



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/10/2017 TO 12/10/2017

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
2017-10-12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	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
2017-10-12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2025	02/11/2017			Bond Future	130.5087	130.5087	130.5033	130.5033	(0.004)	0.0000	0.0000	949
2017-10-12	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2025	02/11/2017	132.96	Put	Bond Future	2,451.2800	2.4513	2,456.7400	2.4567	0.223	0	0	0
2017-10-12	2025	02/11/2017	132.98	Put	Bond Future	2,471.2800	2.4713	2,476.7400	2.4767	0.221	0	0	0
2017-10-12	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2025	02/11/2017	132.97	Put	Bond Future	2,461.2800	2.4613	2,466.7400	2.4667	0.222	0	0	0
2017-10-12	2025	01/02/2018	133.89	Put	Bond Future	2,277.9500	2.2779	2,283.5700	2.2836	0.247	0	0	0
2017-10-12	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2025	01/02/2018			Bond Future	131.6120	131.6120	131.6064	131.6064	(0.004)	0.0000	0.0000	21
2017-10-12	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2025	01/02/2018	133.88	Put	Bond Future	2,267.9500	2.2679	2,273.5700	2.2736	0.248	0	0	0
2017-10-12	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2025	01/02/2018	133.90	Put	Bond Future	2,287.9500	2.2879	2,293.5700	2.2936	0.246	0	0	0
2017-10-12	2025	03/05/2018	133.21	Call	Bond Future	895.9500	0.8959	888.4700	0.8885	(0.835)	0	0	0
2017-10-12	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2025	03/05/2018			Bond Future	134.1059	134.1059	134.0985	134.0985	(0.006)	0.0000	0.0000	0
2017-10-12	2025	03/05/2018	133.22	Call	Bond Future	885.9500	0.8859	878.4700	0.8785	(0.844)	0	0	0
2017-10-12	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2025	03/05/2018	133.20	Call	Bond Future	905.9500	0.9059	898.4700	0.8985	(0.826)	0	0	0
2017-10-12	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	1.8800	0.0019	100.000	0	0	0
2017-10-12	2025	02/08/2018			Bond Future	136.6600	136.6600	136.6519	136.6519	(0.006)	0.0000	0.0000	0
2017-10-12	2025	02/08/2018	136.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2025	02/08/2018	136.67	Put	Bond Future	0.0000	0.0000	18.1200	0.0181	100.000	0	0	0
2017-10-12	2025	02/08/2018	136.66	Put	Bond Future	0.0000	0.0000	8.1200	0.0081	100.000	0	0	0
2017-10-12	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2029	02/11/2017			Bond Future	99.9093	99.9093	99.9055	99.9055	(0.004)	0.0000	0.0000	1,370
2017-10-12	2029	01/02/2018			Bond Future	101.7781	101.7781	101.7742	101.7742	(0.004)	0.0000	0.0000	0
2017-10-12	2029	03/05/2018			Bond Future	102.6896	102.6896	102.6843	102.6843	(0.005)	0.0000	0.0000	0
2017-10-12	2029	02/08/2018			Bond Future	104.6400	104.6400	104.6395	104.6395	0.000	0.0000	0.0000	0
2017-10-12	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2030	02/11/2017	9.34	Call	Bond Future	476.0900	0.4761	412.3000	0.4123	(13.399)	0	0	0
2017-10-12	2030	02/11/2017			Bond Future	9.2694	92.9562	9.2788	92.8924	0.102	0.0000	0.0000	59,330
2017-10-12	2030	02/11/2017	9.35	Call	Bond Future	543.2500	0.5433	479.4600	0.4795	(11.742)	0	0	0
2017-10-12	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2030	02/11/2017	9.36	Call	Bond Future	610.3300	0.6103	546.5400	0.5465	(10.452)	0	0	0
2017-10-12	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2030	01/02/2018	9.39	Put	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
2017-10-12	2030	01/02/2018			Bond Future	9.3293	90.6591	9.3390	90.5942	0.105	0.0000	0.0000	390
2017-10-12	2030	01/02/2018	9.38	Call	Bond Future	336.8400	0.3368	271.9700	0.2720	(19.258)	0	0	0
2017-10-12	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2030	01/02/2018	9.39	Call	Bond Future	403.0400	0.4030	338.1700	0.3382	(16.095)	0	0	0
2017-10-12	2030	01/02/2018	9.37	Call	Bond Future	270.5800	0.2706	205.7100	0.2057	(23.974)	0	0	0
2017-10-12	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2030	03/05/2018	9.51	Call	Bond Future	762.5800	0.7626	695.8300	0.6958	(8.753)	0	0	0
2017-10-12	2030	03/05/2018			Bond Future	9.3928	92.3435	9.4030	92.2768	0.109	0.0000	0.0000	0
2017-10-12	2030	03/05/2018	9.49	Call	Bond Future	633.0100	0.6330	566.2600	0.5663	(10.545)	0	0	0
2017-10-12	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2030	03/05/2018	9.50	Call	Bond Future	697.8300	0.6978	631.0800	0.6311	(9.565)	0	0	0
2017-10-12	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2030	02/08/2018	9.46	Put	Bond Future	0.0000	0.0000	61.5300	0.0615	100.000	0	0	0
2017-10-12	2030	02/08/2018			Bond Future	9.4600	9.4600	9.4696	89.9945	0.101	0.0000	0.0000	0
2017-10-12	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	2.7600	0.0028	100.000	0	0	0
2017-10-12	2030	02/08/2018	9.45	Put	Bond Future	0.0000	0.0000	125.8700	0.1259	100.000	0	0	0
2017-10-12	2030	02/08/2018	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2032	02/11/2017	9.49	Put	Bond Future	962.1900	0.9622	990.5200	0.9905	2.944	0	0	0
2017-10-12	2032	02/11/2017	9.48	Call	Bond Future	994.1400	0.9941	919.5700	0.9196	(7.501)	0	0	0
2017-10-12	2032	02/11/2017			Bond Future	9.4805	91.2872	9.4949	91.1830	0.152	0.0000	0.0000	35,391
2017-10-12	2032	02/11/2017	9.49	Call	Bond Future	1,030.7000	1.0307	954.9100	0.9549	(7.353)	0	0	0
2017-10-12	2032	02/11/2017	9.48	Put	Bond Future	997.9000	0.9979	1,027.4500	1.0275	2.961	0	0	0
2017-10-12	2032	02/11/2017	9.50	Call	Bond Future	1,068.0600	1.0681	991.0700	0.9911	(7.208)	0	0	0
2017-10-12	2032	02/11/2017	9.50	Put	Bond Future	927.3500	0.9273	954.4800	0.9545	2.926	0	0	0
2017-10-12	2032	01/02/2018	9.20	Call	Bond Future	1,174.5400	1.1745	1,130.6400	1.1306	(3.738)	0	0	7,500
2017-10-12	2032	01/02/2018	9.45	Put	Bond Future	2,565.8800	2.5659	2,613.4600	2.6135	1.854	0	0	0
2017-10-12	2032	01/02/2018	9.40	Put	Bond Future	2,768.0800	2.7681	2,818.5100	2.8185	1.822	0	0	0
2017-10-12	2032	01/02/2018	9.56	Call	Bond Future	2,267.4800	2.2675	2,203.0700	2.2031	(2.841)	0	0	0
2017-10-12	2032	01/02/2018	9.55	Put	Bond Future	2,195.4700	2.1955	2,237.4800	2.2375	1.913	0	0	0
2017-10-12	2032	01/02/2018			Bond Future	9.5450	92.9642	9.5599	92.8584	0.156	0.0000	0.0000	460
2017-10-12	2032	01/02/2018	9.30	Put	Bond Future	3,203.9500	3.2039	3,260.1500	3.2601	1.754	0	0	0
2017-10-12	2032	01/02/2018	9.30	Call	Bond Future	1,433.4000	1.4334	1,383.7300	1.3837	(3.465)	0	0	7,800
2017-10-12	2032	01/02/2018	9.57	Call	Bond Future	2,304.3500	2.3044	2,239.4000	2.2394	(2.819)	0	0	0
2017-10-12	2032	01/02/2018	9.57	Put	Bond Future	2,126.8100	2.1268	2,167.7300	2.1677	1.924	0	0	0
2017-10-12	2032	01/02/2018	9.20	Put	Bond Future	3,681.8600	3.6819	3,743.8300	3.7438	1.683	0	0	0
2017-10-12	2032	01/02/2018	9.45	Call	Bond Future	1,884.9400	1.8849	1,826.6500	1.8266	(3.092)	0	0	750
2017-10-12	2032	01/02/2018	9.40	Call	Bond Future	1,725.9900	1.7260	1,670.5500	1.6706	(3.212)	0	0	6,800
2017-10-12	2032	01/02/2018	9.56	Put	Bond Future	2,161.0400	2.1610	2,202.5000	2.2025	1.919	0	0	0
2017-10-12	2032	01/02/2018	9.55	Call	Bond Future	2,230.7300	2.2307	2,166.8700	2.1669	(2.863)	0	0	0
2017-10-12	2032	03/05/2018	9.70	Call	Bond Future	3,370.5400	3.3705	3,303.6600	3.3037	(1.984)	0	0	0
2017-10-12	2032	03/05/2018	9.71	Put	Bond Future	2,704.8200	2.7048	2,746.2000	2.7462	1.530	0	0	0
