.6826	6.631	0	0	0
2017-09-14	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	ES33	03/05/2018	11.21	Call	Bond Future	1,635.5600	1.6356	1,740.2000	1.7402	6.398	0	0	0
2017-09-14	ES42	02/11/2017			Bond Future	10.9952	79.2572	10.9788	79.3704	(0.149)	0.0000	0.0000	7,957
2017-09-14	ES42	01/02/2018			Bond Future	11.0963	80.7148	11.0793	80.8301	(0.153)	0.0000	0.0000	0
2017-09-14	ES42	03/05/2018			Bond Future	11.2001	77.9563	11.1825	78.0741	(0.157)	0.0000	0.0000	0
2017-09-14	GOVI	02/11/2017	572.45	Call	GOVI	70,270.0000	7.0270	77,250.0000	7.7250	9.933	0	0	0
2017-09-14	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	GOVI	02/11/2017			GOVI	579.4770	579.4770	580.1750	580.1750	0.120	0.0000	0.0000	669

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
2017-09-14	GOVI	02/11/2017	572.46	Call	GOVI	70,170.0000	7.0170	77,150.0000	7.7150	9.947	0	0	0
2017-09-14	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	GOVI	02/11/2017	572.44	Call	GOVI	70,370.0000	7.0370	77,350.0000	7.7350	9.919	0	0	0
2017-09-14	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	GOVI	01/02/2018			GOVI	590.1350	590.1350	590.8460	590.8460	0.120	0.0000	0.0000	0
2017-09-14	GOVI	01/02/2018	581.03	Call	GOVI	91,050.0000	9.1050	98,160.0000	9.8160	7.809	0	0	0
2017-09-14	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	GOVI	01/02/2018	581.04	Call	GOVI	90,950.0000	9.0950	98,060.0000	9.8060	7.817	0	0	0
2017-09-14	GOVI	01/02/2018	581.02	Call	GOVI	91,150.0000	9.1150	98,260.0000	9.8260	7.800	0	0	0
2017-09-14	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	GOVI	03/05/2018	590.27	Call	GOVI	108,530.0000	10.8530	115,800.0000	11.5800	6.699	0	0	0
2017-09-14	GOVI	03/05/2018	590.29	Call	GOVI	108,330.0000	10.8330	115,600.0000	11.5600	6.711	0	0	0
2017-09-14	GOVI	03/05/2018			GOVI	601.1230	601.1230	601.8500	601.8500	0.121	0.0000	0.0000	0
2017-09-14	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	GOVI	03/05/2018	590.28	Call	GOVI	108,430.0000	10.8430	115,700.0000	11.5700	6.705	0	0	0
2017-09-14	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-09-14	IGOV	02/11/2017			Index Future	250.2370	250.2370	250.2200	250.2200	(0.007)	0.0000	0.0000	1,163
2017-09-14	IGOV	01/02/2018			Index Future	254.9290	254.9290	254.9110	254.9110	(0.007)	0.0000	0.0000	0
2017-09-14	IGOV	03/05/2018			Index Future	259.7790	259.7790	259.7620	259.7620	(0.007)	0.0000	0.0000	0
2017-09-14	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-09-14	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-09-14	IS01	21/12/2017			Interest Rate Swap	99.7632	99.7632	99.7689	99.7689	0.006	0.0000	0.0000	0
2017-09-14	IS01	15/03/2018			Interest Rate Swap	99.6183	99.6183	99.6231	99.6231	0.005	0.0000	0.0000	0
2017-09-14	IS01	21/06/2018			Interest Rate Swap	99.6663	99.6663	99.6767	99.6767	0.010	0.0000	0.0000	0
2017-09-14	IS01	20/09/2018			Interest Rate Swap	99.7145	99.7145	99.7176	99.7176	0.003	0.0000	0.0000	0
2017-09-14	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	IS02	18/12/2017			Interest Rate Swap	99.7932	99.7932	99.7975	99.7975	0.004	0.0000	0.0000	0
2017-09-14	IS02	16/03/2018			Interest Rate Swap	98.8986	98.8986	98.9053	98.9053	0.007	0.0000	0.0000	0
2017-09-14	IS02	15/06/2018			Interest Rate Swap	98.3591	98.3591	98.3658	98.3658	0.007	0.0000	0.0000	0
2017-09-14	IS02	21/09/2018			Interest Rate Swap	98.1789	98.1789	98.1825	98.1825	0.004	0.0000	0.0000	0
2017-09-14	IS02	21/12/2018			Interest Rate Swap	98.4400	98.4400	98.4400	98.4400	0.000	0.0000	0.0000	0
2017-09-14	IS02	15/03/2019			Interest Rate Swap	98.7252	98.7252	98.7157	98.7157	(0.010)	0.0000	0.0000	0
2017-09-14	IS02	21/06/2019			Interest Rate Swap	99.0161	99.0161	99.0005	99.0005	(0.016)	0.0000	0.0000	0
2017-09-14	IS02	20/09/2019			Interest Rate Swap	99.3330	99.3330	99.2993	99.2993	(0.034)	0.0000	0.0000	0
2017-09-14	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	IS05	17/12/2020			Interest Rate Swap	95.1146	95.1146	95.0694	95.0694	(0.048)	0.0000	0.0000	0
2017-09-14	IS05	16/03/2021			Interest Rate Swap	94.2810	94.2810	94.2299	94.2299	(0.054)	0.0000	0.0000	0
2017-09-14	IS05	15/06/2021			Interest Rate Swap	93.4204	93.4204	93.3619	93.3619	(0.063)	0.0000	0.0000	0
2017-09-14	IS05	21/09/2021			Interest Rate Swap	93.5467	93.5467	93.4868	93.4868	(0.064)	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
2017-09-14	IS05	21/12/2021			Interest Rate Swap	95.6915	95.6915	95.6352	95.6352	(0.059)	0.0000	0.0000	51
2017-09-14	IS05	15/03/2022			Interest Rate Swap	95.7634	95.7634	95.7118	95.7118	(0.054)	0.0000	0.0000	0
2017-09-14	IS05	21/06/2022			Interest Rate Swap	96.9170	96.9170	96.8732	96.8732	(0.045)	0.0000	0.0000	0
2017-09-14	IS05	20/09/2022			Interest Rate Swap	99.0908	99.0908	99.0511	99.0511	(0.040)	0.0000	0.0000	0
