



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 03/10/2017 TO 03/10/2017

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
2017-10-03	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2025	02/11/2017			Bond Future	130.3950	130.3950	130.4772	130.4772	0.063	0.0000	0.0000	914
2017-10-03	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2025	02/11/2017	132.96	Put	Bond Future	2,565.0200	2.5650	2,482.8500	2.4828	(3.203)	0	0	0
2017-10-03	2025	02/11/2017	132.98	Put	Bond Future	2,585.0200	2.5850	2,502.8500	2.5028	(3.179)	0	0	0
2017-10-03	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2025	02/11/2017	132.97	Put	Bond Future	2,575.0200	2.5750	2,492.8500	2.4928	(3.191)	0	0	0
2017-10-03	2025	01/02/2018	133.89	Put	Bond Future	2,391.5400	2.3915	2,307.5900	2.3076	(3.510)	0	0	0
2017-10-03	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2025	01/02/2018			Bond Future	131.4985	131.4985	131.5824	131.5824	0.064	0.0000	0.0000	0
2017-10-03	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2025	01/02/2018	133.88	Put	Bond Future	2,381.5400	2.3815	2,297.5900	2.2976	(3.525)	0	0	0
2017-10-03	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2025	01/02/2018	133.90	Put	Bond Future	2,401.5400	2.4015	2,317.5900	2.3176	(3.496)	0	0	0
2017-10-03	2025	03/05/2018	133.21	Call	Bond Future	784.0400	0.7840	867.6900	0.8677	10.669	0	0	0
2017-10-03	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2025	03/05/2018			Bond Future	133.9940	133.9940	134.0777	134.0777	0.062	0.0000	0.0000	0
2017-10-03	2025	03/05/2018	133.22	Call	Bond Future	774.0400	0.7740	857.6900	0.8577	10.807	0	0	0
2017-10-03	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2025	03/05/2018	133.20	Call	Bond Future	794.0400	0.7940	877.6900	0.8777	10.535	0	0	0
2017-10-03	2029	02/11/2017			Bond Future	99.5446	99.5446	99.5408	99.5408	(0.004)	0.0000	0.0000	1,370
2017-10-03	2029	01/02/2018			Bond Future	101.4082	101.4082	101.4045	101.4045	(0.004)	0.0000	0.0000	0
2017-10-03	2029	03/05/2018			Bond Future	102.3157	102.3157	102.3105	102.3105	(0.005)	0.0000	0.0000	0
2017-10-03	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2030	02/11/2017	9.34	Call	Bond Future	1,116.5600	1.1166	672.6500	0.6727	(39.757)	0	0	0
2017-10-03	2030	02/11/2017			Bond Future	9.1752	93.5966	9.2404	93.1527	0.710	0.0000	0.0000	59,072
2017-10-03	2030	02/11/2017	9.35	Call	Bond Future	1,183.7200	1.1837	739.8100	0.7398	(37.501)	0	0	0
2017-10-03	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2030	02/11/2017	9.36	Call	Bond Future	1,250.8000	1.2508	806.8900	0.8069	(35.490)	0	0	0
2017-10-03	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2030	01/02/2018			Bond Future	9.2317	91.3117	9.2992	90.8598	0.731	0.0000	0.0000	0
2017-10-03	2030	01/02/2018	9.38	Call	Bond Future	989.4800	0.9895	537.5800	0.5376	(45.670)	0	0	0
2017-10-03	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2030	01/02/2018	9.39	Call	Bond Future	1,055.6800	1.0557	603.7800	0.6038	(42.807)	0	0	0
2017-10-03	2030	01/02/2018	9.37	Call	Bond Future	923.2200	0.9232	471.3200	0.4713	(48.948)	0	0	0
2017-10-03	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2030	03/05/2018	9.51	Call	Bond Future	1,428.7400	1.4287	968.0200	0.9680	(32.247)	0	0	0
2017-10-03	2030	03/05/2018			Bond Future	9.2916	93.0097	9.3615	92.5490	0.752	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
2017-10-03	2030	03/05/2018	9.49	Call	Bond Future	1,299.1700	1.2992	838.4500	0.8384	(35.463)	0	0	0
2017-10-03	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2030	03/05/2018	9.50	Call	Bond Future	1,363.9900	1.3640	903.2700	0.9033	(33.777)	0	0	0
2017-10-03	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2032	02/11/2017	9.49	Put	Bond Future	879.7900	0.8798	1,085.9800	1.0860	23.436	0	0	0
2017-10-03	2032	02/11/2017	9.48	Call	Bond Future	1,475.5000	1.4755	1,176.9900	1.1770	(20.231)	0	0	0
2017-10-03	2032	02/11/2017			Bond Future	9.4022	91.8564	9.4723	91.3468	0.746	0.0000	0.0000	32,988
2017-10-03	2032	02/11/2017	9.49	Call	Bond Future	1,517.5700	1.5176	1,214.1100	1.2141	(19.996)	0	0	0
2017-10-03	2032	02/11/2017	9.48	Put	Bond Future	909.9900	0.9100	1,121.1300	1.1211	23.202	0	0	0
2017-10-03	2032	02/11/2017	9.50	Call	Bond Future	1,560.2900	1.5603	1,251.9200	1.2519	(19.764)	0	0	0
2017-10-03	2032	02/11/2017	9.50	Put	Bond Future	850.3100	0.8503	1,051.5900	1.0516	23.671	0	0	0
2017-10-03	2032	01/02/2018	9.20	Call	Bond Future	1,424.7100	1.4247	1,229.1400	1.2291	(13.727)	0	0	7,500
2017-10-03	2032	01/02/2018	9.45	Put	Bond Future	2,326.1400	2.3261	2,583.0900	2.5831	11.046	0	0	0
2017-10-03	2032	01/02/2018	9.40	Put	Bond Future	2,510.0000	2.5100	2,780.2100	2.7802	10.765	0	0	0
2017-10-03	2032	01/02/2018	9.56	Call	Bond Future	2,643.9300	2.6439	2,353.3900	2.3534	(10.989)	0	0	0
2017-10-03	2032	01/02/2018	9.55	Put	Bond Future	1,988.9100	1.9889	2,219.8100	2.2198	11.609	0	0	0
2017-10-03	2032	01/02/2018			Bond Future	9.4640	93.5443	9.5365	93.0255	0.766	0.0000	0.0000	0
2017-10-03	2032	01/02/2018	9.30	Put	Bond Future	2,908.6900	2.9087	3,205.5800	3.2056	10.207	0	0	0
2017-10-03	2032	01/02/2018	9.30	Call	Bond Future	1,718.2500	1.7182	1,496.2700	1.4963	(12.919)	0	0	7,800
2017-10-03	2032	01/02/2018	9.57	Call	Bond Future	2,683.8900	2.6839	2,390.7900	2.3908	(10.921)	0	0	0
2017-10-03	2032	01/02/2018	9.57	Put	Bond Future	1,926.2400	1.9262	2,152.0100	2.1520	11.721	0	0	0
2017-10-03	2032	01/02/2018	9.20	Put	Bond Future	3,351.9200	3.3519	3,675.2200	3.6752	9.645	0	0	0
2017-10-03	2032	01/02/2018	9.45	Call	Bond Future	2,225.3100	2.2253	1,963.3900	1.9634	(11.770)	0	0	750
2017-10-03	2032	01/02/2018	9.40	Call	Bond Future	2,048.0200	2.0480	1,799.3600	1.7994	(12.141)	0	0	6,800
2017-10-03	2032	01/02/2018	9.56	Put	Bond Future	1,957.3800	1.9574	2,185.7100	2.1857	11.665	0	0	0
2017-10-03	2032	01/02/2018	9.55	Call	Bond Future	2,604.2800	2.6043	2,316.3100	2.3163	(11.058)	0	0	0
2017-10-03	2032	03/05/2018	9.70	Call	Bond Future	3,738.3800	3.7384	3,431.5600	3.4316	(8.207)	0	0	0
2017-10-03	2032	03/05/2018	9.71	Put	Bond Future	2,482.4000	2.4824	2,702.7100	2.7027	8.875	0	0	0
2017-10-03	2032	03/05/2018			Bond Future	9.5252	91.1271	9.6002	90.5981	0.787	0.0000	0.0000	0
2017-10-03	2032	03/05/2018	9.70	Put	Bond Future	2,511.6300	2.5116	2,733.8100	2.7338	8.846	0	0	0
2017-10-03	2032	03/05/2018	9.71	Call	Bond Future	3,778.6100	3.7786	3,469.9200	3.4699	(8.169)	0	0	0
2017-10-03	2032	03/05/2018	9.72	Call	Bond Future	3,818.7700	3.8188	3,508.2200	3.5082	(8.132)	0	0	0
2017-10-03	2032	03/05/2018	9.72	Put	Bond Future	2,453.1700	2.4532	2,671.6200	2.6716	8.905	0	0	0
2017-10-03	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2033	02/11/2017	110.07	Put	Bond Future	4,840.5300	4.8405	4,913.8800	4.9139	1.515	0	0	0
2017-10-03	2033	02/11/2017			Bond Future	105.2295	105.2295	105.1561	105.1561	(0.070)	0.0000	0.0000	5,234
2017-10-03	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2033	02/11/2017	110.09	Put	Bond Future	4,860.5300	4.8605	4,933.8800	4.9339	1.509	0	0	0
2017-10-03	2033	02/11/2017	110.08	Put	Bond Future	4,850.5300	4.8505	4,923.8800	4.9239	1.512	0	0	0
2017-10-03	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2033	01/02/2018			Bond Future	107.1995	107.1995	107.1250	107.1250	(0.070)	0.0000	0.0000	0
2017-10-03	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2033	01/02/2018	109.64	Put	Bond Future	2,440.4800	2.4405	2,515.0400	2.5150	3.055	0	0	0
2017-10-03	2033	01/02/2018	109.66	Put	Bond Future	2,460.4800	2.4605	2,535.0400	2.5350	3.030	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
2017-10-03	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2033	01/02/2018	109.65	Put	Bond Future	2,450.4800	2.4505	2,525.0400	2.5250	3.043	0	0	0