2017-10-12	2032	03/05/2018			Bond Future	9.6092	90.5347	9.6247	90.4261	0.161	0.0000	0.0000	0
2017-10-12	2032	03/05/2018	9.70	Put	Bond Future	2,736.1500	2.7362	2,777.9200	2.7779	1.527	0	0	0
2017-10-12	2032	03/05/2018	9.71	Call	Bond Future	3,408.6700	3.4087	3,341.4000	3.3414	(1.973)	0	0	0

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2017-10-12	2032	03/05/2018	9.72	Call	Bond Future	3,446.7400	3.4467	3,379.0900	3.3791	(1.963)	0	0	0
2017-10-12	2032	03/05/2018	9.72	Put	Bond Future	2,673.5000	2.6735	2,714.5000	2.7145	1.534	0	0	0
2017-10-12	2032	02/08/2018	9.66	Put	Bond Future	0.0000	0.0000	204.3800	0.2044	100.000	0	0	0
2017-10-12	2032	02/08/2018	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2032	02/08/2018			Bond Future	9.6700	9.6700	9.6896	92.1148	0.202	0.0000	0.0000	0
2017-10-12	2032	02/08/2018	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2032	02/08/2018	9.68	Put	Bond Future	0.0000	0.0000	65.9800	0.0660	100.000	0	0	0
2017-10-12	2032	02/08/2018	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2032	02/08/2018	9.67	Put	Bond Future	0.0000	0.0000	135.1400	0.1351	100.000	0	0	0
2017-10-12	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2033	02/11/2017	110.07	Put	Bond Future	5,092.9600	5.0930	5,096.9400	5.0969	0.078	0	0	0
2017-10-12	2033	02/11/2017			Bond Future	104.9770	104.9770	104.9731	104.9731	(0.004)	0.0000	0.0000	5,179
2017-10-12	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2033	02/11/2017	110.09	Put	Bond Future	5,112.9600	5.1130	5,116.9400	5.1169	0.078	0	0	0
2017-10-12	2033	02/11/2017	110.08	Put	Bond Future	5,102.9600	5.1030	5,106.9400	5.1069	0.078	0	0	0
2017-10-12	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2033	01/02/2018			Bond Future	106.9405	106.9405	106.9365	106.9365	(0.004)	0.0000	0.0000	381
2017-10-12	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2033	01/02/2018	109.64	Put	Bond Future	2,699.5300	2.6995	2,703.5100	2.7035	0.147	0	0	0
2017-10-12	2033	01/02/2018	109.66	Put	Bond Future	2,719.5300	2.7195	2,723.5100	2.7235	0.146	0	0	0
2017-10-12	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2033	01/02/2018	109.65	Put	Bond Future	2,709.5300	2.7095	2,713.5100	2.7135	0.147	0	0	0
2017-10-12	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2033	03/05/2018			Bond Future	107.8802	107.8802	107.8747	107.8747	(0.005)	0.0000	0.0000	0
2017-10-12	2033	03/05/2018	107.70	Call	Bond Future	180.2100	0.1802	174.6500	0.1746	(3.085)	0	0	0
2017-10-12	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2033	03/05/2018	107.71	Call	Bond Future	170.2100	0.1702	164.6500	0.1646	(3.267)	0	0	0
2017-10-12	2033	03/05/2018	107.69	Call	Bond Future	190.2100	0.1902	184.6500	0.1846	(2.923)	0	0	0
2017-10-12	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2033	02/08/2018			Bond Future	109.9300	109.9300	109.9287	109.9287	(0.001)	0.0000	0.0000	0
2017-10-12	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	8.6900	0.0087	100.000	0	0	0
2017-10-12	2033	02/08/2018	109.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2033	02/08/2018	109.94	Put	Bond Future	0.0000	0.0000	11.3100	0.0113	100.000	0	0	0
2017-10-12	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2033	02/08/2018	109.93	Put	Bond Future	0.0000	0.0000	1.3100	0.0013	100.000	0	0	0
2017-10-12	2037	02/11/2017	9.67	Put	Bond Future	1,559.6800	1.5597	1,624.1900	1.6242	4.136	0	0	0
2017-10-12	2037	02/11/2017			Bond Future	9.7554	91.4536	9.7748	91.3006	0.199	0.0000	0.0000	54,617
2017-10-12	2037	02/11/2017	9.66	Call	Bond Future	850.4900	0.8505	763.7700	0.7638	(10.196)	0	0	0
2017-10-12	2037	02/11/2017	9.66	Put	Bond Future	1,607.2100	1.6072	1,673.5100	1.6735	4.125	0	0	0
2017-10-12	2037	02/11/2017	9.67	Call	Bond Future	882.7600	0.8828	794.2500	0.7942	(10.027)	0	0	0
2017-10-12	2037	02/11/2017	9.65	Call	Bond Future	818.9200	0.8189	734.0000	0.7340	(10.370)	0	0	0
2017-10-12	2037	02/11/2017	9.65	Put	Bond Future	1,655.5600	1.6556	1,723.6600	1.7237	4.113	0	0	0
2017-10-12	2037	01/02/2018	9.82	Put	Bond Future	2,524.6900	2.5247	2,589.9000	2.5899	2.583	0	0	0
2017-10-12	2037	01/02/2018			Bond Future	9.8194	88.8787	9.8394	88.7229	0.204	0.0000	0.0000	480

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
2017-10-12	2037	01/02/2018	9.82	Call	Bond Future	2,529.4300		2.5294	2,438.8400	2.4388	(3.581)	0	0	0
2017-10-12	2037	01/02/2018	9.81	Put	Bond Future	2,563.1200		2.5631	2,629.1000	2.6291	2.574	0	0	0
2017-10-12	2037	01/02/2018	9.83	Call	Bond Future	2,569.1900		2.5692	2,477.8300	2.4778	(3.556)	0	0	0
2017-10-12	2037	01/02/2018	9.83	Put	Bond Future	2,486.7000		2.4867	2,551.1400	2.5511	2.591	0	0	0
2017-10-12	2037	01/02/2018	9.81	Call	Bond Future	2,490.0000		2.4900	2,400.1800	2.4002	(3.607)	0	0	0
2017-10-12	2037	03/05/2018	9.99	Call	Bond Future	3,887.6600		3.8877	3,791.2500	3.7913	(2.480)	0	0	0
2017-10-12	2037	03/05/2018	9.97	Put	Bond Future	3,165.4800		3.1655	3,229.5100	3.2295	2.023	0	0	0
2017-10-12	2037	03/05/2018			Bond Future	9.8863		90.5300	9.9071	90.3707	0.210	0.0000	0.0000	0
2017-10-12	2037	03/05/2018	9.99	Put	Bond Future	3,096.4700		3.0965	3,159.4100	3.1594	2.033	0	0	0
2017-10-12	2037	03/05/2018	9.97	Call	Bond Future	3,804.9400		3.8049	3,709.6200	3.7096	(2.505)	0	0	0
2017-10-12	2037	03/05/2018	9.98	Put	Bond Future	3,130.8200		3.1308	3,194.3000	3.1943	2.028	0	0	0
2017-10-12	2037	03/05/2018	9.98	Call	Bond Future	3,846.2000		3.8462	3,750.3300	3.7503	(2.493)	0	0	0
2017-10-12	2037	02/08/2018	9.96	Put	Bond Future	0.0000		0.0000	128.8600	0.1289	100.000	0	0	0
2017-10-12	2037	02/08/2018	9.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2037	02/08/2018			Bond Future	9.9600		9.9600	9.9770	87.8024	0.171	0.0000	0.0000	0
2017-10-12	2037	02/08/2018	9.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2037	02/08/2018	9.95	Put	Bond Future	0.0000		0.0000	204.6600	0.2047	100.000	0	0	0
2017-10-12	2037	02/08/2018	9.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2037	02/08/2018	9.97	Put	Bond Future	0.0000		0.0000	53.1600	0.0532	100.000	0	0	0
2017-10-12	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2038	02/11/2017			Bond Future	128.6716		128.6716	128.6665	128.6665	(0.004)	0.0000	0.0000	15,895
2017-10-12	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2038	02/11/2017	136.82	Put	Bond Future	8,148.3700		8.1484	8,153.5100	8.1535	0.063	0	0	0
2017-10-12	2038	02/11/2017	136.80	Put	Bond Future	8,128.3700		8.1284	8,133.5100	8.1335	0.063	0	0	0
2017-10-12	2038	02/11/2017	136.81	Put	Bond Future	8,138.3700		8.1384	8,143.5100	8.1435	0.063	0	0	0
2017-10-12	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2038	01/02/2018	136.95	Put	Bond Future	7,376.6500		7.3766	7,381.8100	7.3818	0.070	0	0	0
2017-10-12	2038	01/02/2018			Bond Future	129.5733		129.5733	129.5682	129.5682	(0.004)	0.0000	0.0000	2,747
2017-10-12	2038	01/02/2018	136.94	Put	Bond Future	7,366.6500		7.3666	7,371.8100	7.3718	0.070	0	0	0
2017-10-12	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2038	01/02/2018	136.93	Put	Bond Future	7,356.6500		7.3566	7,361.8100	7.3618	0.070	0	0	0
2017-10-12	2038	03/05/2018	132.28	Put	Bond Future	251.3900		0.2514	258.3400	0.2583	2.765	0	0	0