2017-09-14	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	IS10	17/12/2025			Interest Rate Swap	93.4386	93.4386	93.4376	93.4376	(0.001)	0.0000	0.0000	0
2017-09-14	IS10	16/03/2026			Interest Rate Swap	90.4188	90.4188	90.4136	90.4136	(0.006)	0.0000	0.0000	0
2017-09-14	IS10	15/06/2026			Interest Rate Swap	89.1524	89.1524	89.1413	89.1413	(0.012)	0.0000	0.0000	0
2017-09-14	IS10	21/09/2026			Interest Rate Swap	91.3319	91.3319	91.3215	91.3215	(0.011)	0.0000	0.0000	0
2017-09-14	IS10	21/12/2026			Interest Rate Swap	95.1325	95.1325	95.1270	95.1270	(0.006)	0.0000	0.0000	0
2017-09-14	IS10	15/03/2027			Interest Rate Swap	93.6625	93.6625	93.6613	93.6613	(0.001)	0.0000	0.0000	0
2017-09-14	IS10	21/06/2027			Interest Rate Swap	95.7417	95.7417	95.7490	95.7490	0.008	0.0000	0.0000	0
2017-09-14	IS10	20/09/2027			Interest Rate Swap	99.4857	99.4857	99.4994	99.4994	0.014	0.0000	0.0000	0
2017-09-14	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-09-14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-09-14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-09-14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-09-14	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-09-14	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-09-14	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017-09-14	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-09-14	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017-09-14	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-09-14	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017-09-14	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017-09-14	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017-09-14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-09-14	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017-09-14	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017-09-14	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017-09-14	R023	02/11/2017	8.56	Call	Bond Future	3,356.5600	3.3566	3,443.8200	3.4438	2.600	0	0	0
2017-09-14	R023	02/11/2017			Bond Future	7.7633	101.3816	7.7424	101.4711	(0.269)	0.0000	0.0000	57,230
2017-09-14	R023	02/11/2017	8.56	Put	Bond Future	11.4800	0.0115	9.2200	0.0092	(19.686)	0	0	0
2017-09-14	R023	02/11/2017	8.58	Put	Bond Future	10.0300	0.0100	8.0200	0.0080	(20.040)	0	0	0
2017-09-14	R023	02/11/2017	8.57	Call	Bond Future	3,396.9300	3.3969	3,484.3100	3.4843	2.572	0	0	0
2017-09-14	R023	02/11/2017	8.57	Put	Bond Future	10.7500	0.0107	8.6100	0.0086	(19.907)	0	0	0
2017-09-14	R023	02/11/2017	8.58	Call	Bond Future	3,437.3000	3.4373	3,524.8100	3.5248	2.546	0	0	0
2017-09-14	R023	01/02/2018	8.33	Put	Bond Future	354.5500	0.3545	332.5700	0.3326	(6.199)	0	0	0
2017-09-14	R023	01/02/2018			Bond Future	7.7864	103.2463	7.7643	103.3373	(0.284)	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
2017-09-14	R023	01/02/2018	8.32	Call	Bond Future	2,529.3900	2.5294	2,598.0500	2.5981	2.714	0	0	0
2017-09-14	R023	01/02/2018	8.32	Put	Bond Future	362.7900	0.3628	340.4200	0.3404	(6.166)	0	0	0
2017-09-14	R023	01/02/2018	8.33	Call	Bond Future	2,561.2000	2.5612	2,630.2500	2.6302	2.696	0	0	0
2017-09-14	R023	01/02/2018	8.31	Call	Bond Future	2,497.9100	2.4979	2,566.1700	2.5662	2.733	0	0	0
2017-09-14	R023	01/02/2018	8.31	Put	Bond Future	371.3800	0.3714	348.6100	0.3486	(6.131)	0	0	0
2017-09-14	R023	03/05/2018	8.27	Call	Bond Future	2,520.5400	2.5205	2,583.8200	2.5838	2.511	0	0	0
2017-09-14	R023	03/05/2018			Bond Future	7.7999	101.2388	7.7763	101.3319	(0.302)	0.0000	0.0000	0
2017-09-14	R023	03/05/2018	8.27	Put	Bond Future	685.9700	0.6860	656.0900	0.6561	(4.356)	0	0	0
2017-09-14	R023	03/05/2018	8.28	Call	Bond Future	2,547.8100	2.5478	2,611.4500	2.6114	2.498	0	0	0
2017-09-14	R023	03/05/2018	8.29	Put	Bond Future	663.8000	0.6638	634.6300	0.6346	(4.394)	0	0	0
2017-09-14	R023	03/05/2018	8.28	Put	Bond Future	674.6700	0.6747	645.1500	0.6452	(4.375)	0	0	0
2017-09-14	R023	03/05/2018	8.29	Call	Bond Future	2,575.4900	2.5755	2,639.4800	2.6395	2.485	0	0	0
2017-09-14	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R035	02/11/2017			Bond Future	9.5344	96.1063	9.5184	96.2347	(0.167)	0.0000	0.0000	22,815
2017-09-14	R035	02/11/2017	9.60	Call	Bond Future	525.9600	0.5260	654.3500	0.6544	24.411	0	0	0
2017-09-14	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R035	02/11/2017	9.61	Call	Bond Future	605.7000	0.6057	734.0900	0.7341	21.197	0	0	0
2017-09-14	R035	02/11/2017	9.59	Call	Bond Future	446.1200	0.4461	574.5100	0.5745	28.779	0	0	0
2017-09-14	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R035	01/02/2018	9.75	Call	Bond Future	1,192.9000	1.1929	1,323.4300	1.3234	10.942	0	0	0