2017-10-03	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2033	03/05/2018			Bond Future	108.1473	108.1473	108.0698	108.0698	(0.072)	0.0000	0.0000	0
2017-10-03	2033	03/05/2018	107.70	Call	Bond Future	447.2800	0.4473	369.7800	0.3698	(17.327)	0	0	0
2017-10-03	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2033	03/05/2018	107.71	Call	Bond Future	437.2800	0.4373	359.7800	0.3598	(17.723)	0	0	0
2017-10-03	2033	03/05/2018	107.69	Call	Bond Future	457.2800	0.4573	379.7800	0.3798	(16.948)	0	0	0
2017-10-03	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2037	02/11/2017	9.67	Put	Bond Future	1,519.4100	1.5194	1,754.9900	1.7550	15.505	0	0	0
2017-10-03	2037	02/11/2017			Bond Future	9.6972	91.9139	9.7572	91.4393	0.619	0.0000	0.0000	54,588
2017-10-03	2037	02/11/2017	9.66	Call	Bond Future	1,265.2100	1.2652	1,030.5700	1.0306	(18.546)	0	0	0
2017-10-03	2037	02/11/2017	9.66	Put	Bond Future	1,561.6900	1.5617	1,801.6300	1.8016	15.364	0	0	0
2017-10-03	2037	02/11/2017	9.67	Call	Bond Future	1,302.7300	1.3027	1,063.7300	1.0637	(18.346)	0	0	0
2017-10-03	2037	02/11/2017	9.65	Call	Bond Future	1,228.2500	1.2283	997.9800	0.9980	(18.748)	0	0	0
2017-10-03	2037	02/11/2017	9.65	Put	Bond Future	1,604.6500	1.6047	1,848.9600	1.8490	15.225	0	0	0
2017-10-03	2037	01/02/2018	9.82	Put	Bond Future	2,342.5500	2.3425	2,559.6800	2.5597	9.269	0	0	0
2017-10-03	2037	01/02/2018			Bond Future	9.7594	89.3476	9.8212	88.8645	0.634	0.0000	0.0000	160
2017-10-03	2037	01/02/2018	9.82	Call	Bond Future	2,816.2400	2.8162	2,550.2600	2.5503	(9.445)	0	0	0
2017-10-03	2037	01/02/2018	9.81	Put	Bond Future	2,378.6600	2.3787	2,598.1300	2.5981	9.227	0	0	0
2017-10-03	2037	01/02/2018	9.83	Call	Bond Future	2,858.0900	2.8581	2,589.7900	2.5898	(9.387)	0	0	0
2017-10-03	2037	01/02/2018	9.83	Put	Bond Future	2,306.6500	2.3066	2,521.4600	2.5215	9.313	0	0	0
2017-10-03	2037	01/02/2018	9.81	Call	Bond Future	2,774.4900	2.7745	2,510.8500	2.5109	(9.502)	0	0	0
2017-10-03	2037	03/05/2018	9.99	Call	Bond Future	4,220.5100	4.2205	3,933.7800	3.9338	(6.794)	0	0	0
2017-10-03	2037	03/05/2018	9.97	Put	Bond Future	3,016.2800	3.0163	3,225.4300	3.2254	6.934	0	0	0
2017-10-03	2037	03/05/2018			Bond Future	9.8242	91.0092	9.8880	90.5166	0.650	0.0000	0.0000	0
2017-10-03	2037	03/05/2018	9.99	Put	Bond Future	2,950.1900	2.9502	3,156.0300	3.1560	6.977	0	0	0
2017-10-03	2037	03/05/2018	9.97	Call	Bond Future	4,134.8700	4.1349	3,851.4500	3.8514	(6.854)	0	0	0
2017-10-03	2037	03/05/2018	9.98	Put	Bond Future	2,983.2200	2.9832	3,190.7100	3.1907	6.955	0	0	0
2017-10-03	2037	03/05/2018	9.98	Call	Bond Future	4,177.7300	4.1777	3,892.6500	3.8926	(6.824)	0	0	0
2017-10-03	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2038	02/11/2017			Bond Future	128.7281	128.7281	128.9298	128.9298	0.157	0.0000	0.0000	19,719
2017-10-03	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2038	02/11/2017	136.82	Put	Bond Future	8,091.8700	8.0919	7,890.1800	7.8902	(2.493)	0	0	0
2017-10-03	2038	02/11/2017	136.80	Put	Bond Future	8,071.8700	8.0719	7,870.1800	7.8702	(2.499)	0	0	0
2017-10-03	2038	02/11/2017	136.81	Put	Bond Future	8,081.8700	8.0819	7,880.1800	7.8802	(2.496)	0	0	0
2017-10-03	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2038	01/02/2018	136.95	Put	Bond Future	7,316.7800	7.3168	7,111.1100	7.1111	(2.811)	0	0	0
2017-10-03	2038	01/02/2018			Bond Future	129.6332	129.6332	129.8389	129.8389	0.159	0.0000	0.0000	0
2017-10-03	2038	01/02/2018	136.94	Put	Bond Future	7,306.7800	7.3068	7,101.1100	7.1011	(2.815)	0	0	0
2017-10-03	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2038	01/02/2018	136.93	Put	Bond Future	7,296.7800	7.2968	7,091.1100	7.0911	(2.819)	0	0	0
2017-10-03	2038	03/05/2018	132.28	Put	Bond Future	186.6400	0.1866	0.0000	0.0000	(100.000)	0	0	0
2017-10-03	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	31.0600	0.0311	100.000	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
2017-10-03	2038	03/05/2018			Bond Future	132.0934		132.0934	132.3011	132.3011	0.157	0.0000	0.0000	0
2017-10-03	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	21.0600	0.0211	100.000	0	0	0
2017-10-03	2038	03/05/2018	132.27	Put	Bond Future	176.6400		0.1766	0.0000	0.0000	(100.000)	0	0	0
2017-10-03	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	11.0600	0.0111	100.000	0	0	0
2017-10-03	2038	03/05/2018	132.29	Put	Bond Future	196.6400		0.1966	0.0000	0.0000	(100.000)	0	0	0
2017-10-03	2040	02/11/2017	9.67	Put	Bond Future	2,242.6800		2.2427	2,461.1700	2.4612	9.742	0	0	0
2017-10-03	2040	02/11/2017			Bond Future	9.8178		95.0539	9.8626	94.6771	0.456	0.0000	0.0000	17,446
2017-10-03	2040	02/11/2017	9.66	Call	Bond Future	949.8900		0.9499	794.9600	0.7950	(16.310)	0	0	0
2017-10-03	2040	02/11/2017	9.66	Put	Bond Future	2,297.4700		2.2975	2,519.3400	2.5193	9.657	0	0	0
2017-10-03	2040	02/11/2017	9.67	Call	Bond Future	981.4400		0.9814	823.1300	0.8231	(16.130)	0	0	0
2017-10-03	2040	02/11/2017	9.65	Call	Bond Future	918.9100		0.9189	767.3600	0.7674	(16.492)	0	0	0
2017-10-03	2040	02/11/2017	9.65	Put	Bond Future	2,352.9600		2.3530	2,578.2100	2.5782	9.573	0	0	0
2017-10-03	2040	01/02/2018	9.89	Call	Bond Future	2,854.8800		2.8549	2,648.2800	2.6483	(7.237)	0	0	0
2017-10-03	2040	01/02/2018			Bond Future	9.8815		92.2952	9.9277	91.9115	0.467	0.0000	0.0000	0
2017-10-03	2040	01/02/2018	9.87	Call	Bond Future	2,770.5500		2.7706	2,567.6000	2.5676	(7.325)	0	0	0
2017-10-03	2040	01/02/2018	9.87	Put	Bond Future	2,866.7500		2.8668	3,047.4300	3.0474	6.303	0	0	0
2017-10-03	2040	01/02/2018	9.88	Put	Bond Future	2,825.4200		2.8254	3,004.2700	3.0043	6.330	0	0	0
2017-10-03	2040	01/02/2018	9.89	Put	Bond Future	2,784.3300		2.7843	2,961.3600	2.9614	6.358	0	0	0
2017-10-03	2040	01/02/2018	9.88	Call	Bond Future	2,812.6600		2.8127	2,607.8800	2.6079	(7.281)	0	0	0
2017-10-03	2040	03/05/2018	10.08	Put	Bond Future	3,377.5500		3.3775	3,541.8900	3.5419	4.866	0	0	0
2017-10-03	2040	03/05/2018			Bond Future	9.9479		94.0114	9.9956	93.6201	0.479	0.0000	0.0000	0
2017-10-03	2040	03/05/2018	10.07	Call	Bond Future	4,410.2800		4.4103	4,184.6800	4.1847	(5.115)	0	0	0
2017-10-03	2040	03/05/2018	10.07	Put	Bond Future	3,413.6800		3.4137	3,579.3000	3.5793	4.852	0	0	0
2017-10-03	2040	03/05/2018	10.08	Call	Bond Future	4,454.9800		4.4550	4,228.1000	4.2281	(5.093)	0	0	0
2017-10-03	2040	03/05/2018	10.06	Call	Bond Future	4,365.7800		4.3658	4,141.4700	4.1415	(5.138)	0	0	0
2017-10-03	2040	03/05/2018	10.06	Put	Bond Future	3,450.1200		3.4501	3,617.0300	3.6170	4.838	0	0	0
2017-10-03	2044	02/11/2017	9.68	Call	Bond Future	1,024.7300		1.0247	861.4300	0.8614	(15.936)	0	0	0
2017-10-03	2044	02/11/2017			Bond Future	9.8219		92.2972	9.8667	91.9150	0.456	0.0000	0.0000	26,425
2017-10-03	2044	02/11/2017	9.66	Call	Bond Future	960.2400		0.9602	803.7900	0.8038	(16.293)	0	0	0
2017-10-03	2044	02/11/2017	9.66	Put	Bond Future	2,364.1500		2.3641	2,589.9700	2.5900	9.552	0	0	0
2017-10-03	2044	02/11/2017	9.68	Put	Bond Future	2,253.1600		2.2532	2,472.1300	2.4721	9.718	0	0	0
2017-10-03	2044	02/11/2017	9.67	Call	Bond Future	992.1400		0.9921	832.2700	0.8323	(16.114)	0	0	0
2017-10-03	2044	02/11/2017	9.67	Put	Bond Future	2,308.2400		2.3082	2,530.6400	2.5306	9.635	0	0	0
2017-10-03	2044	01/02/2018	9.90	Put	Bond Future	2,803.3900		2.8034	2,980.9900	2.9810	6.335	0	0	0
2017-10-03	2044	01/02/2018	9.89	Call	Bond Future	2,904.2400		2.9042	2,694.6100	2.6946	(7.218)	0	0	0
2017-10-03	2044	01/02/2018			Bond Future	9.8829		89.6129	9.9291	89.2238	0.467	0.0000	0.0000	0
2017-10-03	2044	01/02/2018	9.90	Call	Bond Future	2,947.4400		2.9474	2,735.9800	2.7360	(7.174)	0	0	0