2017-10-12	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2038	03/05/2018			Bond Future	132.0286		132.0286	132.0217	132.0217	(0.005)	0.0000	0.0000	0
2017-10-12	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2038	03/05/2018	132.27	Put	Bond Future	241.3900		0.2414	248.3400	0.2483	2.879	0	0	0
2017-10-12	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2038	03/05/2018	132.29	Put	Bond Future	261.3900		0.2614	268.3400	0.2683	2.659	0	0	0
2017-10-12	2038	02/08/2018	134.55	Put	Bond Future	0.0000		0.0000	14.5000	0.0145	100.000	0	0	0
2017-10-12	2038	02/08/2018			Bond Future	134.5400		134.5400	134.5355	134.5355	(0.003)	0.0000	0.0000	0
2017-10-12	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2038	02/08/2018	134.54	Put	Bond Future	0.0000		0.0000	4.5000	0.0045	100.000	0	0	0
2017-10-12	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	5.5000	0.0055	100.000	0	0	0
2017-10-12	2038	02/08/2018	134.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2017-10-12	2040	02/11/2017	9.67	Put	Bond Future	2,147.0100	2.1470	2,260.4200	2.2604	5.282	0	0	0
2017-10-12	2040	02/11/2017			Bond Future	9.8405	94.8626	9.8650	94.6571	0.249	0.0000	0.0000	16,838
2017-10-12	2040	02/11/2017	9.66	Call	Bond Future	666.6800	0.6667	576.9500	0.5770	(13.459)	0	0	0
2017-10-12	2040	02/11/2017	9.66	Put	Bond Future	2,205.5400	2.2055	2,321.2800	2.3213	5.248	0	0	0
2017-10-12	2040	02/11/2017	9.67	Call	Bond Future	694.4900	0.6945	602.4300	0.6024	(13.256)	0	0	0
2017-10-12	2040	02/11/2017	9.65	Call	Bond Future	639.6600	0.6397	552.2300	0.5522	(13.668)	0	0	0
2017-10-12	2040	02/11/2017	9.65	Put	Bond Future	2,264.9900	2.2650	2,383.0300	2.3830	5.212	0	0	0
2017-10-12	2040	01/02/2018	9.89	Call	Bond Future	2,707.2400	2.7072	2,590.0000	2.5900	(4.331)	0	0	0
2017-10-12	2040	01/02/2018			Bond Future	9.9050	92.1000	9.9302	91.8908	0.255	0.0000	0.0000	4,110
2017-10-12	2040	01/02/2018	9.87	Call	Bond Future	2,624.6700	2.6247	2,509.4700	2.5095	(4.389)	0	0	0
2017-10-12	2040	01/02/2018	9.87	Put	Bond Future	2,916.0800	2.9161	3,010.0800	3.0101	3.224	0	0	0
2017-10-12	2040	01/02/2018	9.88	Put	Bond Future	2,873.7500	2.8738	2,966.7300	2.9667	3.235	0	0	0
2017-10-12	2040	01/02/2018	9.89	Put	Bond Future	2,831.9000	2.8319	2,923.8600	2.9239	3.247	0	0	0
2017-10-12	2040	01/02/2018	9.88	Call	Bond Future	2,665.7800	2.6658	2,549.5600	2.5496	(4.360)	0	0	0
2017-10-12	2040	03/05/2018	10.08	Put	Bond Future	3,324.4900	3.3245	3,410.9900	3.4110	2.602	0	0	0
2017-10-12	2040	03/05/2018			Bond Future	9.9722	93.8111	9.9984	93.5973	0.262	0.0000	0.0000	0
2017-10-12	2040	03/05/2018	10.07	Call	Bond Future	4,157.8200	4.1578	4,031.2400	4.0312	(3.044)	0	0	0
2017-10-12	2040	03/05/2018	10.07	Put	Bond Future	3,361.4400	3.3614	3,448.6700	3.4487	2.595	0	0	0
2017-10-12	2040	03/05/2018	10.08	Call	Bond Future	4,201.7000	4.2017	4,074.3900	4.0744	(3.030)	0	0	0
2017-10-12	2040	03/05/2018	10.06	Call	Bond Future	4,113.8800	4.1139	3,988.0200	3.9880	(3.059)	0	0	0
2017-10-12	2040	03/05/2018	10.06	Put	Bond Future	3,398.4400	3.3984	3,486.3900	3.4864	2.588	0	0	0
2017-10-12	2040	02/08/2018	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2040	02/08/2018	10.03	Put	Bond Future	0.0000	0.0000	313.7100	0.3137	100.000	0	0	0
2017-10-12	2040	02/08/2018			Bond Future	10.0400	10.0400	10.0688	90.8390	0.287	0.0000	0.0000	0
2017-10-12	2040	02/08/2018	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2040	02/08/2018	10.05	Put	Bond Future	0.0000	0.0000	151.7400	0.1517	100.000	0	0	0
2017-10-12	2040	02/08/2018	10.04	Put	Bond Future	0.0000	0.0000	232.6700	0.2327	100.000	0	0	0
2017-10-12	2040	02/08/2018	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2044	02/11/2017	9.68	Call	Bond Future	670.5300	0.6705	567.8100	0.5678	(15.319)	0	0	0
2017-10-12	2044	02/11/2017			Bond Future	9.8650	91.9291	9.8945	91.6787	0.299	0.0000	0.0000	21,405
2017-10-12	2044	02/11/2017	9.66	Call	Bond Future	617.2000	0.6172	519.8900	0.5199	(15.766)	0	0	0
2017-10-12	2044	02/11/2017	9.66	Put	Bond Future	2,389.1900	2.3892	2,542.3000	2.5423	6.408	0	0	0
2017-10-12	2044	02/11/2017	9.68	Put	Bond Future	2,267.0400	2.2670	2,414.7400	2.4147	6.515	0	0	0
2017-10-12	2044	02/11/2017	9.67	Call	Bond Future	643.4400	0.6434	543.4400	0.5434	(15.541)	0	0	0
2017-10-12	2044	02/11/2017	9.67	Put	Bond Future	2,327.6200	2.3276	2,478.0400	2.4780	6.462	0	0	0
2017-10-12	2044	01/02/2018	9.90	Put	Bond Future	2,935.5400	2.9355	3,051.7100	3.0517	3.957	0	0	0
2017-10-12	2044	01/02/2018	9.89	Call	Bond Future	2,663.1000	2.6631	2,525.5300	2.5255	(5.166)	0	0	0
2017-10-12	2044	01/02/2018			Bond Future	9.9275	89.2378	9.9579	88.9828	0.307	0.0000	0.0000	10,361
2017-10-12	2044	01/02/2018	9.90	Call	Bond Future	2,704.4700	2.7045	2,565.6700	2.5657	(5.132)	0	0	0
2017-10-12	2044	01/02/2018	9.89	Put	Bond Future	2,978.6100	2.9786	3,096.0100	3.0960	3.941	0	0	0
2017-10-12	2044	01/02/2018	9.91	Call	Bond Future	2,746.3700	2.7464	2,606.3400	2.6063	(5.099)	0	0	0
2017-10-12	2044	01/02/2018	9.91	Put	Bond Future	2,893.1500	2.8931	3,008.0900	3.0081	3.973	0	0	0
2017-10-12	2044	03/05/2018	10.10	Call	Bond Future	4,273.9700	4.2740	4,120.8300	4.1208	(3.583)	0	0	0
2017-10-12	2044	03/05/2018	10.09	Put	Bond Future	3,425.9100	3.4259	3,533.9800	3.5340	3.154	0	0	0
2017-10-12	2044	03/05/2018			Bond Future	9.9924	90.8958	10.0239	90.6354	0.315	0.0000	0.0000	0
2017-10-12	2044	03/05/2018	10.11	Call	Bond Future	4,318.5700	4.3186	4,164.5600	4.1646	(3.566)	0	0	0

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2017-10-12	2044	03/05/2018	10.11	Put	Bond Future	3,351.7100	3.3517	3,458.0300	3.4580	3.172	0	0	0
2017-10-12	2044	03/05/2018	10.10	Put	Bond Future	3,388.6500	3.3887	3,495.8400	3.4958	3.163	0	0	0
2017-10-12	2044	03/05/2018	10.09	Call	Bond Future	4,229.5700	4.2296	4,077.3100	4.0773	(3.600)	0	0	0
2017-10-12	2044	02/08/2018	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2044	02/08/2018			Bond Future	10.0600	10.0600	10.0920	87.9469	0.318	0.0000	0.0000	0
2017-10-12	2044	02/08/2018	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2044	02/08/2018	10.05	Put	Bond Future	0.0000	0.0000	343.6500	0.3437	100.000	0	0	0
2017-10-12	2044	02/08/2018	10.07	Put	Bond Future	0.0000	0.0000	179.7300	0.1797	100.000	0	0	0
2017-10-12	2044	02/08/2018	10.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2044	02/08/2018	10.06	Put	Bond Future	0.0000	0.0000	261.6300	0.2616	100.000	0	0	0
2017-10-12	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2046	02/11/2017	136.30	Put	Bond Future	13,017.6300	13.0176	13,021.8400	13.0218	0.032	0	0	0
2017-10-12	2046	02/11/2017			Bond Future	123.2824	123.2824	123.2782	123.2782	(0.003)	0.0000	0.0000	20,942
2017-10-12	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2046	02/11/2017	136.32	Put	Bond Future	13,037.6300	13.0376	13,041.8400	13.0418	0.032	0	0	0
2017-10-12	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2046	02/11/2017	136.31	Put	Bond Future	13,027.6300	13.0276	13,031.8400	13.0318	0.032	0	0	0
2017-10-12	2046	01/02/2018	132.92	Put	Bond Future	7,331.6000	7.3316	7,336.1000	7.3361	0.061	0	0	0
2017-10-12	2046	01/02/2018			Bond Future	125.5884	125.5884	125.5839	125.5839	(0.004)	0.0000	0.0000	243
2017-10-12	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2046	01/02/2018	132.91	Put	Bond Future	7,321.6000	7.3216	7,326.1000	7.3261	0.061	0	0	0