2017-09-14	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R035	01/02/2018			Bond Future	9.5982	97.8740	9.5818	98.0045	(0.171)	0.0000	0.0000	0
2017-09-14	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R035	01/02/2018	9.73	Call	Bond Future	1,037.0000	1.0370	1,167.5300	1.1675	12.587	0	0	0
2017-09-14	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R035	01/02/2018	9.74	Call	Bond Future	1,115.0000	1.1150	1,245.5300	1.2455	11.707	0	0	0
2017-09-14	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R035	03/05/2018			Bond Future	9.6576	95.1959	9.6406	95.3293	(0.176)	0.0000	0.0000	0
2017-09-14	R035	03/05/2018	9.90	Call	Bond Future	1,870.8100	1.8708	2,004.2300	2.0042	7.132	0	0	0
2017-09-14	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R035	03/05/2018	9.91	Call	Bond Future	1,946.7700	1.9468	2,080.1900	2.0802	6.853	0	0	0
2017-09-14	R035	03/05/2018	9.89	Call	Bond Future	1,794.7600	1.7948	1,928.1800	1.9282	7.434	0	0	0
2017-09-14	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R186	02/11/2017	8.89	Put	Bond Future	332.7300	0.3327	299.1800	0.2992	(10.083)	0	0	0
2017-09-14	R186	02/11/2017	8.88	Call	Bond Future	3,197.3200	3.1973	3,305.0900	3.3051	3.371	0	0	0
2017-09-14	R186	02/11/2017	8.75	Put	Bond Future	535.7300	0.5357	488.5600	0.4886	(8.805)	0	0	0
2017-09-14	R186	02/11/2017			Bond Future	8.4530	116.8029	8.4321	116.9451	(0.247)	0.0000	0.0000	154,754
2017-09-14	R186	02/11/2017	8.75	Call	Bond Future	2,529.9900	2.5300	2,625.0300	2.6250	3.757	0	0	0
2017-09-14	R186	02/11/2017	8.89	Call	Bond Future	3,250.9100	3.2509	3,359.5700	3.3596	3.342	0	0	0
2017-09-14	R186	02/11/2017	8.88	Put	Bond Future	344.7900	0.3448	310.3500	0.3104	(9.989)	0	0	0
2017-09-14	R186	02/11/2017	8.90	Call	Bond Future	3,304.9100	3.3049	3,414.4400	3.4144	3.314	0	0	0
2017-09-14	R186	02/11/2017	8.90	Put	Bond Future	321.1300	0.3211	288.4500	0.2884	(10.177)	0	0	0
2017-09-14	R186	02/11/2017	8.60	Call	Bond Future	1,844.1400	1.8441	1,922.2000	1.9222	4.233	0	0	0
2017-09-14	R186	02/11/2017	8.60	Put	Bond Future	851.2900	0.8513	787.1400	0.7871	(7.536)	0	0	3,750
2017-09-14	R186	02/11/2017	9.00	Call	Bond Future	3,859.2100	3.8592	3,976.6600	3.9767	3.043	0	0	0
2017-09-14	R186	02/11/2017	9.00	Put	Bond Future	222.2600	0.2223	197.5000	0.1975	(11.140)	0	0	5,000

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
2017-09-14	R186	01/02/2018	9.00	Call	Bond Future	4,105.4000	4.1054	4,207.9400	4.2079	2.498	0	0	0
2017-09-14	R186	01/02/2018	9.25	Call	Bond Future	5,359.3400	5.3593	5,475.2300	5.4752	2.162	0	0	0
2017-09-14	R186	01/02/2018	8.50	Put	Bond Future	1,990.7000	1.9907	1,913.7000	1.9137	(3.868)	0	0	0
2017-09-14	R186	01/02/2018	8.96	Call	Bond Future	3,915.3300	3.9153	4,015.4300	4.0154	2.557	0	0	0
2017-09-14	R186	01/02/2018			Bond Future	8.4954	113.6513	8.4736	113.7960	(0.256)	0.0000	0.0000	198
2017-09-14	R186	01/02/2018	7.75	Put	Bond Future	5,481.0100	5.4810	5,355.2400	5.3552	(2.295)	0	0	0
2017-09-14	R186	01/02/2018	7.75	Call	Bond Future	387.5000	0.3875	406.3900	0.4064	4.875	0	0	1,460
2017-09-14	R186	01/02/2018	8.50	Call	Bond Future	2,021.4200	2.0214	2,089.0800	2.0891	3.347	0	0	1,460
2017-09-14	R186	01/02/2018	9.00	Put	Bond Future	821.5100	0.8215	779.3900	0.7794	(5.127)	0	0	6,200
2017-09-14	R186	01/02/2018	8.75	Put	Bond Future	1,305.4400	1.3054	1,246.9300	1.2469	(4.482)	0	0	820
2017-09-14	R186	01/02/2018	9.25	Put	Bond Future	495.6500	0.4956	466.8800	0.4669	(5.804)	0	0	820
2017-09-14	R186	01/02/2018	8.97	Call	Bond Future	3,962.5300	3.9625	4,063.2500	4.0632	2.542	0	0	0
2017-09-14	R186	01/02/2018	8.96	Put	Bond Future	887.0700	0.8871	842.5100	0.8425	(5.023)	0	0	0
2017-09-14	R186	01/02/2018	8.75	Call	Bond Future	2,978.5700	2.9786	3,064.7200	3.0647	2.892	0	0	0
2017-09-14	R186	01/02/2018	8.97	Put	Bond Future	870.2900	0.8703	826.3500	0.8264	(5.049)	0	0	0
2017-09-14	R186	01/02/2018	8.98	Call	Bond Future	4,009.9500	4.0100	4,111.2800	4.1113	2.527	0	0	0
2017-09-14	R186	01/02/2018	8.98	Put	Bond Future	853.7700	0.8538	810.4400	0.8104	(5.075)	0	0	0
2017-09-14	R186	03/05/2018	8.91	Put	Bond Future	1,682.3300	1.6823	1,625.4300	1.6254	(3.382)	0	0	0
2017-09-14	R186	03/05/2018	8.92	Call	Bond Future	4,102.6300	4.1026	4,194.1100	4.1941	2.230	0	0	0
2017-09-14	R186	03/05/2018			Bond Future	8.5374	115.7672	8.5146	115.9150	(0.267)	0.0000	0.0000	0
2017-09-14	R186	03/05/2018	8.93	Call	Bond Future	4,144.3600	4.1444	4,236.3500	4.2363	2.220	0	0	0
2017-09-14	R186	03/05/2018	8.93	Put	Bond Future	1,639.4400	1.6394	1,583.5700	1.5836	(3.408)	0	0	0
2017-09-14	R186	03/05/2018	8.91	Call	Bond Future	4,061.4300	4.0614	4,152.3900	4.1524	2.240	0	0	0
2017-09-14	R186	03/05/2018	8.92	Put	Bond Future	1,660.6000	1.6606	1,604.2200	1.6042	(3.395)	0	0	0
2017-09-14	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R197	02/11/2017	305.15	Put	Bond Future	3,622.2700	3.6223	3,644.7200	3.6447	0.620	0	0	0