2017-10-03	2044	01/02/2018	9.89	Put	Bond Future	2,844.6300		2.8446	3,024.0600	3.0241	6.308	0	0	0
2017-10-03	2044	01/02/2018	9.91	Call	Bond Future	2,991.1600		2.9912	2,777.8800	2.7779	(7.130)	0	0	0
2017-10-03	2044	01/02/2018	9.91	Put	Bond Future	2,762.8200		2.7628	2,938.6000	2.9386	6.362	0	0	0
2017-10-03	2044	03/05/2018	10.10	Call	Bond Future	4,634.8400		4.6348	4,401.5800	4.4016	(5.033)	0	0	0
2017-10-03	2044	03/05/2018	10.09	Put	Bond Future	3,402.0800		3.4021	3,566.8800	3.5669	4.844	0	0	0
2017-10-03	2044	03/05/2018			Bond Future	9.9464		91.2793	9.9940	90.8825	0.479	0.0000	0.0000	0
2017-10-03	2044	03/05/2018	10.11	Call	Bond Future	4,680.5700		4.6806	4,446.0200	4.4460	(5.011)	0	0	0
2017-10-03	2044	03/05/2018	10.11	Put	Bond Future	3,330.1300		3.3301	3,492.3600	3.4924	4.872	0	0	0
2017-10-03	2044	03/05/2018	10.10	Put	Bond Future	3,365.9400		3.3659	3,529.4600	3.5295	4.858	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
2017-10-03	2044	03/05/2018	10.09	Call	Bond Future	4,589.3200	4.5893	4,357.3400	4.3573	(5.055)	0	0	0
2017-10-03	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2046	02/11/2017	136.30	Put	Bond Future	11,967.5900	11.9676	11,972.0300	11.9720	0.037	0	0	0
2017-10-03	2046	02/11/2017			Bond Future	124.3324	124.3324	124.3280	124.3280	(0.004)	0.0000	0.0000	21,292
2017-10-03	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2046	02/11/2017	136.32	Put	Bond Future	11,987.5900	11.9876	11,992.0300	11.9920	0.037	0	0	0
2017-10-03	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2046	02/11/2017	136.31	Put	Bond Future	11,977.5900	11.9776	11,982.0300	11.9820	0.037	0	0	0
2017-10-03	2046	01/02/2018	132.92	Put	Bond Future	6,259.8600	6.2599	6,264.4000	6.2644	0.073	0	0	0
2017-10-03	2046	01/02/2018			Bond Future	126.6601	126.6601	126.6556	126.6556	(0.004)	0.0000	0.0000	0
2017-10-03	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2046	01/02/2018	132.91	Put	Bond Future	6,249.8600	6.2499	6,254.4000	6.2544	0.073	0	0	0
2017-10-03	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2046	01/02/2018	132.90	Put	Bond Future	6,239.8600	6.2399	6,244.4000	6.2444	0.073	0	0	0
2017-10-03	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2046	03/05/2018			Bond Future	127.4659	127.4659	127.4594	127.4594	(0.005)	0.0000	0.0000	0
2017-10-03	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2046	03/05/2018	127.93	Put	Bond Future	464.1400	0.4641	470.6000	0.4706	1.392	0	0	0
2017-10-03	2046	03/05/2018	127.95	Put	Bond Future	484.1400	0.4841	490.6000	0.4906	1.334	0	0	0
2017-10-03	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2046	03/05/2018	127.94	Put	Bond Future	474.1400	0.4741	480.6000	0.4806	1.362	0	0	0
2017-10-03	2050	02/11/2017	144.66	Put	Bond Future	11,912.0800	11.9121	11,917.2100	11.9172	0.043	0	0	0
2017-10-03	2050	02/11/2017	144.67	Put	Bond Future	11,922.0800	11.9221	11,927.2100	11.9272	0.043	0	0	0
2017-10-03	2050	02/11/2017			Bond Future	132.7479	132.7479	132.7428	132.7428	(0.004)	0.0000	0.0000	22,612
2017-10-03	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2050	02/11/2017	144.65	Put	Bond Future	11,902.0800	11.9021	11,907.2100	11.9072	0.043	0	0	0
2017-10-03	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2050	01/02/2018	140.23	Put	Bond Future	6,670.0700	6.6701	6,675.1200	6.6751	0.076	0	0	0
2017-10-03	2050	01/02/2018			Bond Future	133.5599	133.5599	133.5549	133.5549	(0.004)	0.0000	0.0000	0
2017-10-03	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2050	01/02/2018	140.25	Put	Bond Future	6,690.0700	6.6901	6,695.1200	6.6951	0.075	0	0	0
2017-10-03	2050	01/02/2018	140.24	Put	Bond Future	6,680.0700	6.6801	6,685.1200	6.6851	0.076	0	0	0
2017-10-03	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2050	03/05/2018	135.61	Call	Bond Future	484.7200	0.4847	477.5600	0.4776	(1.477)	0	0	0
2017-10-03	2050	03/05/2018			Bond Future	136.0947	136.0947	136.0876	136.0876	(0.005)	0.0000	0.0000	0
2017-10-03	2050	03/05/2018	135.62	Call	Bond Future	474.7200	0.4747	467.5600	0.4676	(1.508)	0	0	0
2017-10-03	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	2050	03/05/2018	135.63	Call	Bond Future	464.7200	0.4647	457.5600	0.4576	(1.541)	0	0	0
2017-10-03	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	AL37	02/11/2017			Index Future	557.5450	557.5450	556.1240	556.1240	(0.255)	0.0000	0.0000	0
2017-10-03	AL37	01/02/2018			Index Future	567.7910	567.7910	566.3450	566.3450	(0.255)	0.0000	0.0000	0
2017-10-03	AL37	03/05/2018			Index Future	578.3520	578.3520	576.8770	576.8770	(0.255)	0.0000	0.0000	0
2017-10-03	AL7T	02/11/2017			Index Future	641.9690	641.9690	639.9150	639.9150	(0.320)	0.0000	0.0000	0
2017-10-03	AL7T	01/02/2018			Index Future	653.7660	653.7660	651.6760	651.6760	(0.320)	0.0000	0.0000	0
2017-10-03	AL7T	03/05/2018			Index Future	665.9270	665.9270	663.7940	663.7940	(0.320)	0.0000	0.0000	0
2017-10-03	ALBI	02/11/2017			Index Future	577.2890	577.2890	575.0350	575.0350	(0.390)	0.0000	0.0000	776
2017-10-03	ALBI	01/02/2018			Index Future	587.8980	587.8980	585.6040	585.6040	(0.390)	0.0000	0.0000	0
2017-10-03	ALBI	03/05/2018			Index Future	598.8330	598.8330	596.4940	596.4940	(0.391)	0.0000	0.0000	0
2017-10-03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-10-03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	EL28	02/11/2017			Bond Future	127.6024	127.6024	127.5994	127.5994	(0.002)	0.0000	0.0000	0
2017-10-03	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	EL28	02/11/2017	133.87	Put	Bond Future	6,267.6400	6.2676	6,270.5500	6.2705	0.046	0	0	0
2017-10-03	EL28	02/11/2017	133.89	Put	Bond Future	6,287.6400	6.2876	6,290.5500	6.2905	0.046	0	0	0
2017-10-03	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	EL28	02/11/2017	133.88	Put	Bond Future	6,277.6400	6.2776	6,280.5500	6.2805	0.046	0	0	0
2017-10-03	EL28	01/02/2018	132.31	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
2017-10-03	EL28	01/02/2018			Bond Future	129.9913		129.9886		(0.002)	0.0000	0.0000	0
2017-10-03	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	EL28	01/02/2018	132.29	Put	Bond Future	2,298.6700	2.2987	2,301.4300	2.3014	0.120	0	0	0
2017-10-03	EL28	01/02/2018	132.31	Put	Bond Future	2,318.6700	2.3187	2,321.4300	2.3214	0.119	0	0	0
2017-10-03	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	EL28	01/02/2018	132.30	Put	Bond Future	2,308.6700	2.3087	2,311.4300	2.3114	0.120	0	0	0
2017-10-03	EL28	03/05/2018	133.20	Put	Bond Future	741.6700	0.7417	746.3000	0.7463	0.624	0	0	0
2017-10-03	EL28	03/05/2018			Bond Future	132.4583	132.4583	132.4537		(0.003)	0.0000	0.0000	0
2017-10-03	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	EL28	03/05/2018	133.19	Put	Bond Future	731.6700	0.7317	736.3000	0.7363	0.633	0	0	0
2017-10-03	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	EL28	03/05/2018	133.18	Put	Bond Future	721.6700	0.7217	726.3000	0.7263	0.642	0	0	0
2017-10-03	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	ES33	02/11/2017	10.66	Put	Bond Future	597.6900	0.5977	960.9700	0.9610	60.781	0	0	0
2017-10-03	ES33	02/11/2017			Bond Future	10.7571	76.5498	10.8167	76.1865	0.554	0.0000	0.0000	9,466
2017-10-03	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	ES33	02/11/2017	10.68	Put	Bond Future	474.0500	0.4741	837.3300	0.8373	76.633	0	0	0
2017-10-03	ES33	02/11/2017	10.67	Put	Bond Future	535.8300	0.5358	899.1100	0.8991	67.798	0	0	0
2017-10-03	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	ES33	01/02/2018	10.99	Call	Bond Future	762.9700	0.7630	393.1400	0.3931	(48.472)	0	0	0
2017-10-03	ES33	01/02/2018			Bond Future	10.8622	77.9565	10.9239	77.5866	0.568	0.0000	0.0000	0
2017-10-03	ES33	01/02/2018	11.00	Call	Bond Future	822.2000	0.8222	452.3700	0.4524	(44.981)	0	0	0