2017-10-12	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2046	01/02/2018	132.90	Put	Bond Future	7,311.6000	7.3116	7,316.1000	7.3161	0.062	0	0	0
2017-10-12	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2046	03/05/2018			Bond Future	126.3700	126.3700	126.3638	126.3638	(0.005)	0.0000	0.0000	0
2017-10-12	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2046	03/05/2018	127.93	Put	Bond Future	1,560.0000	1.5600	1,566.2300	1.5662	0.399	0	0	0
2017-10-12	2046	03/05/2018	127.95	Put	Bond Future	1,580.0000	1.5800	1,586.2300	1.5862	0.394	0	0	0
2017-10-12	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2046	03/05/2018	127.94	Put	Bond Future	1,570.0000	1.5700	1,576.2300	1.5762	0.397	0	0	0
2017-10-12	2046	02/08/2018	128.78	Put	Bond Future	0.0000	0.0000	10.2300	0.0102	100.000	0	0	0
2017-10-12	2046	02/08/2018			Bond Future	128.7800	128.7800	128.7698	128.7698	(0.008)	0.0000	0.0000	0
2017-10-12	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2046	02/08/2018	128.77	Put	Bond Future	0.0000	0.0000	0.2300	0.0002	100.000	0	0	0
2017-10-12	2046	02/08/2018	128.79	Put	Bond Future	0.0000	0.0000	20.2300	0.0202	100.000	0	0	0
2017-10-12	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2050	02/11/2017	144.66	Put	Bond Future	12,995.8900	12.9959	13,000.5500	13.0006	0.036	0	0	0
2017-10-12	2050	02/11/2017	144.67	Put	Bond Future	13,005.8900	13.0059	13,010.5500	13.0106	0.036	0	0	0
2017-10-12	2050	02/11/2017			Bond Future	131.6641	131.6641	131.6594	131.6594	(0.004)	0.0000	0.0000	22,149
2017-10-12	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2050	02/11/2017	144.65	Put	Bond Future	12,985.8900	12.9859	12,990.5500	12.9906	0.036	0	0	0
2017-10-12	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-12	2050	01/02/2018	140.23	Put	Bond Future	7,776.4800	7.7765	7,781.4800	7.7815	0.064	0	0	0
2017-10-12	2050	01/02/2018			Bond Future	132.4535	132.4535	132.4485	132.4485	(0.004)	0.0000	0.0000	2,061
2017-10-12	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2050	01/02/2018	140.25	Put	Bond Future	7,796.4800	7.7965	7,801.4800	7.8015	0.064	0	0	0
2017-10-12	2050	01/02/2018	140.24	Put	Bond Future	7,786.4800	7.7865	7,791.4800	7.7915	0.064	0	0	0
2017-10-12	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2050	03/05/2018	135.62	Put	Bond Future	656.6500	0.6567	663.4600	0.6635	1.037	0	0	0
2017-10-12	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2050	03/05/2018			Bond Future	134.9633	134.9633	134.9565	134.9565	(0.005)	0.0000	0.0000	0
2017-10-12	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2050	03/05/2018	135.61	Put	Bond Future	646.6500	0.6467	653.4600	0.6535	1.053	0	0	0
2017-10-12	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2050	03/05/2018	135.63	Put	Bond Future	666.6500	0.6667	673.4600	0.6735	1.022	0	0	0
2017-10-12	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2050	02/08/2018	137.54	Put	Bond Future	0.0000	0.0000	13.6900	0.0137	100.000	0	0	0
2017-10-12	2050	02/08/2018	137.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2050	02/08/2018			Bond Future	137.5300	137.5300	137.5263	137.5263	(0.003)	0.0000	0.0000	0
2017-10-12	2050	02/08/2018	137.53	Put	Bond Future	0.0000	0.0000	3.6900	0.0037	100.000	0	0	0
2017-10-12	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	6.3100	0.0063	100.000	0	0	0
2017-10-12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	AL37	02/11/2017			Index Future	555.9620	555.9620	556.3370	556.3370	0.067	0.0000	0.0000	0
2017-10-12	AL37	01/02/2018			Index Future	566.1760	566.1760	566.5590	566.5590	0.068	0.0000	0.0000	0
2017-10-12	AL37	03/05/2018			Index Future	576.6970	576.6970	577.0830	577.0830	0.067	0.0000	0.0000	0
2017-10-12	AL37	02/08/2018			Index Future	587.4700	587.4700	587.8640	587.8640	0.067	0.0000	0.0000	0
2017-10-12	AL7T	02/11/2017			Index Future	639.1560	639.1560	639.1790	639.1790	0.004	0.0000	0.0000	0
2017-10-12	AL7T	01/02/2018			Index Future	650.8990	650.8990	650.9230	650.9230	0.004	0.0000	0.0000	0
2017-10-12	AL7T	03/05/2018			Index Future	662.9950	662.9950	663.0140	663.0140	0.003	0.0000	0.0000	0
2017-10-12	AL7T	02/08/2018			Index Future	675.3800	675.3800	675.4010	675.4010	0.003	0.0000	0.0000	0
2017-10-12	ALBI	02/11/2017			Index Future	574.6530	574.6530	574.0860	574.0860	(0.099)	0.0000	0.0000	483
2017-10-12	ALBI	01/02/2018			Index Future	585.2100	585.2100	584.6340	584.6340	(0.098)	0.0000	0.0000	294
2017-10-12	ALBI	03/05/2018			Index Future	596.0850	596.0850	595.4930	595.4930	(0.099)	0.0000	0.0000	0
2017-10-12	ALBI	02/08/2018			Index Future	607.2200	607.2200	606.6190	606.6190	(0.099)	0.0000	0.0000	0
2017-10-12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-12	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-10-12	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C214	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C223	25/01/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	EL28	02/11/2017			Bond Future	127.5721	127.5721	127.5695	127.5695	(0.002)	0.0000	0.0000	0
2017-10-12	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	EL28	02/11/2017	133.87	Put	Bond Future	6,297.8700	6.2979	6,300.5400	6.3005	0.042	0	0	0
2017-10-12	EL28	02/11/2017	133.89	Put	Bond Future	6,317.8700	6.3179	6,320.5400	6.3205	0.042	0	0	0
2017-10-12	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	EL28	02/11/2017	133.88	Put	Bond Future	6,307.8700	6.3079	6,310.5400	6.3105	0.042	0	0	0
2017-10-12	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	EL28	01/02/2018			Bond Future	129.9583	129.9583	129.9556	129.9556	(0.002)	0.0000	0.0000	0
2017-10-12	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	EL28	01/02/2018	132.29	Put	Bond Future	2,331.7400	2.3317	2,334.3800	2.3344	0.113	0	0	0
2017-10-12	EL28	01/02/2018	132.31	Put	Bond Future	2,351.7400	2.3517	2,354.3800	2.3544	0.112	0	0	0
2017-10-12	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	EL28	01/02/2018	132.30	Put	Bond Future	2,341.7400	2.3417	2,344.3800	2.3444	0.113	0	0	0
2017-10-12	EL28	03/05/2018	133.20	Put	Bond Future	779.1000	0.7791	783.5500	0.7836	0.571	0	0	0
2017-10-12	EL28	03/05/2018			Bond Future	132.4209	132.4209	132.4165	132.4165	(0.003)	0.0000	0.0000	0
2017-10-12	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	EL28	03/05/2018	133.19	Put	Bond Future	769.1000	0.7691	773.5500	0.7736	0.579	0	0	0
2017-10-12	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	EL28	03/05/2018	133.18	Put	Bond Future	759.1000	0.7591	763.5500	0.7636	0.586	0	0	0
2017-10-12	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	EL28	02/08/2018			Bond Future	134.9400	134.9400	134.9379	134.9379	(0.002)	0.0000	0.0000	0
2017-10-12	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	7.9400	0.0079	100.000	0	0	0
2017-10-12	EL28	02/08/2018	134.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	EL28	02/08/2018	134.95	Put	Bond Future	0.0000	0.0000	12.0600	0.0121	100.000	0	0	0
2017-10-12	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	EL28	02/08/2018	134.94	Put	Bond Future	0.0000	0.0000	2.0600	0.0021	100.000	0	0	0

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2017-10-12	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	ES33	02/11/2017	10.66	Put	Bond Future	1,014.1500	1.0142	1,129.3500	1.1294	11.359	0	0	0