2017-09-14	R197	02/11/2017			Bond Future	301.5277	301.5277	301.5053	301.5053	(0.007)	0.0000	0.0000	2,350
2017-09-14	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R197	02/11/2017	305.17	Put	Bond Future	3,642.2700	3.6423	3,664.7200	3.6647	0.616	0	0	0
2017-09-14	R197	02/11/2017	305.16	Put	Bond Future	3,632.2700	3.6323	3,654.7200	3.6547	0.618	0	0	0
2017-09-14	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R197	01/02/2018	301.68	Put	Bond Future	1,473.0100	1.4730	1,495.8900	1.4959	1.553	0	0	0
2017-09-14	R197	01/02/2018			Bond Future	300.2070	300.2070	300.1841	300.1841	(0.008)	0.0000	0.0000	0
2017-09-14	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R197	01/02/2018	301.67	Put	Bond Future	1,463.0100	1.4630	1,485.8900	1.4859	1.564	0	0	0
2017-09-14	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R197	01/02/2018	301.66	Put	Bond Future	1,453.0100	1.4530	1,475.8900	1.4759	1.575	0	0	0
2017-09-14	R197	03/05/2018	304.46	Call	Bond Future	1,458.5700	1.4586	1,436.4800	1.4365	(1.514)	0	0	0
2017-09-14	R197	03/05/2018			Bond Future	305.9186	305.9186	305.8965	305.8965	(0.007)	0.0000	0.0000	0
2017-09-14	R197	03/05/2018	304.44	Call	Bond Future	1,478.5700	1.4786	1,456.4800	1.4565	(1.494)	0	0	0
2017-09-14	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R197	03/05/2018	304.45	Call	Bond Future	1,468.5700	1.4686	1,446.4800	1.4465	(1.504)	0	0	0
2017-09-14	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R202	02/11/2017	253.89	Call	Bond Future	0.5100	0.0005	0.4400	0.0004	(13.725)	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
2017-09-14	R202	02/11/2017			Bond Future	240.4499		240.4499	240.4335	240.4335	(0.007)	0.0000	0.0000	28,647
2017-09-14	R202	02/11/2017	253.89	Put	Bond Future	13,440.6300		13.4406	13,456.9400	13.4569	0.121	0	0	0
2017-09-14	R202	02/11/2017	253.90	Call	Bond Future	0.5100		0.0005	0.4400	0.0004	(13.725)	0	0	0
2017-09-14	R202	02/11/2017	253.91	Put	Bond Future	13,460.6200		13.4606	13,476.9300	13.4769	0.121	0	0	0
2017-09-14	R202	02/11/2017	253.90	Put	Bond Future	13,450.6300		13.4506	13,466.9400	13.4669	0.121	0	0	0
2017-09-14	R202	02/11/2017	253.91	Call	Bond Future	0.5000		0.0005	0.4300	0.0004	(14.000)	0	0	0
2017-09-14	R202	01/02/2018	249.07	Call	Bond Future	473.1200		0.4731	465.4500	0.4655	(1.621)	0	0	0
2017-09-14	R202	01/02/2018	249.06	Put	Bond Future	8,280.7200		8.2807	8,290.0100	8.2900	0.112	0	0	0
2017-09-14	R202	01/02/2018			Bond Future	241.2537		241.2537	241.2367	241.2367	(0.007)	0.0000	0.0000	0
2017-09-14	R202	01/02/2018	249.08	Call	Bond Future	471.8200		0.4718	464.1600	0.4642	(1.624)	0	0	0
2017-09-14	R202	01/02/2018	249.08	Put	Bond Future	8,298.1100		8.2981	8,307.4300	8.3074	0.112	0	0	0
2017-09-14	R202	01/02/2018	249.07	Put	Bond Future	8,289.4100		8.2894	8,298.7200	8.2987	0.112	0	0	0
2017-09-14	R202	01/02/2018	249.06	Call	Bond Future	474.4300		0.4744	466.7400	0.4667	(1.621)	0	0	0
2017-09-14	R202	03/05/2018	247.48	Put	Bond Future	4,493.3200		4.4933	4,494.8400	4.4948	0.034	0	0	0
2017-09-14	R202	03/05/2018	247.47	Call	Bond Future	2,861.3200		2.8613	2,846.5500	2.8465	(0.516)	0	0	0
2017-09-14	R202	03/05/2018			Bond Future	245.8438		245.8438	245.8275	245.8275	(0.007)	0.0000	0.0000	0
2017-09-14	R202	03/05/2018	247.48	Call	Bond Future	2,857.1100		2.8571	2,842.3400	2.8423	(0.517)	0	0	0
2017-09-14	R202	03/05/2018	247.47	Put	Bond Future	4,487.5300		4.4875	4,489.0500	4.4890	0.034	0	0	0
2017-09-14	R202	03/05/2018	247.49	Call	Bond Future	2,852.9000		2.8529	2,838.1400	2.8381	(0.517)	0	0	0
2017-09-14	R202	03/05/2018	247.49	Put	Bond Future	4,499.1100		4.4991	4,500.6400	4.5006	0.034	0	0	0
2017-09-14	R204	02/11/2017	7.76	Put	Bond Future	1,650.4200		1.6504	1,625.1000	1.6251	(1.534)	0	0	0
2017-09-14	R204	02/11/2017			Bond Future	6.7838		104.3170	6.7740	104.3275	(0.144)	0.0000	0.0000	46,398
2017-09-14	R204	02/11/2017	7.75	Call	Bond Future	2,684.2900		2.6843	2,669.4600	2.6695	(0.552)	0	0	0
2017-09-14	R204	02/11/2017	7.75	Put	Bond Future	1,655.0000		1.6550	1,629.6600	1.6297	(1.531)	0	0	0
2017-09-14	R204	02/11/2017	7.76	Call	Bond Future	2,690.2800		2.6903	2,675.4700	2.6755	(0.551)	0	0	0
2017-09-14	R204	02/11/2017	7.74	Call	Bond Future	2,678.3000		2.6783	2,663.4500	2.6635	(0.554)	0	0	0
2017-09-14	R204	02/11/2017	7.74	Put	Bond Future	1,659.5900		1.6596	1,634.2300	1.6342	(1.528)	0	0	0
2017-09-14	R204	01/02/2018	7.27	Call	Bond Future	3,581.0400		3.5810	3,575.1300	3.5751	(0.165)	0	0	0
2017-09-14	R204	01/02/2018			Bond Future	6.5871		102.1977	6.5746	102.2082	(0.190)	0.0000	0.0000	0
2017-09-14	R204	01/02/2018	7.25	Call	Bond Future	3,572.4900		3.5725	3,566.5800	3.5666	(0.165)	0	0	0