2017-10-03	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	ES33	01/02/2018	11.01	Call	Bond Future	881.3500	0.8814	511.5200	0.5115	(41.962)	0	0	0
2017-10-03	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	ES33	03/05/2018	11.22	Call	Bond Future	1,486.8100	1.4868	1,109.7200	1.1097	(25.362)	0	0	0
2017-10-03	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	ES33	03/05/2018			Bond Future	10.9651	75.6148	11.0290	75.2377	0.583	0.0000	0.0000	0
2017-10-03	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	ES33	03/05/2018	11.20	Call	Bond Future	1,371.7400	1.3717	994.6500	0.9947	(27.490)	0	0	0
2017-10-03	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	ES33	03/05/2018	11.21	Call	Bond Future	1,429.3100	1.4293	1,052.2200	1.0522	(26.383)	0	0	0
2017-10-03	ES42	02/11/2017			Bond Future	11.0208	79.0810	11.0652	78.7763	0.403	0.0000	0.0000	7,957
2017-10-03	ES42	01/02/2018			Bond Future	11.1229	80.5342	11.1689	80.2240	0.413	0.0000	0.0000	0
2017-10-03	ES42	03/05/2018			Bond Future	11.2280	77.7707	11.2757	77.4544	0.425	0.0000	0.0000	0
2017-10-03	GOVI	02/11/2017	572.45	Call	GOVI	34,310.0000	3.4310	12,060.0000	1.2060	(64.850)	0	0	0
2017-10-03	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	GOVI	02/11/2017			GOVI	575.8810	575.8810	573.6560	573.6560	(0.386)	0.0000	0.0000	672
2017-10-03	GOVI	02/11/2017	572.46	Call	GOVI	34,210.0000	3.4210	11,960.0000	1.1960	(65.039)	0	0	0
2017-10-03	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	GOVI	02/11/2017	572.44	Call	GOVI	34,410.0000	3.4410	12,160.0000	1.2160	(64.661)	0	0	0
2017-10-03	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-03	GOVI	01/02/2018			GOVI	586.4640	586.4640	584.1990	584.1990	(0.386)	0.0000	0.0000	0
2017-10-03	GOVI	01/02/2018	581.03	Call	GOVI	54,340.0000	5.4340	31,690.0000	3.1690	(41.682)	0	0	0
2017-10-03	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	GOVI	01/02/2018	581.04	Call	GOVI	54,240.0000	5.4240	31,590.0000	3.1590	(41.759)	0	0	0
2017-10-03	GOVI	01/02/2018	581.02	Call	GOVI	54,440.0000	5.4440	31,790.0000	3.1790	(41.605)	0	0	0
2017-10-03	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	GOVI	03/05/2018	590.27	Call	GOVI	71,030.0000	7.1030	47,930.0000	4.7930	(32.521)	0	0	0
2017-10-03	GOVI	03/05/2018	590.29	Call	GOVI	70,830.0000	7.0830	47,730.0000	4.7730	(32.613)	0	0	0
2017-10-03	GOVI	03/05/2018			GOVI	597.3730	597.3730	595.0630	595.0630	(0.387)	0.0000	0.0000	0
2017-10-03	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	GOVI	03/05/2018	590.28	Call	GOVI	70,930.0000	7.0930	47,830.0000	4.7830	(32.567)	0	0	0
2017-10-03	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-10-03	IGOV	02/11/2017			Index Future	250.9580	250.9580	251.0060	251.0060	0.019	0.0000	0.0000	1,167
2017-10-03	IGOV	01/02/2018			Index Future	255.6560	255.6560	255.7050	255.7050	0.019	0.0000	0.0000	0
2017-10-03	IGOV	03/05/2018			Index Future	260.5080	260.5080	260.5550	260.5550	0.018	0.0000	0.0000	0
2017-10-03	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-10-03	IS01	21/12/2017			Interest Rate Swap	99.7596	99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0
2017-10-03	IS01	15/03/2018			Interest Rate Swap	99.6678	99.6678	99.6693	99.6693	0.002	0.0000	0.0000	0
2017-10-03	IS01	21/06/2018			Interest Rate Swap	99.7688	99.7688	99.7747	99.7747	0.006	0.0000	0.0000	0
2017-10-03	IS01	20/09/2018			Interest Rate Swap	99.8654	99.8654	99.8780	99.8780	0.013	0.0000	0.0000	0
2017-10-03	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-10-03	IS02	16/03/2018			Interest Rate Swap	98.9526	98.9526	98.9544	98.9544	0.002	0.0000	0.0000	0
2017-10-03	IS02	15/06/2018			Interest Rate Swap	98.4611	98.4611	98.4671	98.4671	0.006	0.0000	0.0000	0
2017-10-03	IS02	21/09/2018			Interest Rate Swap	98.3333	98.3333	98.3459	98.3459	0.013	0.0000	0.0000	0
2017-10-03	IS02	21/12/2018			Interest Rate Swap	98.6700	98.6700	98.6900	98.6900	0.020	0.0000	0.0000	0
2017-10-03	IS02	15/03/2019			Interest Rate Swap	99.0169	99.0169	99.0476	99.0476	0.031	0.0000	0.0000	0
2017-10-03	IS02	21/06/2019			Interest Rate Swap	99.3565	99.3565	99.3980	99.3980	0.042	0.0000	0.0000	0
2017-10-03	IS02	20/09/2019			Interest Rate Swap	99.7156	99.7156	99.7647	99.7647	0.049	0.0000	0.0000	0
2017-10-03	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	IS05	17/12/2020			Interest Rate Swap	95.8114	95.8114	95.9479	95.9479	0.142	0.0000	0.0000	0
2017-10-03	IS05	16/03/2021			Interest Rate Swap	95.0235	95.0235	95.1816	95.1816	0.166	0.0000	0.0000	0
2017-10-03	IS05	15/06/2021			Interest Rate Swap	94.2020	94.2020	94.3822	94.3822	0.191	0.0000	0.0000	0
2017-10-03	IS05	21/09/2021			Interest Rate Swap	94.3570	94.3570	94.5590	94.5590	0.214	0.0000	0.0000	0
2017-10-03	IS05	21/12/2021			Interest Rate Swap	96.5362	96.5362	96.7554	96.7554	0.227	0.0000	0.0000	51
2017-10-03	IS05	15/03/2022			Interest Rate Swap	96.6609	96.6609	96.8966	96.8966	0.244	0.0000	0.0000	0
2017-10-03	IS05	21/06/2022			Interest Rate Swap	97.8364	97.8364	98.0889	98.0889	0.258	0.0000	0.0000	0
2017-10-03	IS05	20/09/2022			Interest Rate Swap	100.0350	100.0350	100.3000	100.3000	0.265	0.0000	0.0000	0
2017-10-03	IS05	20/12/2022			Interest Rate Swap	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
2017-10-03	IS10	17/12/2025			Interest Rate Swap	94.7439	94.7439	95.1322	95.1322	0.410	0.0000	0.0000	0
2017-10-03	IS10	16/03/2026			Interest Rate Swap	91.7606	91.7606	92.1738	92.1738	0.450	0.0000	0.0000	0
2017-10-03	IS10	15/06/2026			Interest Rate Swap	90.5138	90.5138	90.9511	90.9511	0.483	0.0000	0.0000	0
2017-10-03	IS10	21/09/2026			Interest Rate Swap	92.6805	92.6805	93.1319	93.1319	0.487	0.0000	0.0000	0
2017-10-03	IS10	21/12/2026			Interest Rate Swap	96.4730	96.4730	96.9270	96.9270	0.471	0.0000	0.0000	0
2017-10-03	IS10	15/03/2027			Interest Rate Swap	95.0543	95.0543	95.5199	95.5199	0.490	0.0000	0.0000	0
2017-10-03	IS10	21/06/2027			Interest Rate Swap	97.1296	97.1296	97.5974	97.5974	0.482	0.0000	0.0000	0
2017-10-03	IS10	20/09/2027			Interest Rate Swap	100.8650	100.8650	101.3297	101.3297	0.461	0.0000	0.0000	0
2017-10-03	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-10-03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-10-03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-10-03	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017-10-03	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017-10-03	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-10-03	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017-10-03	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017-10-03	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017-10-03	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017-10-03	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-03	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-10-03	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017-10-03	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-10-03	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-10-03	R023	02/11/2017	8.56	Call	Bond Future	2,546.6200	2.5466	2,252.9000	2.2529	(11.534)	0	0	0
2017-10-03	R023	02/11/2017			Bond Future	7.9530	100.5724	8.0240	100.2715	0.893	0.0000	0.0000	56,990
2017-10-03	R023	02/11/2017	8.56	Put	Bond Future	10.6900	0.0107	17.9300	0.0179	67.727	0	0	0
2017-10-03	R023	02/11/2017	8.58	Put	Bond Future	9.0100	0.0090	15.2200	0.0152	68.923	0	0	0
2017-10-03	R023	02/11/2017	8.57	Call	Bond Future	2,586.8600	2.5869	2,292.6000	2.2926	(11.375)	0	0	0
2017-10-03	R023	02/11/2017	8.57	Put	Bond Future	9.8300	0.0098	16.5300	0.0165	68.159	0	0	0
2017-10-03	R023	02/11/2017	8.58	Call	Bond Future	2,627.1300	2.6271	2,332.3800	2.3324	(11.219)	0	0	0