2017-10-12	ES33	02/11/2017			Bond Future	10.8255	76.1333	10.8445	76.0181	0.176	0.0000	0.0000	8,921
2017-10-12	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	ES33	02/11/2017	10.68	Put	Bond Future	890.5100	0.8905	1,005.7100	1.0057	12.936	0	0	0
2017-10-12	ES33	02/11/2017	10.67	Put	Bond Future	952.2900	0.9523	1,067.4900	1.0675	12.097	0	0	0
2017-10-12	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	ES33	01/02/2018	10.99	Call	Bond Future	338.5200	0.3385	221.2900	0.2213	(34.630)	0	0	0
2017-10-12	ES33	01/02/2018			Bond Future	10.9331	77.5320	10.9527	77.4148	0.180	0.0000	0.0000	545
2017-10-12	ES33	01/02/2018	11.00	Call	Bond Future	397.7500	0.3977	280.5200	0.2805	(29.473)	0	0	0
2017-10-12	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	ES33	01/02/2018	11.01	Call	Bond Future	456.9000	0.4569	339.6700	0.3397	(25.658)	0	0	0
2017-10-12	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	ES33	03/05/2018	11.22	Call	Bond Future	1,053.2200	1.0532	933.3100	0.9333	(11.385)	0	0	0
2017-10-12	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	ES33	03/05/2018			Bond Future	11.0387	75.1812	11.0591	75.0613	0.185	0.0000	0.0000	0
2017-10-12	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	ES33	03/05/2018	11.20	Call	Bond Future	938.1500	0.9381	818.2400	0.8182	(12.782)	0	0	0
2017-10-12	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	ES33	03/05/2018	11.21	Call	Bond Future	995.7200	0.9957	875.8100	0.8758	(12.043)	0	0	0
2017-10-12	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	95.6700	0.0957	100.000	0	0	0
2017-10-12	ES33	02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	ES33	02/08/2018			Bond Future	11.1500	11.1500	11.1666	76.4631	0.149	0.0000	0.0000	0
2017-10-12	ES33	02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	153.4200	0.1534	100.000	0	0	0
2017-10-12	ES33	02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	37.9800	0.0380	100.000	0	0	0
2017-10-12	ES42	02/11/2017			Bond Future	11.0644	78.7816	11.0885	78.6173	0.218	0.0000	0.0000	2,202
2017-10-12	ES42	01/02/2018			Bond Future	11.1682	80.2290	11.1931	80.0618	0.223	0.0000	0.0000	5,755
2017-10-12	ES42	03/05/2018			Bond Future	11.2750	77.4586	11.3010	77.2876	0.230	0.0000	0.0000	0
2017-10-12	ES42	02/08/2018			Bond Future	11.3800	11.3800	11.4080	78.7307	0.246	0.0000	0.0000	0
2017-10-12	GOVI	02/11/2017	572.45	Call	GOVI	7,690.0000	0.7690	2,450.0000	0.2450	(68.140)	0	0	0
2017-10-12	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	GOVI	02/11/2017			GOVI	573.2190	573.2190	572.6950	572.6950	(0.091)	0.0000	0.0000	676
2017-10-12	GOVI	02/11/2017	572.46	Call	GOVI	7,590.0000	0.7590	2,350.0000	0.2350	(69.038)	0	0	0
2017-10-12	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	GOVI	02/11/2017	572.44	Call	GOVI	7,790.0000	0.7790	2,550.0000	0.2550	(67.266)	0	0	0
2017-10-12	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	GOVI	01/02/2018			GOVI	583.7500	583.7500	583.2170	583.2170	(0.091)	0.0000	0.0000	0
2017-10-12	GOVI	01/02/2018	581.03	Call	GOVI	27,200.0000	2.7200	21,870.0000	2.1870	(19.596)	0	0	0
2017-10-12	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	GOVI	01/02/2018	581.04	Call	GOVI	27,100.0000	2.7100	21,770.0000	2.1770	(19.668)	0	0	0
2017-10-12	GOVI	01/02/2018	581.02	Call	GOVI	27,300.0000	2.7300	21,970.0000	2.1970	(19.524)	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
2017-10-12	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	GOVI	03/05/2018	590.27	Call	GOVI	43,280.0000	4.3280	37,810.0000	3.7810	(12.639)	0	0	0
2017-10-12	GOVI	03/05/2018	590.29	Call	GOVI	43,080.0000	4.3080	37,610.0000	3.7610	(12.697)	0	0	0
2017-10-12	GOVI	03/05/2018			GOVI	594.5980	594.5980	594.0510	594.0510	(0.092)	0.0000	0.0000	0
2017-10-12	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	GOVI	03/05/2018	590.28	Call	GOVI	43,180.0000	4.3180	37,710.0000	3.7710	(12.668)	0	0	0
2017-10-12	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	5,710.0000	0.5710	100.000	0	0	0
2017-10-12	GOVI	02/08/2018			GOVI	605.7100	605.7100	605.1490	605.1490	(0.093)	0.0000	0.0000	0
2017-10-12	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	5,610.0000	0.5610	100.000	0	0	0
2017-10-12	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	5,510.0000	0.5510	100.000	0	0	0
2017-10-12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-10-12	IGOV	02/11/2017			Index Future	250.5890	250.5890	250.5790	250.5790	(0.004)	0.0000	0.0000	1,172
2017-10-12	IGOV	01/02/2018			Index Future	255.2760	255.2760	255.2660	255.2660	(0.004)	0.0000	0.0000	0
2017-10-12	IGOV	03/05/2018			Index Future	260.1140	260.1140	260.1000	260.1000	(0.005)	0.0000	0.0000	0
2017-10-12	IGOV	02/08/2018			Index Future	265.0700	265.0700	265.0530	265.0530	(0.006)	0.0000	0.0000	0
2017-10-12	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-10-12	IS01	21/12/2017			Interest Rate Swap	99.7596	99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0
2017-10-12	IS01	15/03/2018			Interest Rate Swap	99.6765	99.6765	99.6785	99.6785	0.002	0.0000	0.0000	0
2017-10-12	IS01	21/06/2018			Interest Rate Swap	99.7916	99.7916	99.7960	99.7960	0.004	0.0000	0.0000	0
2017-10-12	IS01	20/09/2018			Interest Rate Swap	99.9058	99.9058	99.9110	99.9110	0.005	0.0000	0.0000	0
2017-10-12	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-10-12	IS02	16/03/2018			Interest Rate Swap	98.9603	98.9603	98.9624	98.9624	0.002	0.0000	0.0000	0
2017-10-12	IS02	15/06/2018			Interest Rate Swap	98.4851	98.4851	98.4895	98.4895	0.004	0.0000	0.0000	0
2017-10-12	IS02	21/09/2018			Interest Rate Swap	98.3736	98.3736	98.3788	98.3788	0.005	0.0000	0.0000	0
2017-10-12	IS02	21/12/2018			Interest Rate Swap	98.7300	98.7300	98.7300	98.7300	0.000	0.0000	0.0000	0
2017-10-12	IS02	15/03/2019			Interest Rate Swap	99.0949	99.0949	99.1027	99.1027	0.008	0.0000	0.0000	0
2017-10-12	IS02	21/06/2019			Interest Rate Swap	99.4532	99.4532	99.4609	99.4609	0.008	0.0000	0.0000	0
2017-10-12	IS02	20/09/2019			Interest Rate Swap	99.8419	99.8419	99.8491	99.8491	0.007	0.0000	0.0000	0
2017-10-12	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	IS05	17/12/2020			Interest Rate Swap	96.0190	96.0190	96.0128	96.0128	(0.006)	0.0000	0.0000	0
2017-10-12	IS05	16/03/2021			Interest Rate Swap	95.2475	95.2475	95.2419	95.2419	(0.006)	0.0000	0.0000	0
2017-10-12	IS05	15/06/2021			Interest Rate Swap	94.4450	94.4450	94.4404	94.4404	(0.005)	0.0000	0.0000	0
2017-10-12	IS05	21/09/2021			Interest Rate Swap	94.6188	94.6188	94.6150	94.6150	(0.004)	0.0000	0.0000	0
2017-10-12	IS05	21/12/2021			Interest Rate Swap	96.8169	96.8169	96.8133	96.8133	(0.004)	0.0000	0.0000	51
2017-10-12	IS05	15/03/2022			Interest Rate Swap	96.9645	96.9645	96.9614	96.9614	(0.003)	0.0000	0.0000	0
2017-10-12	IS05	21/06/2022			Interest Rate Swap	98.1621	98.1621	98.1589	98.1589	(0.003)	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
2017-10-12	IS05	20/09/2022			Interest Rate Swap	100.3760	100.3760	100.3719	100.3719	(0.004)	0.0000	0.0000	0
2017-10-12	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	IS10	17/12/2025			Interest Rate Swap	95.2345	95.2345	95.1753	95.1753	(0.062)	0.0000	0.0000	0
2017-10-12	IS10	16/03/2026			Interest Rate Swap	92.2667	92.2667	92.2195	92.2195	(0.051)	0.0000	0.0000	0