2017-09-14	R204	01/02/2018	7.25	Put	Bond Future	3,016.3100		3.0163	2,999.8600	2.9999	(0.545)	0	0	0
2017-09-14	R204	01/02/2018	7.27	Put	Bond Future	3,008.1500		3.0081	2,991.7000	2.9917	(0.547)	0	0	0
2017-09-14	R204	01/02/2018	7.26	Call	Bond Future	3,576.7700		3.5768	3,570.8500	3.5708	(0.166)	0	0	0
2017-09-14	R204	01/02/2018	7.26	Put	Bond Future	3,012.2300		3.0122	2,995.7700	2.9958	(0.546)	0	0	0
2017-09-14	R204	03/05/2018	7.10	Put	Bond Future	4,334.8300		4.3348	4,319.7800	4.3198	(0.347)	0	0	0
2017-09-14	R204	03/05/2018			Bond Future	6.2024		104.1003	6.1839	104.1115	(0.298)	0.0000	0.0000	0
2017-09-14	R204	03/05/2018	7.09	Call	Bond Future	4,874.6400		4.8746	4,870.8000	4.8708	(0.079)	0	0	0
2017-09-14	R204	03/05/2018	7.09	Put	Bond Future	4,337.8600		4.3379	4,322.8100	4.3228	(0.347)	0	0	0
2017-09-14	R204	03/05/2018	7.10	Call	Bond Future	4,877.6300		4.8776	4,873.7900	4.8738	(0.079)	0	0	0
2017-09-14	R204	03/05/2018	7.08	Call	Bond Future	4,871.6500		4.8717	4,867.8100	4.8678	(0.079)	0	0	0
2017-09-14	R204	03/05/2018	7.08	Put	Bond Future	4,340.8900		4.3409	4,325.8400	4.3258	(0.347)	0	0	0
2017-09-14	R207	02/11/2017	8.04	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2017-09-14	R207	02/11/2017	8.03	Call	Bond Future	1,842.2800		1.8423	1,905.3200	1.9053	3.422	0	0	0
2017-09-14	R207	02/11/2017			Bond Future	7.0977		102.5544	7.0662	102.6174	(0.444)	0.0000	0.0000	41,067
2017-09-14	R207	02/11/2017	8.04	Call	Bond Future	1,861.8000		1.8618	1,924.8500	1.9249	3.387	0	0	0
2017-09-14	R207	02/11/2017	8.03	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	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
2017-09-14	R207	02/11/2017	8.05	Call	Bond Future	1,881.3200	1.8813	1,944.3700	1.9444	3.351	0	0	0
2017-09-14	R207	02/11/2017	8.05	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017-09-14	R207	01/02/2018	7.61	Put	Bond Future	72.0900	0.0721	62.5300	0.0625	(13.261)	0	0	0
2017-09-14	R207	01/02/2018	7.60	Call	Bond Future	1,060.8000	1.0608	1,115.0200	1.1150	5.111	0	0	0
2017-09-14	R207	01/02/2018			Bond Future	7.0450	100.7996	7.0092	100.8636	(0.508)	0.0000	0.0000	0
2017-09-14	R207	01/02/2018	7.61	Call	Bond Future	1,076.1000	1.0761	1,130.5800	1.1306	5.063	0	0	0
2017-09-14	R207	01/02/2018	7.60	Put	Bond Future	74.4400	0.0744	64.6200	0.0646	(13.192)	0	0	0
2017-09-14	R207	01/02/2018	7.62	Call	Bond Future	1,091.4600	1.0915	1,146.1900	1.1462	5.014	0	0	0
2017-09-14	R207	01/02/2018	7.62	Put	Bond Future	69.8000	0.0698	60.4900	0.0605	(13.338)	0	0	0
2017-09-14	R207	03/05/2018	7.57	Call	Bond Future	1,056.7900	1.0568	1,108.9900	1.1090	4.939	0	0	0
2017-09-14	R207	03/05/2018	7.56	Put	Bond Future	132.6900	0.1327	118.9500	0.1189	(10.355)	0	0	0
2017-09-14	R207	03/05/2018			Bond Future	6.9770	102.6762	6.9353	102.7418	(0.598)	0.0000	0.0000	0
2017-09-14	R207	03/05/2018	7.58	Call	Bond Future	1,069.6100	1.0696	1,122.0400	1.1220	4.902	0	0	0
2017-09-14	R207	03/05/2018	7.58	Put	Bond Future	126.9700	0.1270	113.7100	0.1137	(10.443)	0	0	0
2017-09-14	R207	03/05/2018	7.57	Put	Bond Future	129.6900	0.1297	116.2000	0.1162	(10.402)	0	0	0
2017-09-14	R207	03/05/2018	7.56	Call	Bond Future	1,044.2500	1.0442	1,096.2000	1.0962	4.975	0	0	0
2017-09-14	R208	02/11/2017	8.19	Call	Bond Future	2,532.6700	2.5327	2,593.4500	2.5935	2.400	0	0	0
2017-09-14	R208	02/11/2017	8.18	Put	Bond Future	0.5100	0.0005	0.3600	0.0004	(29.412)	0	0	0
2017-09-14	R208	02/11/2017			Bond Future	7.3121	99.0311	7.2913	99.0920	(0.284)	0.0000	0.0000	32,186
2017-09-14	R208	02/11/2017	8.20	Call	Bond Future	2,561.0100	2.5610	2,621.8000	2.6218	2.374	0	0	0
2017-09-14	R208	02/11/2017	8.20	Put	Bond Future	0.4200	0.0004	0.2900	0.0003	(30.952)	0	0	0
2017-09-14	R208	02/11/2017	8.19	Put	Bond Future	0.4600	0.0005	0.3200	0.0003	(30.435)	0	0	0
2017-09-14	R208	02/11/2017	8.18	Call	Bond Future	2,504.3200	2.5043	2,565.0900	2.5651	2.427	0	0	0
2017-09-14	R208	01/02/2018	7.85	Put	Bond Future	155.6600	0.1557	143.6100	0.1436	(7.741)	0	0	0
2017-09-14	R208	01/02/2018			Bond Future	7.3021	100.8526	7.2796	100.9145	(0.309)	0.0000	0.0000	0
2017-09-14	R208	01/02/2018	7.84	Call	Bond Future	1,621.4100	1.6214	1,670.9900	1.6710	3.058	0	0	0
2017-09-14	R208	01/02/2018	7.84	Put	Bond Future	160.2400	0.1602	147.9200	0.1479	(7.688)	0	0	0
2017-09-14	R208	01/02/2018	7.85	Call	Bond Future	1,643.7400	1.6437	1,693.5900	1.6936	3.033	0	0	0
2017-09-14	R208	01/02/2018	7.83	Call	Bond Future	1,599.0200	1.5990	1,648.3200	1.6483	3.083	0	0	0
2017-09-14	R208	01/02/2018	7.83	Put	Bond Future	164.7700	0.1648	152.1700	0.1522	(7.647)	0	0	0
2017-09-14	R208	03/05/2018	7.77	Call	Bond Future	1,538.4000	1.5384	1,584.6900	1.5847	3.009	0	0	0
2017-09-14	R208	03/05/2018			Bond Future	7.2800	99.3291	7.2551	99.3926	(0.342)	0.0000	0.0000	0