2017-10-03	R023	01/02/2018	8.33	Put	Bond Future	515.3700	0.5154	608.8400	0.6088	18.136	0	0	0
2017-10-03	R023	01/02/2018			Bond Future	7.9881	102.4205	8.0634	102.1142	0.943	0.0000	0.0000	0
2017-10-03	R023	01/02/2018	8.32	Call	Bond Future	1,867.7300	1.8677	1,656.4900	1.6565	(11.310)	0	0	0
2017-10-03	R023	01/02/2018	8.32	Put	Bond Future	526.9500	0.5270	622.0100	0.6220	18.040	0	0	0
2017-10-03	R023	01/02/2018	8.33	Call	Bond Future	1,896.2000	1.8962	1,683.3700	1.6834	(11.224)	0	0	0
2017-10-03	R023	01/02/2018	8.31	Call	Bond Future	1,839.6700	1.8397	1,630.0400	1.6300	(11.395)	0	0	0
2017-10-03	R023	01/02/2018	8.31	Put	Bond Future	538.9600	0.5390	635.6300	0.6356	17.936	0	0	0
2017-10-03	R023	03/05/2018	8.27	Call	Bond Future	1,900.7200	1.9007	1,708.8100	1.7088	(10.097)	0	0	0
2017-10-03	R023	03/05/2018			Bond Future	8.0146	100.3956	8.0948	100.0831	1.000	0.0000	0.0000	0
2017-10-03	R023	03/05/2018	8.27	Put	Bond Future	909.3800	0.9094	1,029.9800	1.0300	13.262	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
2017-10-03	R023	03/05/2018	8.28	Call	Bond Future	1,925.1700	1.9252	1,731.9000	1.7319	(10.039)	0	0	0
2017-10-03	R023	03/05/2018	8.29	Put	Bond Future	881.5900	0.8816	999.4900	0.9995	13.374	0	0	0
2017-10-03	R023	03/05/2018	8.28	Put	Bond Future	895.2600	0.8953	1,014.5000	1.0145	13.319	0	0	0
2017-10-03	R023	03/05/2018	8.29	Call	Bond Future	1,950.0500	1.9500	1,755.4400	1.7554	(9.980)	0	0	0
2017-10-03	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	265.9100	0.2659	100.000	0	0	0
2017-10-03	R035	02/11/2017			Bond Future	9.5835	95.7123	9.6434	95.2347	0.626	0.0000	0.0000	37,540
2017-10-03	R035	02/11/2017	9.60	Call	Bond Future	131.9500	0.1320	0.0000	0.0000	(100.000)	0	0	0
2017-10-03	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	345.6500	0.3456	100.000	0	0	0
2017-10-03	R035	02/11/2017	9.61	Call	Bond Future	211.6900	0.2117	0.0000	0.0000	(100.000)	0	0	0
2017-10-03	R035	02/11/2017	9.59	Call	Bond Future	52.1100	0.0521	0.0000	0.0000	(100.000)	0	0	0
2017-10-03	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	425.4900	0.4255	100.000	0	0	0
2017-10-03	R035	01/02/2018	9.75	Call	Bond Future	789.9200	0.7899	303.7400	0.3037	(61.548)	0	0	0
2017-10-03	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R035	01/02/2018			Bond Future	9.6492	97.4710	9.7111	96.9848	0.642	0.0000	0.0000	0
2017-10-03	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R035	01/02/2018	9.73	Call	Bond Future	634.0200	0.6340	147.8400	0.1478	(76.682)	0	0	0
2017-10-03	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R035	01/02/2018	9.74	Call	Bond Future	712.0200	0.7120	225.8400	0.2258	(68.282)	0	0	0
2017-10-03	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R035	03/05/2018			Bond Future	9.7104	94.7836	9.7743	94.2878	0.659	0.0000	0.0000	0
2017-10-03	R035	03/05/2018	9.90	Call	Bond Future	1,458.4700	1.4585	962.7200	0.9627	(33.991)	0	0	0
2017-10-03	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R035	03/05/2018	9.91	Call	Bond Future	1,534.4300	1.5344	1,038.6800	1.0387	(32.308)	0	0	0
2017-10-03	R035	03/05/2018	9.89	Call	Bond Future	1,382.4200	1.3824	886.6700	0.8867	(35.861)	0	0	0
2017-10-03	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R186	02/11/2017	8.89	Put	Bond Future	352.3100	0.3523	433.5900	0.4336	23.071	0	0	0
2017-10-03	R186	02/11/2017	8.88	Call	Bond Future	2,107.0200	2.1070	1,821.2100	1.8212	(13.565)	0	0	0
2017-10-03	R186	02/11/2017	8.75	Put	Bond Future	622.7900	0.6228	749.9400	0.7499	20.416	0	0	0
2017-10-03	R186	02/11/2017			Bond Future	8.6180	115.6895	8.6733	115.3195	0.642	0.0000	0.0000	135,561
2017-10-03	R186	02/11/2017	8.75	Call	Bond Future	1,503.6700	1.5037	1,260.8300	1.2608	(16.150)	0	0	0
2017-10-03	R186	02/11/2017	8.89	Call	Bond Future	2,157.1100	2.1571	1,868.4000	1.8684	(13.384)	0	0	0
2017-10-03	R186	02/11/2017	8.88	Put	Bond Future	367.8700	0.3679	452.0500	0.4520	22.883	0	0	0
2017-10-03	R186	02/11/2017	8.90	Call	Bond Future	2,207.6800	2.2077	1,916.1300	1.9161	(13.206)	0	0	0
2017-10-03	R186	02/11/2017	8.90	Put	Bond Future	337.2800	0.3373	415.7200	0.4157	23.257	0	0	0
2017-10-03	R186	02/11/2017	8.60	Call	Bond Future	940.2300	0.9402	755.6900	0.7557	(19.627)	0	0	0
2017-10-03	R186	02/11/2017	8.60	Put	Bond Future	1,060.7600	1.0608	1,246.2100	1.2462	17.483	0	0	3,750
2017-10-03	R186	02/11/2017	9.00	Call	Bond Future	2,737.2300	2.7372	2,420.8000	2.4208	(11.560)	0	0	0
2017-10-03	R186	02/11/2017	9.00	Put	Bond Future	213.6600	0.2137	267.2200	0.2672	25.068	0	0	5,000
2017-10-03	R186	01/02/2018	9.00	Call	Bond Future	3,177.3500	3.1774	2,919.1100	2.9191	(8.128)	0	0	0
2017-10-03	R186	01/02/2018	9.25	Call	Bond Future	4,347.0600	4.3471	4,049.5800	4.0496	(6.843)	0	0	0
2017-10-03	R186	01/02/2018	8.50	Put	Bond Future	2,471.4500	2.4715	2,690.4300	2.6904	8.860	0	0	0
2017-10-03	R186	01/02/2018	8.96	Call	Bond Future	3,004.6600	3.0047	2,753.5900	2.7536	(8.356)	0	0	0
2017-10-03	R186	01/02/2018			Bond Future	8.6677	112.5155	8.7253	112.1390	0.665	0.0000	0.0000	198
2017-10-03	R186	01/02/2018	7.75	Put	Bond Future	6,415.4400	6.4154	6,757.5300	6.7575	5.332	0	0	0
2017-10-03	R186	01/02/2018	7.75	Call	Bond Future	186.0900	0.1861	151.6800	0.1517	(18.491)	0	0	1,460
2017-10-03	R186	01/02/2018	8.50	Call	Bond Future	1,366.3300	1.3663	1,208.8100	1.2088	(11.529)	0	0	1,460

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
2017-10-03	R186	01/02/2018	9.00	Put	Bond Future	1,029.3000	1.0293	1,147.5600	1.1476	11.489	0	0	6,200
2017-10-03	R186	01/02/2018	8.75	Put	Bond Future	1,635.8300	1.6358	1,802.1300	1.8021	10.166	0	0	820
2017-10-03	R186	01/02/2018	9.25	Put	Bond Future	619.2100	0.6192	698.2300	0.6982	12.761	0	0	820
2017-10-03	R186	01/02/2018	8.97	Call	Bond Future	3,047.3100	3.0473	2,794.4300	2.7944	(8.298)	0	0	0
2017-10-03	R186	01/02/2018	8.96	Put	Bond Future	1,112.2400	1.1122	1,237.6700	1.2377	11.277	0	0	0
2017-10-03	R186	01/02/2018	8.75	Call	Bond Future	2,173.1200	2.1731	1,962.9200	1.9629	(9.673)	0	0	0
2017-10-03	R186	01/02/2018	8.97	Put	Bond Future	1,090.9100	1.0909	1,214.5300	1.2145	11.332	0	0	0
2017-10-03	R186	01/02/2018	8.98	Call	Bond Future	3,090.4700	3.0905	2,835.7900	2.8358	(8.241)	0	0	0
2017-10-03	R186	01/02/2018	8.98	Put	Bond Future	1,070.1300	1.0701	1,191.9500	1.1919	11.384	0	0	0
2017-10-03	R186	03/05/2018	8.91	Put	Bond Future	2,030.3900	2.0304	2,187.9700	2.1880	7.761	0	0	0
2017-10-03	R186	03/05/2018	8.92	Call	Bond Future	3,287.5200	3.2875	3,059.5600	3.0596	(6.934)	0	0	0
2017-10-03	R186	03/05/2018			Bond Future	8.7176	114.6079	8.7779	114.2238	0.691	0.0000	0.0000	0
2017-10-03	R186	03/05/2018	8.93	Call	Bond Future	3,325.3300	3.3253	3,095.9300	3.0959	(6.899)	0	0	0
2017-10-03	R186	03/05/2018	8.93	Put	Bond Future	1,979.6500	1.9797	2,134.3400	2.1343	7.814	0	0	0
2017-10-03	R186	03/05/2018	8.91	Call	Bond Future	3,250.2500	3.2502	3,023.7400	3.0237	(6.969)	0	0	0
2017-10-03	R186	03/05/2018	8.92	Put	Bond Future	2,004.7300	2.0047	2,160.8600	2.1609	7.788	0	0	0
2017-10-03	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R197	02/11/2017	305.15	Put	Bond Future	3,804.2500	3.8043	3,817.3000	3.8173	0.343	0	0	0
2017-10-03	R197	02/11/2017			Bond Future	301.3458	301.3458	301.3327	301.3327	(0.004)	0.0000	0.0000	2,350
2017-10-03	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R197	02/11/2017	305.17	Put	Bond Future	3,824.2500	3.8243	3,837.3000	3.8373	0.341	0	0	0
2017-10-03	R197	02/11/2017	305.16	Put	Bond Future	3,814.2500	3.8143	3,827.3000	3.8273	0.342	0	0	0
2017-10-03	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R197	01/02/2018	301.68	Put	Bond Future	1,666.1300	1.6661	1,690.6600	1.6907	1.472	0	0	0