2017-10-12	IS10	15/06/2026			Interest Rate Swap	91.0331	91.0331	90.9999	90.9999	(0.036)	0.0000	0.0000	0
2017-10-12	IS10	21/09/2026			Interest Rate Swap	93.2018	93.2018	93.1794	93.1794	(0.024)	0.0000	0.0000	0
2017-10-12	IS10	21/12/2026			Interest Rate Swap	96.9918	96.9918	96.9717	96.9717	(0.021)	0.0000	0.0000	0
2017-10-12	IS10	15/03/2027			Interest Rate Swap	95.5864	95.5864	95.5634	95.5634	(0.024)	0.0000	0.0000	0
2017-10-12	IS10	21/06/2027			Interest Rate Swap	97.6630	97.6630	97.6345	97.6345	(0.029)	0.0000	0.0000	0
2017-10-12	IS10	20/09/2027			Interest Rate Swap	101.3934	101.3934	101.3607	101.3607	(0.032)	0.0000	0.0000	0
2017-10-12	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-10-12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-10-12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-10-12	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017-10-12	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017-10-12	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-10-12	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017-10-12	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017-10-12	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017-10-12	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017-10-12	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-12	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-10-12	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017-10-12	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-10-12	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-10-12	R023	02/11/2017	8.56	Call	Bond Future	2,197.7000	2.1977	2,282.4100	2.2824	3.854	0	0	0
2017-10-12	R023	02/11/2017			Bond Future	8.0350	100.2250	8.0143	100.3126	(0.258)	0.0000	0.0000	58,286
2017-10-12	R023	02/11/2017	8.56	Put	Bond Future	9.1900	0.0092	6.3300	0.0063	(31.121)	0	0	0
2017-10-12	R023	02/11/2017	8.58	Put	Bond Future	7.5500	0.0076	5.1400	0.0051	(31.921)	0	0	0
2017-10-12	R023	02/11/2017	8.57	Call	Bond Future	2,237.9400	2.2379	2,322.8800	2.3229	3.795	0	0	0
2017-10-12	R023	02/11/2017	8.57	Put	Bond Future	8.3300	0.0083	5.7000	0.0057	(31.573)	0	0	0
2017-10-12	R023	02/11/2017	8.58	Call	Bond Future	2,278.2500	2.2782	2,363.4100	2.3634	3.738	0	0	0
2017-10-12	R023	01/02/2018	8.33	Put	Bond Future	615.7400	0.6157	581.3600	0.5814	(5.584)	0	0	0
2017-10-12	R023	01/02/2018			Bond Future	8.0752	102.0663	8.0532	102.1556	(0.273)	0.0000	0.0000	19,067
2017-10-12	R023	01/02/2018	8.32	Call	Bond Future	1,615.7700	1.6158	1,670.1800	1.6702	3.367	0	0	0
2017-10-12	R023	01/02/2018	8.32	Put	Bond Future	629.1600	0.6292	594.2600	0.5943	(5.547)	0	0	0
2017-10-12	R023	01/02/2018	8.33	Call	Bond Future	1,642.4000	1.6424	1,697.3300	1.6973	3.344	0	0	0
2017-10-12	R023	01/02/2018	8.31	Call	Bond Future	1,589.3400	1.5893	1,643.2300	1.6432	3.391	0	0	0
2017-10-12	R023	01/02/2018	8.31	Put	Bond Future	642.8000	0.6428	607.3800	0.6074	(5.510)	0	0	0
2017-10-12	R023	03/05/2018	8.27	Call	Bond Future	1,698.1300	1.6981	1,747.6500	1.7476	2.916	0	0	0

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2017-10-12	R023	03/05/2018			Bond Future	8.1076	100.0332	8.0844	100.1234	(0.286)	0.0000	0.0000	0
2017-10-12	R023	03/05/2018	8.27	Put	Bond Future	1,069.1600	1.0692	1,028.4600	1.0285	(3.807)	0	0	0
2017-10-12	R023	03/05/2018	8.28	Call	Bond Future	1,720.9400	1.7209	1,770.8600	1.7709	2.901	0	0	0
2017-10-12	R023	03/05/2018	8.29	Put	Bond Future	1,037.8200	1.0378	997.9100	0.9979	(3.846)	0	0	0
2017-10-12	R023	03/05/2018	8.28	Put	Bond Future	1,053.4000	1.0534	1,013.1000	1.0131	(3.826)	0	0	0
2017-10-12	R023	03/05/2018	8.29	Call	Bond Future	1,743.9100	1.7439	1,794.2200	1.7942	2.885	0	0	0
2017-10-12	R035	02/11/2017	9.61	Put	Bond Future	448.0600	0.4481	561.6400	0.5616	25.349	0	0	0
2017-10-12	R035	02/11/2017			Bond Future	9.6664	95.0525	9.6808	94.9389	0.149	0.0000	0.0000	40,230
2017-10-12	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R035	02/11/2017	9.60	Put	Bond Future	527.8000	0.5278	641.3800	0.6414	21.520	0	0	0
2017-10-12	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R035	02/11/2017	9.59	Put	Bond Future	607.6400	0.6076	721.2200	0.7212	18.692	0	0	0
2017-10-12	R035	01/02/2018	9.75	Call	Bond Future	117.7500	0.1178	2.1800	0.0022	(98.149)	0	0	0
2017-10-12	R035	01/02/2018	9.73	Put	Bond Future	38.1500	0.0382	153.7200	0.1537	302.936	0	0	0
2017-10-12	R035	01/02/2018			Bond Future	9.7349	96.7988	9.7497	96.6833	0.152	0.0000	0.0000	0
2017-10-12	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	75.7200	0.0757	100.000	0	0	0
2017-10-12	R035	01/02/2018	9.74	Call	Bond Future	39.8500	0.0398	0.0000	0.0000	(100.000)	0	0	0
2017-10-12	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R035	03/05/2018			Bond Future	9.7990	94.0973	9.8144	93.9789	0.157	0.0000	0.0000	0
2017-10-12	R035	03/05/2018	9.90	Call	Bond Future	772.2200	0.7722	653.8000	0.6538	(15.335)	0	0	0
2017-10-12	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R035	03/05/2018	9.91	Call	Bond Future	848.1800	0.8482	729.7600	0.7298	(13.962)	0	0	0
2017-10-12	R035	03/05/2018	9.89	Call	Bond Future	696.1700	0.6962	577.7500	0.5777	(17.010)	0	0	0
2017-10-12	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R186	02/11/2017	8.89	Put	Bond Future	362.8500	0.3628	345.3600	0.3454	(4.820)	0	0	0
2017-10-12	R186	02/11/2017	8.88	Call	Bond Future	1,618.7900	1.6188	1,604.8400	1.6048	(0.862)	0	0	0
2017-10-12	R186	02/11/2017	8.75	Put	Bond Future	680.6400	0.6806	659.6100	0.6596	(3.090)	0	0	0
2017-10-12	R186	02/11/2017			Bond Future	8.6929	115.1883	8.6923	115.1922	(0.007)	0.0000	0.0000	131,915
2017-10-12	R186	02/11/2017	8.75	Call	Bond Future	1,060.3000	1.0603	1,043.1400	1.0431	(1.618)	0	0	0
2017-10-12	R186	02/11/2017	8.89	Call	Bond Future	1,666.4300	1.6664	1,652.8100	1.6528	(0.817)	0	0	0
2017-10-12	R186	02/11/2017	8.88	Put	Bond Future	380.8600	0.3809	363.0400	0.3630	(4.679)	0	0	0
2017-10-12	R186	02/11/2017	8.90	Call	Bond Future	1,714.7800	1.7148	1,701.5100	1.7015	(0.774)	0	0	0
2017-10-12	R186	02/11/2017	8.90	Put	Bond Future	345.6000	0.3456	328.4600	0.3285	(4.959)	0	0	0
2017-10-12	R186	02/11/2017	8.60	Call	Bond Future	579.6100	0.5796	562.2900	0.5623	(2.988)	0	0	0
2017-10-12	R186	02/11/2017	8.60	Put	Bond Future	1,201.3600	1.2014	1,180.1700	1.1802	(1.764)	0	0	3,750
2017-10-12	R186	02/11/2017	9.00	Call	Bond Future	2,228.4200	2.2284	2,218.8500	2,2188	(0.429)	0	0	0
2017-10-12	R186	02/11/2017	9.00	Put	Bond Future	206.0700	0.2061	192.6300	0.1926	(6.522)	0	0	5,000
2017-10-12	R186	01/02/2018	9.00	Call	Bond Future	2,795.1600	2.7952	2,790.0400	2.7900	(0.183)	0	0	0
2017-10-12	R186	01/02/2018	9.25	Call	Bond Future	3,915.5900	3.9156	3,912.0800	3.9121	(0.090)	0	0	0
2017-10-12	R186	01/02/2018	8.50	Put	Bond Future	2,753.0600	2.7531	2,742.8400	2.7428	(0.371)	0	0	0
2017-10-12	R186	01/02/2018	8.96	Call	Bond Future	2,631.5700	2.6316	2,626.2500	2.6263	(0.202)	0	0	0
2017-10-12	R186	01/02/2018			Bond Future	8.7459	112.0047	8.7453	112.0088	(0.007)	0.0000	0.0000	2,238
2017-10-12	R186	01/02/2018	7.75	Put	Bond Future	6,875.0100	6.8750	6,868.5800	6.8686	(0.094)	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