2017-09-14	R208	03/05/2018	7.77	Put	Bond Future	299.0700	0.2991	281.8600	0.2819	(5.755)	0	0	0
2017-09-14	R208	03/05/2018	7.78	Call	Bond Future	1,557.4800	1.5575	1,604.0300	1.6040	2.989	0	0	0
2017-09-14	R208	03/05/2018	7.79	Put	Bond Future	287.1500	0.2871	270.4600	0.2705	(5.812)	0	0	0
2017-09-14	R208	03/05/2018	7.78	Put	Bond Future	293.0600	0.2931	276.1100	0.2761	(5.784)	0	0	0
2017-09-14	R208	03/05/2018	7.79	Call	Bond Future	1,576.6500	1.5766	1,623.4600	1.6235	2.969	0	0	0
2017-09-14	R209	02/11/2017	9.54	Call	Bond Future	1,567.9600	1.5680	1,612.8400	1.6128	2.862	0	0	0
2017-09-14	R209	02/11/2017	9.52	Put	Bond Future	1,326.8600	1.3269	1,262.8600	1.2629	(4.823)	0	0	0
2017-09-14	R209	02/11/2017	9.00	Put	Bond Future	3,773.5000	3.7735	3,675.8900	3.6759	(2.587)	0	0	0
2017-09-14	R209	02/11/2017	10.60	Put	Bond Future	36.9600	0.0370	32.2400	0.0322	(12.771)	0	0	1,300
2017-09-14	R209	02/11/2017	9.75	Call	Bond Future	2,416.5900	2.4166	2,479.0400	2.4790	2.584	0	0	0
2017-09-14	R209	02/11/2017	8.30	Put	Bond Future	8,816.0600	8.8161	8,708.9600	8.7090	(1.215)	0	0	0
2017-09-14	R209	02/11/2017	9.88	Put	Bond Future	492.6200	0.4926	457.7700	0.4578	(7.074)	0	0	1,350
2017-09-14	R209	02/11/2017			Bond Future	9.4948	72.6693	9.4789	72.7765	(0.167)	0.0000	0.0000	117,135
2017-09-14	R209	02/11/2017	9.54	Put	Bond Future	1,263.0200	1.2630	1,200.6900	1.2007	(4.935)	0	0	0

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2017-09-14	R209	02/11/2017	9.52	Call	Bond Future	1,497.1700		1.4972	1,540.3800	1.5404	2.886	0	0	0
2017-09-14	R209	02/11/2017	10.00	Call	Bond Future	3,638.2200		3.6382	3,718.6200	3.7186	2.210	0	0	0
2017-09-14	R209	02/11/2017	10.00	Put	Bond Future	338.3600		0.3384	311.5500	0.3116	(7.924)	0	0	1,138
2017-09-14	R209	02/11/2017	9.53	Put	Bond Future	1,294.7200		1.2947	1,231.5500	1.2316	(4.879)	0	0	0
2017-09-14	R209	02/11/2017	9.00	Call	Bond Future	306.8500		0.3068	316.4500	0.3164	3.129	0	0	2,248
2017-09-14	R209	02/11/2017	10.60	Call	Bond Future	6,966.9100		6.9669	7,069.4000	7.0694	1.471	0	0	0
2017-09-14	R209	02/11/2017	9.75	Put	Bond Future	720.5300		0.7205	675.7700	0.6758	(6.212)	0	0	6,500
2017-09-14	R209	02/11/2017	8.30	Call	Bond Future	9.0000		0.0090	9.1100	0.0091	1.222	0	0	2,800
2017-09-14	R209	02/11/2017	9.88	Call	Bond Future	3,029.6200		3.0296	3,101.9800	3.1020	2.388	0	0	0
2017-09-14	R209	02/11/2017	9.53	Call	Bond Future	1,532.3900		1.5324	1,576.4300	1.5764	2.874	0	0	0
2017-09-14	R209	02/11/2017	9.58	Call	Bond Future	1,715.1200		1.7151	1,763.3800	1.7634	2.814	0	0	0
2017-09-14	R209	02/11/2017	9.58	Put	Bond Future	1,142.0400		1.1420	1,083.0900	1.0831	(5.162)	0	0	1,350
2017-09-14	R209	02/11/2017	9.33	Put	Bond Future	2,046.4800		2.0465	1,967.4700	1.9675	(3.861)	0	0	0
2017-09-14	R209	02/11/2017	9.33	Call	Bond Future	918.7300		0.9187	946.9300	0.9469	3.069	0	0	1,350
2017-09-14	R209	01/02/2018	10.10	Call	Bond Future	4,511.8500		4.5119	4,586.3700	4.5864	1.652	0	0	0
2017-09-14	R209	01/02/2018	9.73	Call	Bond Future	2,942.3900		2.9424	2,999.9700	3.0000	1.957	0	0	0
2017-09-14	R209	01/02/2018	9.71	Put	Bond Future	1,803.4000		1.8034	1,750.9300	1.7509	(2.910)	0	0	0
2017-09-14	R209	01/02/2018	9.72	Call	Bond Future	2,903.9100		2.9039	2,960.9900	2.9610	1.966	0	0	0
2017-09-14	R209	01/02/2018			Bond Future	9.5496		74.0059	9.5333	74.1149	(0.170)	0.0000	0.0000	0
2017-09-14	R209	01/02/2018	9.73	Put	Bond Future	1,749.5400		1.7495	1,698.0700	1.6981	(2.942)	0	0	0
2017-09-14	R209	01/02/2018	9.71	Call	Bond Future	2,865.4800		2.8655	2,922.0600	2.9221	1.975	0	0	0
2017-09-14	R209	01/02/2018	10.10	Put	Bond Future	963.7100		0.9637	929.1800	0.9292	(3.583)	0	0	3,000
2017-09-14	R209	01/02/2018	9.72	Put	Bond Future	1,776.4000		1.7764	1,724.4300	1.7244	(2.926)	0	0	0
2017-09-14	R209	01/02/2018	10.00	Call	Bond Future	4,062.0100		4.0620	4,132.2800	4.1323	1.730	0	0	0
2017-09-14	R209	01/02/2018	10.00	Put	Bond Future	1,138.6400		1.1386	1,099.8600	1.0999	(3.406)	0	0	7,500
2017-09-14	R209	03/05/2018	9.85	Put	Bond Future	2,352.6000		2.3526	2,302.1800	2.3022	(2.143)	0	0	0
2017-09-14	R209	03/05/2018			Bond Future	9.6035		72.2344	9.5866	72.3459	(0.175)	0.0000	0.0000	0
2017-09-14	R209	03/05/2018	9.85	Call	Bond Future	3,958.9300		3.9589	4,019.9600	4.0200	1.542	0	0	0
2017-09-14	R209	03/05/2018	9.86	Call	Bond Future	3,997.1500		3.9971	4,058.5400	4.0585	1.536	0	0	0
2017-09-14	R209	03/05/2018	9.86	Put	Bond Future	2,326.8100		2.3268	2,276.7500	2.2768	(2.151)	0	0	0
2017-09-14	R209	03/05/2018	9.84	Call	Bond Future	3,921.0900		3.9211	3,981.7500	3.9818	1.547	0	0	0
2017-09-14	R209	03/05/2018	9.84	Put	Bond Future	2,378.8600		2.3789	2,328.0700	2.3281	(2.135)	0	0	0
2017-09-14	R210	02/11/2017	192.08	Put	Bond Future	6,750.2800		6.7503	6,763.3700	6.7634	0.194	0	0	0