2017-10-03	R197	01/02/2018			Bond Future	300.0139	300.0139	299.9893	299.9893	(0.008)	0.0000	0.0000	0
2017-10-03	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R197	01/02/2018	301.67	Put	Bond Future	1,656.1300	1.6561	1,680.6600	1.6807	1.481	0	0	0
2017-10-03	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R197	01/02/2018	301.66	Put	Bond Future	1,646.1300	1.6461	1,670.6600	1.6707	1.490	0	0	0
2017-10-03	R197	03/05/2018	304.46	Call	Bond Future	1,247.3900	1.2474	1,218.2900	1.2183	(2.333)	0	0	0
2017-10-03	R197	03/05/2018			Bond Future	305.7074	305.7074	305.6783	305.6783	(0.010)	0.0000	0.0000	0
2017-10-03	R197	03/05/2018	304.44	Call	Bond Future	1,267.3900	1.2674	1,238.2900	1.2383	(2.296)	0	0	0
2017-10-03	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R197	03/05/2018	304.45	Call	Bond Future	1,257.3900	1.2574	1,228.2900	1.2283	(2.314)	0	0	0
2017-10-03	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R202	02/11/2017	253.89	Call	Bond Future	0.1500	0.0002	0.1100	0.0001	(26.667)	0	0	0
2017-10-03	R202	02/11/2017			Bond Future	242.4597	242.4597	242.4502	242.4502	(0.004)	0.0000	0.0000	28,667
2017-10-03	R202	02/11/2017	253.89	Put	Bond Future	11,430.4300	11.4304	11,439.9400	11.4399	0.083	0	0	0
2017-10-03	R202	02/11/2017	253.90	Call	Bond Future	0.1500	0.0002	0.1100	0.0001	(26.667)	0	0	0
2017-10-03	R202	02/11/2017	253.91	Put	Bond Future	11,450.4200	11.4504	11,459.9400	11.4599	0.083	0	0	0
2017-10-03	R202	02/11/2017	253.90	Put	Bond Future	11,440.4300	11.4404	11,449.9400	11.4499	0.083	0	0	0
2017-10-03	R202	02/11/2017	253.91	Call	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	0
2017-10-03	R202	01/02/2018	249.07	Call	Bond Future	683.1500	0.6831	672.8700	0.6729	(1.505)	0	0	0
2017-10-03	R202	01/02/2018	249.06	Put	Bond Future	6,449.9200	6.4499	6,455.2600	6.4553	0.083	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
2017-10-03	R202	01/02/2018			Bond Future	243.2951		243.2951	243.2794	(0.006)	0.0000	0.0000	0
2017-10-03	R202	01/02/2018	249.08	Call	Bond Future	681.3000	0.6813	671.0300	0.6710	(1.507)	0	0	0
2017-10-03	R202	01/02/2018	249.08	Put	Bond Future	6,466.2100	6.4662	6,471.5800	6.4716	0.083	0	0	0
2017-10-03	R202	01/02/2018	249.07	Put	Bond Future	6,458.0600	6.4581	6,463.4200	6.4634	0.083	0	0	0
2017-10-03	R202	01/02/2018	249.06	Call	Bond Future	685.0100	0.6850	674.7100	0.6747	(1.504)	0	0	0
2017-10-03	R202	03/05/2018	247.48	Put	Bond Future	3,252.8400	3.2528	3,253.8700	3.2539	0.032	0	0	0
2017-10-03	R202	03/05/2018	247.47	Call	Bond Future	3,690.2300	3.6902	3,671.9200	3.6719	(0.496)	0	0	0
2017-10-03	R202	03/05/2018			Bond Future	247.9123	247.9123	247.8929	247.8929	(0.008)	0.0000	0.0000	0
2017-10-03	R202	03/05/2018	247.48	Call	Bond Future	3,685.1000	3.6851	3,666.8000	3.6668	(0.497)	0	0	0
2017-10-03	R202	03/05/2018	247.47	Put	Bond Future	3,247.9700	3.2480	3,248.9900	3.2490	0.031	0	0	0
2017-10-03	R202	03/05/2018	247.49	Call	Bond Future	3,679.9800	3.6800	3,661.6800	3.6617	(0.497)	0	0	0
2017-10-03	R202	03/05/2018	247.49	Put	Bond Future	3,257.7200	3.2577	3,258.7500	3.2588	0.032	0	0	0
2017-10-03	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R204	02/11/2017			Bond Future	6.9500	104.1389	7.0539	104.0277	1.495	0.0000	0.0000	43,887
2017-10-03	R204	02/11/2017	7.75	Call	Bond Future	851.1700	0.8512	740.0200	0.7400	(13.058)	0	0	0
2017-10-03	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R204	02/11/2017	7.76	Call	Bond Future	861.7400	0.8617	750.5900	0.7506	(12.898)	0	0	0
2017-10-03	R204	02/11/2017	7.74	Call	Bond Future	840.5900	0.8406	729.4400	0.7294	(13.223)	0	0	0
2017-10-03	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R204	01/02/2018	7.27	Call	Bond Future	422.1800	0.4222	330.9000	0.3309	(21.621)	0	0	0
2017-10-03	R204	01/02/2018			Bond Future	6.8048	102.0145	6.9394	101.9015	1.978	0.0000	0.0000	0
2017-10-03	R204	01/02/2018	7.25	Call	Bond Future	407.9200	0.4079	317.9100	0.3179	(22.066)	0	0	0
2017-10-03	R204	01/02/2018	7.25	Put	Bond Future	34.9100	0.0349	57.8900	0.0579	65.826	0	0	0
2017-10-03	R204	01/02/2018	7.27	Put	Bond Future	32.4600	0.0325	54.1700	0.0542	66.882	0	0	0
2017-10-03	R204	01/02/2018	7.26	Call	Bond Future	415.0400	0.4150	324.3800	0.3244	(21.844)	0	0	0
2017-10-03	R204	01/02/2018	7.26	Put	Bond Future	33.6700	0.0337	56.0000	0.0560	66.320	0	0	0
2017-10-03	R204	03/05/2018	7.10	Put	Bond Future	37.7200	0.0377	63.0800	0.0631	67.232	0	0	0
2017-10-03	R204	03/05/2018			Bond Future	6.5133	103.9117	6.7044	103.7961	2.934	0.0000	0.0000	0
2017-10-03	R204	03/05/2018	7.09	Call	Bond Future	386.7600	0.3868	296.9900	0.2970	(23.211)	0	0	0
2017-10-03	R204	03/05/2018	7.09	Put	Bond Future	38.6100	0.0386	64.4500	0.0645	66.926	0	0	0
2017-10-03	R204	03/05/2018	7.10	Call	Bond Future	391.8900	0.3919	301.6400	0.3016	(23.029)	0	0	0
2017-10-03	R204	03/05/2018	7.08	Call	Bond Future	381.6500	0.3816	292.3700	0.2924	(23.393)	0	0	0
2017-10-03	R204	03/05/2018	7.08	Put	Bond Future	39.5200	0.0395	65.8500	0.0659	66.624	0	0	0
2017-10-03	R207	02/11/2017	8.04	Put	Bond Future	0.0200	0.0000	0.0600	0.0001	200.000	0	0	0
2017-10-03	R207	02/11/2017	8.03	Call	Bond Future	1,430.4400	1.4304	1,274.6200	1.2746	(10.893)	0	0	0
2017-10-03	R207	02/11/2017			Bond Future	7.3042	102.1425	7.3827	101.9867	1.074	0.0000	0.0000	41,044
2017-10-03	R207	02/11/2017	8.04	Call	Bond Future	1,449.9700	1.4500	1,294.1400	1.2941	(10.747)	0	0	0
2017-10-03	R207	02/11/2017	8.03	Put	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0	0	0
2017-10-03	R207	02/11/2017	8.05	Call	Bond Future	1,469.4800	1.4695	1,313.6500	1.3137	(10.604)	0	0	0
2017-10-03	R207	02/11/2017	8.05	Put	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	0
2017-10-03	R207	01/02/2018	7.61	Put	Bond Future	131.6000	0.1316	174.8300	0.1748	32.850	0	0	0
2017-10-03	R207	01/02/2018	7.60	Call	Bond Future	700.8900	0.7009	586.6200	0.5866	(16.304)	0	0	0
2017-10-03	R207	01/02/2018			Bond Future	7.2811	100.3783	7.3703	100.2198	1.225	0.0000	0.0000	0
2017-10-03	R207	01/02/2018	7.61	Call	Bond Future	714.3800	0.7144	599.0800	0.5991	(16.140)	0	0	0
2017-10-03	R207	01/02/2018	7.60	Put	Bond Future	135.7600	0.1358	180.0200	0.1800	32.602	0	0	0
2017-10-03	R207	01/02/2018	7.62	Call	Bond Future	727.7900	0.7278	611.4500	0.6115	(15.985)	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
2017-10-03	R207	01/02/2018	7.62	Put	Bond Future	127.3600	0.1274	169.5500	0.1695	33.127	0	0	0
2017-10-03	R207	03/05/2018	7.57	Call	Bond Future	716.5100	0.7165	609.6100	0.6096	(14.920)	0	0	0
2017-10-03	R207	03/05/2018	7.56	Put	Bond Future	225.2600	0.2253	281.2200	0.2812	24.842	0	0	0
2017-10-03	R207	03/05/2018			Bond Future	7.2518	102.2451	7.3555	102.0831	1.430	0.0000	0.0000	0
2017-10-03	R207	03/05/2018	7.58	Call	Bond Future	727.6500	0.7277	619.9000	0.6199	(14.808)	0	0	0
2017-10-03	R207	03/05/2018	7.58	Put	Bond Future	216.1000	0.2161	270.3500	0.2704	25.104	0	0	0
2017-10-03	R207	03/05/2018	7.57	Put	Bond Future	220.5000	0.2205	275.6000	0.2756	24.989	0	0	0
2017-10-03	R207	03/05/2018	7.56	Call	Bond Future	705.7300	0.7057	599.6900	0.5997	(15.026)	0	0	0
2017-10-03	R208	02/11/2017	8.19	Call	Bond Future	1,837.1700	1.8372	1,659.1800	1.6592	(9.688)	0	0	0
2017-10-03	R208	02/11/2017	8.18	Put	Bond Future	0.7900	0.0008	1.5700	0.0016	98.734	0	0	0
2017-10-03	R208	02/11/2017			Bond Future	7.5505	98.3354	7.6121	98.1567	0.815	0.0000	0.0000	31,771
2017-10-03	R208	02/11/2017	8.20	Call	Bond Future	1,865.4600	1.8655	1,687.3900	1.6874	(9.546)	0	0	0
2017-10-03	R208	02/11/2017	8.20	Put	Bond Future	0.6100	0.0006	1.2200	0.0012	100.000	0	0	0
2017-10-03	R208	02/11/2017	8.19	Put	Bond Future	0.7000	0.0007	1.3900	0.0014	98.571	0	0	0