2017-10-12	R186	01/02/2018	7.75	Call	Bond Future	134.8600	0.1349	132.5300	0.1325	(1.728)	0	0	1,460
2017-10-12	R186	01/02/2018	8.50	Call	Bond Future	1,137.1400	1.1371	1,131.0200	1.1310	(0.538)	0	0	1,460
2017-10-12	R186	01/02/2018	9.00	Put	Bond Future	1,157.9100	1.1579	1,148.6900	1.1487	(0.796)	0	0	6,200
2017-10-12	R186	01/02/2018	8.75	Put	Bond Future	1,828.7300	1.8287	1,818.5600	1.8186	(0.556)	0	0	820
2017-10-12	R186	01/02/2018	9.25	Put	Bond Future	698.5400	0.6985	690.9300	0.6909	(1.089)	0	0	820
2017-10-12	R186	01/02/2018	8.97	Call	Bond Future	2,672.0900	2.6721	2,666.8100	2.6668	(0.198)	0	0	0
2017-10-12	R186	01/02/2018	8.96	Put	Bond Future	1,249.9500	1.2500	1,240.5300	1.2405	(0.754)	0	0	0
2017-10-12	R186	01/02/2018	8.75	Call	Bond Future	1,855.2200	1.8552	1,849.1500	1.8491	(0.327)	0	0	0
2017-10-12	R186	01/02/2018	8.97	Put	Bond Future	1,226.4900	1.2265	1,217.1100	1.2171	(0.765)	0	0	0
2017-10-12	R186	01/02/2018	8.98	Call	Bond Future	2,712.9000	2.7129	2,707.6800	2.7077	(0.192)	0	0	0
2017-10-12	R186	01/02/2018	8.98	Put	Bond Future	1,203.3600	1.2034	1,194.0400	1.1940	(0.774)	0	0	0
2017-10-12	R186	03/05/2018	8.91	Put	Bond Future	2,186.5100	2.1865	2,178.9000	2.1789	(0.348)	0	0	0
2017-10-12	R186	03/05/2018	8.92	Call	Bond Future	2,919.6800	2.9197	2,915.3900	2.9154	(0.147)	0	0	0
2017-10-12	R186	03/05/2018			Bond Future	8.7996	114.0859	8.7991	114.0892	(0.006)	0.0000	0.0000	0
2017-10-12	R186	03/05/2018	8.93	Call	Bond Future	2,955.5900	2.9556	2,951.3100	2.9513	(0.145)	0	0	0
2017-10-12	R186	03/05/2018	8.93	Put	Bond Future	2,131.9400	2.1319	2,124.3600	2.1244	(0.356)	0	0	0
2017-10-12	R186	03/05/2018	8.91	Call	Bond Future	2,884.3400	2.8843	2,880.0300	2.8800	(0.149)	0	0	0
2017-10-12	R186	03/05/2018	8.92	Put	Bond Future	2,158.9200	2.1589	2,151.3300	2.1513	(0.352)	0	0	0
2017-10-12	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R197	02/11/2017	305.15	Put	Bond Future	3,947.9200	3.9479	3,960.6800	3.9607	0.323	0	0	0
2017-10-12	R197	02/11/2017			Bond Future	301.2021	301.2021	301.1893	301.1893	(0.004)	0.0000	0.0000	1,400
2017-10-12	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R197	02/11/2017	305.17	Put	Bond Future	3,967.9200	3.9679	3,980.6800	3.9807	0.322	0	0	0
2017-10-12	R197	02/11/2017	305.16	Put	Bond Future	3,957.9200	3.9579	3,970.6800	3.9707	0.322	0	0	0
2017-10-12	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R197	01/02/2018	301.68	Put	Bond Future	1,829.1500	1.8291	1,842.1700	1.8422	0.712	0	0	0
2017-10-12	R197	01/02/2018			Bond Future	299.8508	299.8508	299.8378	299.8378	(0.004)	0.0000	0.0000	950
2017-10-12	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R197	01/02/2018	301.67	Put	Bond Future	1,819.1500	1.8191	1,832.1700	1.8322	0.716	0	0	0
2017-10-12	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R197	01/02/2018	301.66	Put	Bond Future	1,809.1500	1.8091	1,822.1700	1.8222	0.720	0	0	0
2017-10-12	R197	03/05/2018	304.46	Call	Bond Future	1,072.6200	1.0726	1,055.3400	1.0553	(1.611)	0	0	0
2017-10-12	R197	03/05/2018			Bond Future	305.5326	305.5326	305.5153	305.5153	(0.006)	0.0000	0.0000	0
2017-10-12	R197	03/05/2018	304.44	Call	Bond Future	1,092.6200	1.0926	1,075.3400	1.0753	(1.582)	0	0	0
2017-10-12	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R197	03/05/2018	304.45	Call	Bond Future	1,082.6200	1.0826	1,065.3400	1.0653	(1.596)	0	0	0
2017-10-12	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R202	02/11/2017	253.89	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2017-10-12	R202	02/11/2017			Bond Future	242.8076	242.8076	242.7980	242.7980	(0.004)	0.0000	0.0000	27,887
2017-10-12	R202	02/11/2017	253.89	Put	Bond Future	11,082.4100	11.0824	11,092.0400	11.0920	0.087	0	0	0
2017-10-12	R202	02/11/2017	253.90	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2017-10-12	R202	02/11/2017	253.91	Put	Bond Future	11,102.4100	11.1024	11,112.0400	11.1120	0.087	0	0	0
2017-10-12	R202	02/11/2017	253.90	Put	Bond Future	11,092.4100	11.0924	11,102.0400	11.1020	0.087	0	0	0
2017-10-12	R202	02/11/2017	253.91	Call	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
2017-10-12	R202	01/02/2018	249.07	Call	Bond Future	755.9300	0.7559	745.6700	0.7457	(1.357)	0	0	0
2017-10-12	R202	01/02/2018	249.06	Put	Bond Future	6,178.9000	6.1789	6,178.2700	6.1783	(0.010)	0	0	0
2017-10-12	R202	01/02/2018			Bond Future	243.6390	243.6390	243.6294	243.6294	(0.004)	0.0000	0.0000	1,645
2017-10-12	R202	01/02/2018	249.08	Call	Bond Future	753.9300	0.7539	743.6800	0.7437	(1.360)	0	0	0
2017-10-12	R202	01/02/2018	249.08	Put	Bond Future	6,194.8900	6.1949	6,194.2800	6.1943	(0.010)	0	0	0
2017-10-12	R202	01/02/2018	249.07	Put	Bond Future	6,186.8900	6.1869	6,186.2700	6.1863	(0.010)	0	0	0
2017-10-12	R202	01/02/2018	249.06	Call	Bond Future	757.9400	0.7579	747.6700	0.7477	(1.355)	0	0	0
2017-10-12	R202	03/05/2018	247.48	Put	Bond Future	3,115.0000	3.1150	3,112.4800	3.1125	(0.081)	0	0	0
2017-10-12	R202	03/05/2018	247.47	Call	Bond Future	3,895.9800	3.8960	3,880.3300	3.8803	(0.402)	0	0	0
2017-10-12	R202	03/05/2018			Bond Future	248.2557	248.2557	248.2426	248.2426	(0.005)	0.0000	0.0000	0
2017-10-12	R202	03/05/2018	247.48	Call	Bond Future	3,890.7000	3.8907	3,875.0500	3.8750	(0.402)	0	0	0
2017-10-12	R202	03/05/2018	247.47	Put	Bond Future	3,110.2800	3.1103	3,107.7600	3.1078	(0.081)	0	0	0
2017-10-12	R202	03/05/2018	247.49	Call	Bond Future	3,885.4200	3.8854	3,869.7800	3.8698	(0.403)	0	0	0
2017-10-12	R202	03/05/2018	247.49	Put	Bond Future	3,119.7200	3.1197	3,117.2100	3.1172	(0.080)	0	0	0
2017-10-12	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R204	02/11/2017			Bond Future	7.0469	104.0352	7.0583	104.0231	0.162	0.0000	0.0000	43,257
2017-10-12	R204	02/11/2017	7.75	Call	Bond Future	747.5200	0.7475	735.3400	0.7353	(1.629)	0	0	0
2017-10-12	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R204	02/11/2017	7.76	Call	Bond Future	758.0900	0.7581	745.9100	0.7459	(1.607)	0	0	0
2017-10-12	R204	02/11/2017	7.74	Call	Bond Future	736.9400	0.7369	724.7600	0.7248	(1.653)	0	0	0
2017-10-12	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R204	01/02/2018	7.27	Call	Bond Future	341.0200	0.3410	331.1700	0.3312	(2.888)	0	0	0
2017-10-12	R204	01/02/2018			Bond Future	6.9310	101.9086	6.9456	101.8963	0.211	0.0000	0.0000	230
2017-10-12	R204	01/02/2018	7.25	Call	Bond Future	328.0900	0.3281	318.3800	0.3184	(2.960)	0	0	0
2017-10-12	R204	01/02/2018	7.25	Put	Bond Future	61.0000	0.0610	63.5800	0.0636	4.230	0	0	0
2017-10-12	R204	01/02/2018	7.27	Put	Bond Future	57.2200	0.0572	59.6600	0.0597	4.264	0	0	0
2017-10-12	R204	01/02/2018	7.26	Call	Bond Future	334.5300	0.3345	324.7600	0.3248	(2.921)	0	0	0
2017-10-12	R204	01/02/2018	7.26	Put	Bond Future	59.0800	0.0591	61.6000	0.0616	4.265	0	0	0
2017-10-12	R204	03/05/2018	7.10	Put	Bond Future	63.1300	0.0631	66.4000	0.0664	5.180	0	0	0
2017-10-12	R204	03/05/2018			Bond Future	6.6943	103.8022	6.7163	103.7889	0.328	0.0000	0.0000	0
2017-10-12	R204	03/05/2018	7.09	Call	Bond Future	303.3600	0.3034	293.4200	0.2934	(3.277)	0	0	0
2017-10-12	R204	03/05/2018	7.09	Put	Bond Future	64.7400	0.0647	68.0900	0.0681	5.175	0	0	0
2017-10-12	R204	03/05/2018	7.10	Call	Bond Future	307.7700	0.3078	297.7500	0.2977	(3.256)	0	0	0
2017-10-12	R204	03/05/2018	7.08	Call	Bond Future	298.7300	0.2987	288.8500	0.2889	(3.307)	0	0	0