2017-09-14	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R210	02/11/2017			Bond Future	185.3297		185.3297	185.3166	185.3166	(0.007)	0.0000	0.0000	2,179
2017-09-14	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R210	02/11/2017	192.07	Put	Bond Future	6,740.2800		6.7403	6,753.3700	6.7534	0.194	0	0	0
2017-09-14	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R210	02/11/2017	192.09	Put	Bond Future	6,760.2800		6.7603	6,773.3700	6.7734	0.194	0	0	0
2017-09-14	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R210	01/02/2018			Bond Future	188.8044		188.8044	188.7910	188.7910	(0.007)	0.0000	0.0000	0
2017-09-14	R210	01/02/2018	192.36	Put	Bond Future	3,555.5500		3.5556	3,569.0200	3.5690	0.379	0	0	0
2017-09-14	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R210	01/02/2018	192.38	Put	Bond Future	3,575.5500		3.5756	3,589.0200	3.5890	0.377	0	0	0
2017-09-14	R210	01/02/2018	192.37	Put	Bond Future	3,565.5500		3.5656	3,579.0200	3.5790	0.378	0	0	0
2017-09-14	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R210	03/05/2018	191.45	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
2017-09-14	R210	03/05/2018	191.44	Put	Bond Future	1,466.0700	1.4661	1,479.1400	1.4791	0.891	0	0	0
2017-09-14	R210	03/05/2018			Bond Future	189.9739	189.9739	189.9609	189.9609	(0.007)	0.0000	0.0000	0
2017-09-14	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R210	03/05/2018	191.46	Put	Bond Future	1,486.0700	1.4861	1,499.1400	1.4991	0.880	0	0	0
2017-09-14	R210	03/05/2018	191.45	Put	Bond Future	1,476.0700	1.4761	1,489.1400	1.4891	0.885	0	0	0
2017-09-14	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R212	02/11/2017			Bond Future	151.1727	151.1727	151.1614	151.1614	(0.007)	0.0000	0.0000	4,057
2017-09-14	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R212	02/11/2017	152.40	Put	Bond Future	1,227.3200	1.2273	1,238.6100	1.2386	0.920	0	0	0
2017-09-14	R212	02/11/2017	152.42	Put	Bond Future	1,247.3200	1.2473	1,258.6100	1.2586	0.905	0	0	0
2017-09-14	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R212	02/11/2017	152.41	Put	Bond Future	1,237.3200	1.2373	1,248.6100	1.2486	0.912	0	0	0
2017-09-14	R212	01/02/2018	154.71	Put	Bond Future	2,741.2900	2.7413	2,752.8900	2.7529	0.423	0	0	0
2017-09-14	R212	01/02/2018			Bond Future	151.9687	151.9687	151.9571	151.9571	(0.008)	0.0000	0.0000	0
2017-09-14	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R212	01/02/2018	154.70	Put	Bond Future	2,731.2900	2.7313	2,742.8900	2.7429	0.425	0	0	0
2017-09-14	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R212	01/02/2018	154.69	Put	Bond Future	2,721.2900	2.7213	2,732.8900	2.7329	0.426	0	0	0
2017-09-14	R212	03/05/2018	154.30	Call	Bond Future	559.9700	0.5600	548.8000	0.5488	(1.995)	0	0	0
2017-09-14	R212	03/05/2018			Bond Future	154.8600	154.8600	154.8488	154.8488	(0.007)	0.0000	0.0000	0
2017-09-14	R212	03/05/2018	154.28	Call	Bond Future	579.9700	0.5800	568.8000	0.5688	(1.926)	0	0	0
2017-09-14	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R212	03/05/2018	154.29	Call	Bond Future	569.9700	0.5700	558.8000	0.5588	(1.960)	0	0	0
2017-09-14	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-14	R213	02/11/2017	9.36	Put	Bond Future	752.3500	0.7523	694.8200	0.6948	(7.647)	0	0	0
2017-09-14	R213	02/11/2017			Bond Future	9.1449	84.9747	9.1240	85.1159	(0.229)	0.0000	0.0000	63,283
2017-09-14	R213	02/11/2017	9.35	Call	Bond Future	2,140.0200	2.1400	2,222.5900	2.2226	3.858	0	0	0
2017-09-14	R213	02/11/2017	9.35	Put	Bond Future	774.2700	0.7743	715.6500	0.7156	(7.571)	0	0	0
2017-09-14	R213	02/11/2017	9.36	Call	Bond Future	2,183.9000	2.1839	2,267.5600	2.2676	3.831	0	0	0
2017-09-14	R213	02/11/2017	9.34	Call	Bond Future	2,096.5500	2.0966	2,178.0300	2.1780	3.886	0	0	0
2017-09-14	R213	02/11/2017	9.34	Put	Bond Future	796.6700	0.7967	736.9600	0.7370	(7.495)	0	0	0
2017-09-14	R213	01/02/2018	9.42	Call	Bond Future	2,978.5500	2.9786	3,060.3100	3.0603	2.745	0	0	0
2017-09-14	R213	01/02/2018	9.41	Put	Bond Future	1,562.4100	1.5624	1,499.8800	1.4999	(4.002)	0	0	0
2017-09-14	R213	01/02/2018			Bond Future	9.2003	86.5377	9.1787	86.6813	(0.235)	0.0000	0.0000	0
2017-09-14	R213	01/02/2018	9.43	Call	Bond Future	3,018.6600	3.0187	3,101.0900	3.1011	2.731	0	0	0
2017-09-14	R213	01/02/2018	9.43	Put	Bond Future	1,512.5400	1.5125	1,451.3400	1.4513	(4.046)	0	0	0
2017-09-14	R213	01/02/2018	9.42	Put	Bond Future	1,537.2100	1.5372	1,475.3400	1.4753	(4.025)	0	0	0
2017-09-14	R213	01/02/2018	9.41	Call	Bond Future	2,938.8900	2.9389	3,019.9900	3.0200	2.760	0	0	0
2017-09-14	R213	03/05/2018	9.57	Put	Bond Future	2,020.9700	2.0210	1,960.7100	1.9607	(2.982)	0	0	0
2017-09-14	R213	03/05/2018	9.56	Call	Bond Future	4,035.6000	4.0356	4,121.5300	4.1215	2.129	0	0	0
2017-09-14	R213	03/05/2018			Bond Future	9.2510	84.5994	9.2286	84.7461	(0.242)	0.0000	0.0000	0