2017-10-03	R208	02/11/2017	8.18	Call	Bond Future	1,808.8600	1.8089	1,630.9600	1.6310	(9.835)	0	0	0
2017-10-03	R208	01/02/2018	7.85	Put	Bond Future	285.9800	0.2860	341.9400	0.3419	19.568	0	0	0
2017-10-03	R208	01/02/2018			Bond Future	7.5623	100.1424	7.6293	99.9605	0.886	0.0000	0.0000	0
2017-10-03	R208	01/02/2018	7.84	Call	Bond Future	1,044.8000	1.0448	920.0700	0.9201	(11.938)	0	0	0
2017-10-03	R208	01/02/2018	7.84	Put	Bond Future	293.8400	0.2938	350.9400	0.3509	19.432	0	0	0
2017-10-03	R208	01/02/2018	7.85	Call	Bond Future	1,063.8500	1.0639	937.9800	0.9380	(11.832)	0	0	0
2017-10-03	R208	01/02/2018	7.83	Call	Bond Future	1,025.9000	1.0259	902.3300	0.9023	(12.045)	0	0	0
2017-10-03	R208	01/02/2018	7.83	Put	Bond Future	301.8600	0.3019	360.1200	0.3601	19.300	0	0	0
2017-10-03	R208	03/05/2018	7.77	Call	Bond Future	1,015.0500	1.0150	902.9600	0.9030	(11.043)	0	0	0
2017-10-03	R208	03/05/2018			Bond Future	7.5659	98.6036	7.6395	98.4179	0.973	0.0000	0.0000	0
2017-10-03	R208	03/05/2018	7.77	Put	Bond Future	501.1800	0.5012	574.7600	0.5748	14.681	0	0	0
2017-10-03	R208	03/05/2018	7.78	Call	Bond Future	1,030.9300	1.0309	917.8600	0.9179	(10.968)	0	0	0
2017-10-03	R208	03/05/2018	7.79	Put	Bond Future	482.8800	0.4829	554.5100	0.5545	14.834	0	0	0
2017-10-03	R208	03/05/2018	7.78	Put	Bond Future	491.9700	0.4920	564.5700	0.5646	14.757	0	0	0
2017-10-03	R208	03/05/2018	7.79	Call	Bond Future	1,046.9200	1.0469	932.8800	0.9329	(10.893)	0	0	0
2017-10-03	R209	02/11/2017	9.54	Call	Bond Future	1,134.1400	1.1341	921.8000	0.9218	(18.723)	0	0	0
2017-10-03	R209	02/11/2017	9.52	Put	Bond Future	1,169.3900	1.1694	1,366.7400	1.3667	16.876	0	0	0
2017-10-03	R209	02/11/2017	9.00	Put	Bond Future	3,858.1100	3.8581	4,220.7600	4.2208	9.400	0	0	0
2017-10-03	R209	02/11/2017	10.60	Put	Bond Future	9.2800	0.0093	12.1400	0.0121	30.819	0	0	1,300
2017-10-03	R209	02/11/2017	9.75	Call	Bond Future	1,974.9200	1.9749	1,686.5800	1.6866	(14.600)	0	0	0
2017-10-03	R209	02/11/2017	8.30	Put	Bond Future	9,080.1800	9.0802	9,481.7400	9.4817	4.422	0	0	0
2017-10-03	R209	02/11/2017	9.88	Put	Bond Future	337.8000	0.3378	414.1000	0.4141	22.587	0	0	1,350
2017-10-03	R209	02/11/2017			Bond Future	9.5352	72.3967	9.5952	71.9948	0.629	0.0000	0.0000	125,637
2017-10-03	R209	02/11/2017	9.54	Put	Bond Future	1,101.8000	1.1018	1,291.3100	1.2913	17.200	0	0	0
2017-10-03	R209	02/11/2017	9.52	Call	Bond Future	1,067.1000	1.0671	862.6000	0.8626	(19.164)	0	0	0
2017-10-03	R209	02/11/2017	10.00	Call	Bond Future	3,233.2500	3.2332	2,881.5000	2.8815	(10.879)	0	0	0
2017-10-03	R209	02/11/2017	10.00	Put	Bond Future	205.9900	0.2060	256.0900	0.2561	24.322	0	0	1,138
2017-10-03	R209	02/11/2017	9.53	Put	Bond Future	1,135.2100	1.1352	1,328.6300	1.3286	17.038	0	0	0
2017-10-03	R209	02/11/2017	9.00	Call	Bond Future	118.8600	0.1189	79.6600	0.0797	(32.980)	0	0	2,248
2017-10-03	R209	02/11/2017	10.60	Call	Bond Future	6,666.6300	6.6666	6,267.6400	6.2676	(5.985)	0	0	0
2017-10-03	R209	02/11/2017	9.75	Put	Bond Future	551.4600	0.5515	664.9700	0.6650	20.584	0	0	6,500
2017-10-03	R209	02/11/2017	8.30	Call	Bond Future	0.5200	0.0005	0.2300	0.0002	(55.769)	0	0	2,800

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
2017-10-03	R209	02/11/2017	9.88	Call	Bond Future	2,602.2000	2.6022	2,276.6500	2.2766	(12.511)	0	0	0
2017-10-03	R209	02/11/2017	9.53	Call	Bond Future	1,100.2800	1.1003	891.8500	0.8919	(18.943)	0	0	0
2017-10-03	R209	02/11/2017	9.58	Call	Bond Future	1,275.4100	1.2754	1,047.5700	1.0476	(17.864)	0	0	0
2017-10-03	R209	02/11/2017	9.58	Put	Bond Future	974.9300	0.9749	1,148.9400	1.1489	17.848	0	0	1,350
2017-10-03	R209	02/11/2017	9.33	Put	Bond Future	1,954.2900	1.9543	2,224.8800	2.2249	13.846	0	0	0
2017-10-03	R209	02/11/2017	9.33	Call	Bond Future	553.9400	0.5539	422.6800	0.4227	(23.696)	0	0	1,350
2017-10-03	R209	01/02/2018	10.10	Call	Bond Future	4,165.3200	4.1653	3,859.7400	3.8597	(7.336)	0	0	0
2017-10-03	R209	01/02/2018	9.85	Call	Bond Future	3,083.6400	3.0836	2,820.0100	2.8200	(8.549)	0	0	0
2017-10-03	R209	01/02/2018	9.73	Call	Bond Future	2,613.9800	2.6140	2,373.1900	2.3732	(9.212)	0	0	0
2017-10-03	R209	01/02/2018	9.71	Put	Bond Future	1,755.7900	1.7558	1,928.0900	1.9281	9.813	0	0	0
2017-10-03	R209	01/02/2018	9.72	Call	Bond Future	2,576.4500	2.5764	2,337.6400	2.3376	(9.269)	0	0	0
2017-10-03	R209	01/02/2018			Bond Future	9.5914	73.7270	9.6531	73.3179	0.644	0.0000	0.0000	0
2017-10-03	R209	01/02/2018	9.73	Put	Bond Future	1,699.9700	1.7000	1,868.3200	1.8683	9.903	0	0	0
2017-10-03	R209	01/02/2018	9.71	Call	Bond Future	2,539.0300	2.5390	2,302.1900	2.3022	(9.328)	0	0	0
2017-10-03	R209	01/02/2018	10.10	Put	Bond Future	896.0200	0.8960	999.5800	0.9996	11.558	0	0	3,000
2017-10-03	R209	01/02/2018	9.85	Put	Bond Future	1,392.5400	1.3925	1,538.0500	1.5381	10.449	0	0	7,500
2017-10-03	R209	01/02/2018	9.72	Put	Bond Future	1,727.7800	1.7278	1,898.1100	1.8981	9.858	0	0	0
2017-10-03	R209	01/02/2018	10.00	Call	Bond Future	3,717.3500	3.7174	3,427.5300	3.4275	(7.796)	0	0	0
2017-10-03	R209	01/02/2018	10.00	Put	Bond Future	1,072.8200	1.0728	1,192.1400	1.1921	11.122	0	0	7,500
2017-10-03	R209	03/05/2018	9.85	Put	Bond Future	2,331.6400	2.3316	2,499.8700	2.4999	7.215	0	0	0
2017-10-03	R209	03/05/2018			Bond Future	9.6467	71.9489	9.7103	71.5318	0.659	0.0000	0.0000	0
2017-10-03	R209	03/05/2018	9.85	Call	Bond Future	3,652.4400	3.6524	3,403.5700	3.4036	(6.814)	0	0	0
2017-10-03	R209	03/05/2018	9.86	Call	Bond Future	3,689.7100	3.6897	3,439.4300	3.4394	(6.783)	0	0	0
2017-10-03	R209	03/05/2018	9.86	Put	Bond Future	2,304.9000	2.3049	2,471.7200	2.4717	7.238	0	0	0
2017-10-03	R209	03/05/2018	9.84	Call	Bond Future	3,615.3300	3.6153	3,367.8800	3.3679	(6.844)	0	0	0
2017-10-03	R209	03/05/2018	9.84	Put	Bond Future	2,358.6300	2.3586	2,528.2800	2.5283	7.193	0	0	0
2017-10-03	R210	02/11/2017	192.08	Put	Bond Future	6,611.3600	6.6114	6,618.7300	6.6187	0.111	0	0	0
2017-10-03	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R210	02/11/2017			Bond Future	185.4686	185.4686	185.4613	185.4613	(0.004)	0.0000	0.0000	2,179
2017-10-03	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R210	02/11/2017	192.07	Put	Bond Future	6,601.3600	6.6014	6,608.7300	6.6087	0.112	0	0	0
2017-10-03	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R210	02/11/2017	192.09	Put	Bond Future	6,621.3600	6.6214	6,628.7300	6.6287	0.111	0	0	0
2017-10-03	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R210	01/02/2018			Bond Future	188.9411	188.9411	188.9338	188.9338	(0.004)	0.0000	0.0000	0
2017-10-03	R210	01/02/2018	192.36	Put	Bond Future	3,418.9200	3.4189	3,426.2400	3.4262	0.214	0	0	0
2017-10-03	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R210	01/02/2018	192.38	Put	Bond Future	3,438.9200	3.4389	3,446.2400	3.4462	0.213	0	0	0
2017-10-03	R210	01/02/2018	192.37	Put	Bond Future	3,428.9200	3.4289	3,436.2400	3.4362	0.213	0	0	0
2017-10-03	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R210	03/05/2018	191.44	Put	Bond Future	1,335.8900	1.3359	1,345.9500	1.3459	0.753	0	0	0
2017-10-03	R210	03/05/2018			Bond Future	190.1041	190.1041	190.0940	190.0940	(0.005)	0.0000	0.0000	0
2017-10-03	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R210	03/05/2018	191.46	Put	Bond Future	1,355.8900	1.3559	1,365.9500	1.3659	0.742	0	0	0
2017-10-03	R210	03/05/2018	191.45	Put	Bond Future	1,345.8900	1.3459	1,355.9500	1.3559	0.747	0	0	0
2017-10-03	R210	03/05/2018	191.44	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
2017-10-03	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R212	02/11/2017			Bond Future	151.2447	151.2447	151.2685	151.2685	0.016	0.0000	0.0000	4,064
2017-10-03	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R212	02/11/2017	152.40	Put	Bond Future	1,155.3000	1.1553	1,131.5300	1.1315	(2.057)	0	0	0
2017-10-03	R212	02/11/2017	152.42	Put	Bond Future	1,175.3000	1.1753	1,151.5300	1.1515	(2.022)	0	0	0
2017-10-03	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R212	02/11/2017	152.41	Put	Bond Future	1,165.3000	1.1653	1,141.5300	1.1415	(2.040)	0	0	0
2017-10-03	R212	01/02/2018	154.71	Put	Bond Future	2,671.9800	2.6720	2,647.6100	2.6476	(0.912)	0	0	0
2017-10-03	R212	01/02/2018			Bond Future	152.0380	152.0380	152.0624	152.0624	0.016	0.0000	0.0000	0
2017-10-03	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R212	01/02/2018	154.70	Put	Bond Future	2,661.9800	2.6620	2,637.6100	2.6376	(0.915)	0	0	0
2017-10-03	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R212	01/02/2018	154.69	Put	Bond Future	2,651.9800	2.6520	2,627.6100	2.6276	(0.919)	0	0	0
2017-10-03	R212	03/05/2018	154.30	Call	Bond Future	623.3400	0.6233	646.0400	0.6460	3.642	0	0	0
2017-10-03	R212	03/05/2018			Bond Future	154.9233	154.9233	154.9460	154.9460	0.015	0.0000	0.0000	0
2017-10-03	R212	03/05/2018	154.28	Call	Bond Future	643.3400	0.6433	666.0400	0.6660	3.528	0	0	0
2017-10-03	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R212	03/05/2018	154.29	Call	Bond Future	633.3400	0.6333	656.0400	0.6560	3.584	0	0	0
2017-10-03	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-03	R213	02/11/2017	9.36	Put	Bond Future	736.5900	0.7366	900.2100	0.9002	22.213	0	0	0
2017-10-03	R213	02/11/2017			Bond Future	9.2512	84.2630	9.3163	83.8313	0.704	0.0000	0.0000	62,290
2017-10-03	R213	02/11/2017	9.35	Call	Bond Future	1,416.4500	1.4165	1,152.4700	1.1525	(18.637)	0	0	0
2017-10-03	R213	02/11/2017	9.35	Put	Bond Future	762.4100	0.7624	930.1900	0.9302	22.007	0	0	0
2017-10-03	R213	02/11/2017	9.36	Call	Bond Future	1,456.4300	1.4564	1,188.2900	1.1883	(18.411)	0	0	0
2017-10-03	R213	02/11/2017	9.34	Call	Bond Future	1,377.0600	1.3771	1,117.2700	1.1173	(18.866)	0	0	0
2017-10-03	R213	02/11/2017	9.34	Put	Bond Future	788.8900	0.7889	960.8600	0.9609	21.799	0	0	0
2017-10-03	R213	01/02/2018	9.42	Call	Bond Future	2,399.3000	2.3993	2,148.9600	2.1490	(10.434)	0	0	0
2017-10-03	R213	01/02/2018	9.41	Put	Bond Future	1,712.6000	1.7126	1,904.0800	1.9041	11.181	0	0	0
2017-10-03	R213	01/02/2018			Bond Future	9.3103	85.8114	9.3776	85.3718	0.722	0.0000	0.0000	0
2017-10-03	R213	01/02/2018	9.43	Call	Bond Future	2,436.2900	2.4363	2,183.7200	2.1837	(10.367)	0	0	0
2017-10-03	R213	01/02/2018	9.43	Put	Bond Future	1,656.4600	1.6565	1,843.4800	1.8435	11.290	0	0	0
2017-10-03	R213	01/02/2018	9.42	Put	Bond Future	1,684.2500	1.6843	1,873.5000	1.8735	11.236	0	0	0
2017-10-03	R213	01/02/2018	9.41	Call	Bond Future	2,362.7900	2.3628	2,114.6800	2.1147	(10.501)	0	0	0
2017-10-03	R213	03/05/2018	9.57	Put	Bond Future	2,191.8600	2.1919	2,374.3700	2.3744	8.327	0	0	0
2017-10-03	R213	03/05/2018	9.56	Call	Bond Future	3,467.2300	3.4672	3,203.1600	3.2032	(7.616)	0	0	0
2017-10-03	R213	03/05/2018			Bond Future	9.3649	83.8579	9.4345	83.4097	0.742	0.0000	0.0000	0
2017-10-03	R213	03/05/2018	9.57	Call	Bond Future	3,504.1800	3.5042	3,238.5300	3.2385	(7.581)	0	0	0
2017-10-03	R213	03/05/2018	9.56	Put	Bond Future	2,218.2400	2.2182	2,402.3300	2.4023	8.299	0	0	0
2017-10-03	R213	03/05/2018	9.58	Call	Bond Future	3,541.5500	3.5415	3,274.3200	3.2743	(7.546)	0	0	0
2017-10-03	R213	03/05/2018	9.58	Put	Bond Future	2,165.9800	2.1660	2,346.9100	2.3469	8.353	0	0	0
2017-10-03	R214	02/11/2017	9.60	Call	Bond Future	841.9700	0.8420	703.7300	0.7037	(16.419)	0	0	0
2017-10-03	R214	02/11/2017			Bond Future	9.7064	71.7946	9.7512	71.4843	0.462	0.0000	0.0000	43,355
2017-10-03	R214	02/11/2017	9.60	Put	Bond Future	1,587.6400	1.5876	1,759.7100	1.7597	10.838	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
2017-10-03	R214	02/11/2017	9.58	Call	Bond Future	786.6500	0.7867	654.4100	0.6544	(16.811)	0	0	0
2017-10-03	R214	02/11/2017	9.58	Put	Bond Future	1,673.9300	1.6739	1,852.0000	1.8520	10.638	0	0	0
2017-10-03	R214	02/11/2017	9.59	Put	Bond Future	1,630.3900	1.6304	1,805.4600	1.8055	10.738	0	0	0
2017-10-03	R214	02/11/2017	9.59	Call	Bond Future	813.9700	0.8140	678.7300	0.6787	(16.615)	0	0	0
2017-10-03	R214	01/02/2018	9.84	Call	Bond Future	2,485.3200	2.4853	2,305.6200	2.3056	(7.230)	0	0	0
2017-10-03	R214	01/02/2018			Bond Future	9.7660	73.1139	9.8121	72.7980	0.472	0.0000	0.0000	0
2017-10-03	R214	01/02/2018	9.82	Call	Bond Future	2,412.0500	2.4121	2,235.4200	2.2354	(7.323)	0	0	0
2017-10-03	R214	01/02/2018	9.82	Put	Bond Future	2,042.3500	2.0424	2,181.6000	2.1816	6.818	0	0	0
2017-10-03	R214	01/02/2018	9.84	Put	Bond Future	1,979.4900	1.9795	2,115.6700	2.1157	6.880	0	0	0
2017-10-03	R214	01/02/2018	9.83	Call	Bond Future	2,448.5500	2.4485	2,270.3800	2.2704	(7.277)	0	0	0
2017-10-03	R214	01/02/2018	9.83	Put	Bond Future	2,010.7300	2.0107	2,148.4400	2.1484	6.849	0	0	0
2017-10-03	R214	03/05/2018	9.99	Put	Bond Future	2,551.0900	2.5511	2,681.8900	2.6819	5.127	0	0	0
2017-10-03	R214	03/05/2018			Bond Future	9.8214	71.1777	9.8689	70.8556	0.483	0.0000	0.0000	0
2017-10-03	R214	03/05/2018	9.98	Call	Bond Future	3,646.3100	3.6463	3,456.0900	3.4561	(5.217)	0	0	0
2017-10-03	R214	03/05/2018	9.98	Put	Bond Future	2,579.8300	2.5798	2,711.7200	2.7117	5.112	0	0	0
2017-10-03	R214	03/05/2018	9.99	Call	Bond Future	3,683.9300	3.6839	3,492.6200	3.4926	(5.193)	0	0	0
2017-10-03	R214	03/05/2018	9.97	Call	Bond Future	3,609.0700	3.6091	3,419.9300	3.4199	(5.241)	0	0	0
2017-10-03	R214	03/05/2018	9.97	Put	Bond Future	2,609.0600	2.6091	2,742.0300	2.7420	5.096	0	0	0
2017-10-03	R248	02/11/2017	9.65	Call	Bond Future	1,033.2300	1.0332	880.1800	0.8802	(14.813)	0	0	0
2017-10-03	R248	02/11/2017	9.66	Put	Bond Future	2,155.9000	2.1559	2,348.5500	2.3485	8.936	0	0	0
2017-10-03	R248	02/11/2017			Bond Future	9.7822	91.6508	9.8220	91.3018	0.406	0.0000	0.0000	87,324
2017-10-03	R248	02/11/2017	9.65	Put	Bond Future	2,211.3600	2.2114	2,407.2800	2.4073	8.860	0	0	0
2017-10-03	R248	02/11/2017	9.66	Call	Bond Future	1,067.8300	1.0678	911.5100	0.9115	(14.639)	0	0	0
2017-10-03	R248	02/11/2017	9.64	Call	Bond Future	999.3600	0.9994	849.5800	0.8496	(14.988)	0	0	0
2017-10-03	R248	02/11/2017	9.64	Put	Bond Future	2,267.7100	2.2677	2,466.9000	2.4669	8.784	0	0	0
2017-10-03	R248	01/02/2018	9.90	Put	Bond Future	2,728.7200	2.7287	2,882.7200	2.8827	5.644	0	0	0
2017-10-03	R248	01/02/2018	9.89	Call	Bond Future	3,166.0600	3.1661	2,966.4900	2.9665	(6.303)	0	0	0
2017-10-03	R248	01/02/2018			Bond Future	9.8442	93.3350	9.8852	92.9797	0.416	0.0000	0.0000	170
2017-10-03	R248	01/02/2018	9.90	Call	Bond Future	3,211.8000	3.2118	3,010.5800	3.0106	(6.265)	0	0	0
2017-10-03	R248	01/02/2018	9.89	Put	Bond Future	2,769.2800	2.7693	2,924.9300	2.9249	5.621	0	0	0
2017-10-03	R248	01/02/2018	9.91	Call	Bond Future	3,257.8500	3.2579	3,055.0000	3.0550	(6.226)	0	0	0
2017-10-03	R248	01/02/2018	9.91	Put	Bond Future	2,688.6300	2.6886	2,841.0000	2.8410	5.667	0	0	0
2017-10-03	R248	03/05/2018	10.06	Call	Bond Future	4,788.4800	4.7885	4,573.3200	4.5733	(4.493)	0	0	0
2017-10-03	R248	03/05/2018	10.05	Put	Bond Future	3,483.0800	3.4831	3,631.3600	3.6314	4.257	0	0	0
2017-10-03	R248	03/05/2018			Bond Future	9.9020	90.6340	9.9442	90.2717	0.426	0.0000	0.0000	0
2017-10-03	R248	03/05/2018	10.07	Call	Bond Future	4,835.4100	4.8354	4,619.0900	4.6191	(4.474)	0	0	0
2017-10-03	R248	03/05/2018	10.07	Put	Bond Future	3,409.3600	3.4094	3,555.3100	3.5553	4.281	0	0	0
2017-10-03	R248	03/05/2018	10.06	Put	Bond Future	3,446.1900	3.4462	3,593.3000	3.5933	4.269	0	0	0
2017-10-03	R248	03/05/2018	10.05	Call	Bond Future	4,741.4700	4.7415	4,527.4800	4.5275	(4.513)	0	0	0

**Total**

**1065832**