2017-09-14	R213	03/05/2018	9.57	Call	Bond Future	4,074.8300	4.0748	4,161.2500	4.1613	2.121	0	0	0
2017-09-14	R213	03/05/2018	9.56	Put	Bond Future	2,045.0700	2.0451	1,984.3200	1.9843	(2.971)	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
2017-09-14	R213	03/05/2018	9.58	Call	Bond Future	4,114.4800	4.1145	4,201.3900	4.2014	2.112	0	0	0
2017-09-14	R213	03/05/2018	9.58	Put	Bond Future	1,997.3700	1.9974	1,937.6000	1.9376	(2.992)	0	0	0
2017-09-14	R214	02/11/2017	9.60	Call	Bond Future	1,262.4900	1.2625	1,298.8700	1.2989	2.882	0	0	0
2017-09-14	R214	02/11/2017			Bond Future	9.6715	72.0373	9.6557	72.1483	(0.164)	0.0000	0.0000	44,034
2017-09-14	R214	02/11/2017	9.60	Put	Bond Future	1,765.4200	1.7654	1,690.8100	1.6908	(4.226)	0	0	0
2017-09-14	R214	02/11/2017	9.58	Call	Bond Future	1,200.4500	1.2005	1,235.2400	1.2352	2.898	0	0	0
2017-09-14	R214	02/11/2017	9.58	Put	Bond Future	1,844.9900	1.8450	1,768.7900	1.7688	(4.130)	0	0	0
2017-09-14	R214	02/11/2017	9.59	Put	Bond Future	1,804.9100	1.8049	1,729.5000	1.7295	(4.178)	0	0	0
2017-09-14	R214	02/11/2017	9.59	Call	Bond Future	1,231.2300	1.2312	1,266.8100	1.2668	2.890	0	0	0
2017-09-14	R214	01/02/2018	9.84	Call	Bond Future	2,793.7300	2.7937	2,849.6100	2.8496	2.000	0	0	0
2017-09-14	R214	01/02/2018			Bond Future	9.7300	73.3624	9.7137	73.4752	(0.168)	0.0000	0.0000	0
2017-09-14	R214	01/02/2018	9.82	Call	Bond Future	2,718.4700	2.7185	2,773.3200	2.7733	2.018	0	0	0
2017-09-14	R214	01/02/2018	9.82	Put	Bond Future	2,100.2600	2.1003	2,042.2500	2.0422	(2.762)	0	0	0
2017-09-14	R214	01/02/2018	9.84	Put	Bond Future	2,039.3900	2.0394	1,982.4100	1.9824	(2.794)	0	0	0
2017-09-14	R214	01/02/2018	9.83	Call	Bond Future	2,755.9800	2.7560	2,811.3500	2.8113	2.009	0	0	0
2017-09-14	R214	01/02/2018	9.83	Put	Bond Future	2,069.6500	2.0697	2,012.1600	2.0122	(2.778)	0	0	0
2017-09-14	R214	03/05/2018	9.99	Put	Bond Future	2,582.8100	2.5828	2,529.0600	2.5291	(2.081)	0	0	0
2017-09-14	R214	03/05/2018			Bond Future	9.7841	71.4323	9.7673	71.5476	(0.172)	0.0000	0.0000	0
2017-09-14	R214	03/05/2018	9.98	Call	Bond Future	3,931.9500	3.9319	3,993.1100	3.9931	1.555	0	0	0
2017-09-14	R214	03/05/2018	9.98	Put	Bond Future	2,610.8700	2.6109	2,556.7400	2.5567	(2.073)	0	0	0
2017-09-14	R214	03/05/2018	9.99	Call	Bond Future	3,970.2500	3.9702	4,031.7900	4.0318	1.550	0	0	0
2017-09-14	R214	03/05/2018	9.97	Call	Bond Future	3,894.0200	3.8940	3,954.8100	3.9548	1.561	0	0	0
2017-09-14	R214	03/05/2018	9.97	Put	Bond Future	2,639.4100	2.6394	2,584.9100	2.5849	(2.065)	0	0	0
2017-09-14	R248	02/11/2017	9.65	Call	Bond Future	1,484.0200	1.4840	1,525.8500	1.5259	2.819	0	0	0
2017-09-14	R248	02/11/2017	9.66	Put	Bond Future	2,440.6100	2.4406	2,342.6800	2.3427	(4.013)	0	0	0
2017-09-14	R248	02/11/2017			Bond Future	9.7630	91.8201	9.7471	91.9609	(0.163)	0.0000	0.0000	85,554
2017-09-14	R248	02/11/2017	9.65	Put	Bond Future	2,492.8200	2.4928	2,393.9200	2.3939	(3.967)	0	0	0
2017-09-14	R248	02/11/2017	9.66	Call	Bond Future	1,521.8700	1.5219	1,564.6700	1.5647	2.812	0	0	0
2017-09-14	R248	02/11/2017	9.64	Call	Bond Future	1,446.7500	1.4468	1,487.6300	1.4876	2.826	0	0	0
2017-09-14	R248	02/11/2017	9.64	Put	Bond Future	2,545.7700	2.5458	2,445.9200	2.4459	(3.922)	0	0	0
2017-09-14	R248	01/02/2018	9.90	Put	Bond Future	2,859.9500	2.8600	2,784.8000	2.7848	(2.628)	0	0	0
2017-09-14	R248	01/02/2018	9.89	Call	Bond Future	3,470.7600	3.4708	3,538.0900	3.5381	1.940	0	0	0
2017-09-14	R248	01/02/2018			Bond Future	9.8243	93.5091	9.8079	93.6522	(0.167)	0.0000	0.0000	170
2017-09-14	R248	01/02/2018	9.90	Call	Bond Future	3,517.1600	3.5172	3,585.1200	3.5851	1.932	0	0	0
2017-09-14	R248	01/02/2018	9.89	Put	Bond Future	2,899.8500	2.8999	2,824.0700	2.8241	(2.613)	0	0	0
2017-09-14	R248	01/02/2018	9.91	Call	Bond Future	3,563.8500	3.5638	3,632.4300	3.6324	1.924	0	0	0
2017-09-14	R248	01/02/2018	9.91	Put	Bond Future	2,820.5000	2.8205	2,745.9700	2.7460	(2.642)	0	0	0
2017-09-14	R248	03/05/2018	10.06	Call	Bond Future	5,057.0000	5.0570	5,133.1100	5.1331	1.505	0	0	0
2017-09-14	R248	03/05/2018	10.05	Put	Bond Future	3,571.9900	3.5720	3,501.4700	3.5015	(1.974)	0	0	0
2017-09-14	R248	03/05/2018			Bond Future	9.8813	90.8131	9.8644	90.9593	(0.171)	0.0000	0.0000	0
2017-09-14	R248	03/05/2018	10.07	Call	Bond Future	5,104.3400	5.1043	5,180.9000	5.1809	1.500	0	0	0
2017-09-14	R248	03/05/2018	10.07	Put	Bond Future	3,499.1100	3.4991	3,429.5000	3.4295	(1.989)	0	0	0
2017-09-14	R248	03/05/2018	10.06	Put	Bond Future	3,535.5300	3.5355	3,465.4700	3.4655	(1.982)	0	0	0
2017-09-14	R248	03/05/2018	10.05	Call	Bond Future	5,009.5600	5.0096	5,085.2100	5.0852	1.510	0	0	0

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<b>Total</b>											<b>1058382</b>	