2017-10-12	R204	03/05/2018	7.08	Put	Bond Future	66.1300	0.0661	69.5400	0.0695	5.157	0	0	0
2017-10-12	R207	02/11/2017	8.04	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017-10-12	R207	02/11/2017	8.03	Call	Bond Future	1,262.1900	1.2622	1,292.6600	1.2927	2.414	0	0	0
2017-10-12	R207	02/11/2017			Bond Future	7.3889	101.9743	7.3736	102.0048	(0.208)	0.0000	0.0000	38,813
2017-10-12	R207	02/11/2017	8.04	Call	Bond Future	1,281.7200	1.2817	1,312.1900	1.3122	2.377	0	0	0
2017-10-12	R207	02/11/2017	8.03	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017-10-12	R207	02/11/2017	8.05	Call	Bond Future	1,301.2400	1.3012	1,331.7100	1.3317	2.342	0	0	0
2017-10-12	R207	02/11/2017	8.05	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017-10-12	R207	01/02/2018	7.61	Put	Bond Future	182.4400	0.1824	171.3600	0.1714	(6.073)	0	0	0
2017-10-12	R207	01/02/2018	7.60	Call	Bond Future	581.2200	0.5812	601.0400	0.6010	3.410	0	0	0
2017-10-12	R207	01/02/2018			Bond Future	7.3778	100.2067	7.3602	100.2378	(0.238)	0.0000	0.0000	630
2017-10-12	R207	01/02/2018	7.61	Call	Bond Future	593.5400	0.5935	613.5900	0.6136	3.378	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
2017-10-12	R207	01/02/2018	7.60	Put	Bond Future	187.7700	0.1878	176.4600	0.1765	(6.023)	0	0	0
2017-10-12	R207	01/02/2018	7.62	Call	Bond Future	605.7700	0.6058	626.0600	0.6261	3.349	0	0	0
2017-10-12	R207	01/02/2018	7.62	Put	Bond Future	177.0200	0.1770	166.1800	0.1662	(6.124)	0	0	0
2017-10-12	R207	03/05/2018	7.57	Call	Bond Future	604.5100	0.6045	622.8700	0.6229	3.037	0	0	0
2017-10-12	R207	03/05/2018	7.56	Put	Bond Future	290.7300	0.2907	277.9600	0.2780	(4.392)	0	0	0
2017-10-12	R207	03/05/2018			Bond Future	7.3648	102.0686	7.3450	102.0995	(0.269)	0.0000	0.0000	0
2017-10-12	R207	03/05/2018	7.58	Call	Bond Future	614.7000	0.6147	633.2300	0.6332	3.014	0	0	0
2017-10-12	R207	03/05/2018	7.58	Put	Bond Future	279.6500	0.2796	267.2300	0.2672	(4.441)	0	0	0
2017-10-12	R207	03/05/2018	7.57	Put	Bond Future	285.0000	0.2850	272.4100	0.2724	(4.418)	0	0	0
2017-10-12	R207	03/05/2018	7.56	Call	Bond Future	594.7000	0.5947	612.8800	0.6129	3.057	0	0	0
2017-10-12	R208	02/11/2017	8.19	Call	Bond Future	1,619.6400	1.6196	1,649.6900	1.6497	1.855	0	0	0
2017-10-12	R208	02/11/2017	8.18	Put	Bond Future	0.5100	0.0005	0.3300	0.0003	(35.294)	0	0	0
2017-10-12	R208	02/11/2017			Bond Future	7.6254	98.1181	7.6150	98.1483	(0.137)	0.0000	0.0000	32,077
2017-10-12	R208	02/11/2017	8.20	Call	Bond Future	1,647.9600	1.6480	1,678.0300	1.6780	1.825	0	0	0
2017-10-12	R208	02/11/2017	8.20	Put	Bond Future	0.3700	0.0004	0.2400	0.0002	(35.135)	0	0	0
2017-10-12	R208	02/11/2017	8.19	Put	Bond Future	0.4300	0.0004	0.2800	0.0003	(34.884)	0	0	0
2017-10-12	R208	02/11/2017	8.18	Call	Bond Future	1,591.3200	1.5913	1,621.3400	1.6213	1.886	0	0	0
2017-10-12	R208	01/02/2018	7.85	Put	Bond Future	360.6500	0.3606	347.4300	0.3474	(3.666)	0	0	0
2017-10-12	R208	01/02/2018			Bond Future	7.6440	99.9207	7.6326	99.9516	(0.149)	0.0000	0.0000	180
2017-10-12	R208	01/02/2018	7.84	Call	Bond Future	899.2800	0.8993	916.7200	0.9167	1.939	0	0	0
2017-10-12	R208	01/02/2018	7.84	Put	Bond Future	369.9600	0.3700	356.5300	0.3565	(3.630)	0	0	0
2017-10-12	R208	01/02/2018	7.85	Call	Bond Future	916.8800	0.9169	934.5300	0.9345	1.925	0	0	0
2017-10-12	R208	01/02/2018	7.83	Call	Bond Future	881.6500	0.8817	898.8600	0.8989	1.952	0	0	0
2017-10-12	R208	01/02/2018	7.83	Put	Bond Future	379.2500	0.3792	365.5900	0.3656	(3.602)	0	0	0
2017-10-12	R208	03/05/2018	7.77	Call	Bond Future	891.5400	0.8915	907.2000	0.9072	1.757	0	0	0
2017-10-12	R208	03/05/2018			Bond Future	7.6560	98.3763	7.6439	98.4069	(0.159)	0.0000	0.0000	0
2017-10-12	R208	03/05/2018	7.77	Put	Bond Future	605.0200	0.6050	589.9900	0.5900	(2.484)	0	0	0
2017-10-12	R208	03/05/2018	7.78	Call	Bond Future	906.1800	0.9062	922.0000	0.9220	1.746	0	0	0
2017-10-12	R208	03/05/2018	7.79	Put	Bond Future	584.2500	0.5842	569.5500	0.5695	(2.516)	0	0	0
2017-10-12	R208	03/05/2018	7.78	Put	Bond Future	594.5700	0.5946	579.7000	0.5797	(2.501)	0	0	0
2017-10-12	R208	03/05/2018	7.79	Call	Bond Future	920.9400	0.9209	936.9300	0.9369	1.736	0	0	0
2017-10-12	R209	02/11/2017	9.54	Call	Bond Future	721.9900	0.7220	647.0900	0.6471	(10.374)	0	0	0
2017-10-12	R209	02/11/2017	9.52	Put	Bond Future	1,263.4800	1.2635	1,321.4700	1.3215	4.590	0	0	0
2017-10-12	R209	02/11/2017	9.00	Put	Bond Future	4,266.9100	4.2669	4,388.4000	4.3884	2.847	0	0	0
2017-10-12	R209	02/11/2017	10.60	Put	Bond Future	3.6300	0.0036	3.4600	0.0035	(4.683)	0	0	1,300
2017-10-12	R209	02/11/2017	9.75	Call	Bond Future	1,471.7500	1.4718	1,367.2500	1.3672	(7.100)	0	0	0
2017-10-12	R209	02/11/2017	8.30	Put	Bond Future	9,574.1500	9.5741	9,703.7900	9.7038	1.354	0	0	0
2017-10-12	R209	02/11/2017	9.88	Put	Bond Future	306.3100	0.3063	319.2200	0.3192	4.215	0	0	1,350
2017-10-12	R209	02/11/2017			Bond Future	9.6091	71.9022	9.6286	71.7726	0.203	0.0000	0.0000	119,971
2017-10-12	R209	02/11/2017	9.54	Put	Bond Future	1,184.1200	1.1841	1,238.8700	1.2389	4.624	0	0	0
2017-10-12	R209	02/11/2017	9.52	Call	Bond Future	666.7200	0.6667	595.0600	0.5951	(10.748)	0	0	0
2017-10-12	R209	02/11/2017	10.00	Call	Bond Future	2,702.2900	2.7023	2,578.5900	2.5786	(4.578)	0	0	0
2017-10-12	R209	02/11/2017	10.00	Put	Bond Future	169.5000	0.1695	175.4500	0.1755	3.510	0	0	1,138
2017-10-12	R209	02/11/2017	9.53	Put	Bond Future	1,223.4000	1.2234	1,279.7700	1.2798	4.608	0	0	0
2017-10-12	R209	02/11/2017	9.00	Call	Bond Future	33.1900	0.0332	25.0300	0.0250	(24.586)	0	0	2,248
2017-10-12	R209	02/11/2017	10.60	Call	Bond Future	6,166.5100	6.1665	6,036.6900	6.0367	(2.105)	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
2017-10-12	R209	02/11/2017	9.75	Put	Bond Future	542.7600	0.5428	567.9100	0.5679	4.634	0	0	6,500
2017-10-12	R209	02/11/2017	8.30	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	2,800
2017-10-12	R209	02/11/2017	9.88	Call	Bond Future	2,076.2400	2.0762	1,959.5000	1.9595	(5.623)	0	0	0
2017-10-12	R209	02/11/2017	9.53	Call	Bond Future	694.0000	0.6940	620.7200	0.6207	(10.559)	0	0	0
2017-10-12	R209	02/11/2017	9.58	Call	Bond Future	841.1000	0.8411	759.8700	0.7599	(9.658)	0	0	0
2017-10-12	R209	02/11/2017	9.58	Put	Bond Future	1,035.0900	1.0351	1,083.5100	1.0835	4.678	0	0	1,350
2017-10-12	R209	02/11/2017	9.33	Put	Bond Future	2,172.8600	2.1729	2,261.1000	2.2611	4.061	0	0	0
2017-10-12	R209	02/11/2017	9.33	Call	Bond Future	278.0400	0.2780	236.6300	0.2366	(14.894)	0	0	1,350
2017-10-12	R209	01/02/2018	10.10	Call	Bond Future	3,775.5500	3.7756	3,673.9500	3.6739	(2.691)	0	0	0
2017-10-12	R209	01/02/2018	9.85	Call	Bond Future	2,744.1400	2.7441	2,656.1100	2.6561	(3.208)	0	0	0
2017-10-12	R209	01/02/2018	9.33	Call	Bond Future	1,135.7600	1.1358	1,082.7500	1.0828	(4.667)	0	0	220
2017-10-12	R209	01/02/2018	9.73	Call	Bond Future	2,302.1800	2.3022	2,221.6700	2.2217	(3.497)	0	0	0
2017-10-12	R209	01/02/2018	9.71	Put	Bond Future	1,952.8100	1.9528	2,005.4700	2.0055	2.697	0	0	0
2017-10-12	R209	01/02/2018	9.72	Call	Bond Future	2,267.1200	2.2671	2,187.2600	2.1873	(3.523)	0	0	0
2017-10-12	R209	01/02/2018			Bond Future	9.6675	73.2231	9.6875	73.0913	0.207	0.0000	0.0000	5,020
2017-10-12	R209	01/02/2018	9.59	Call	Bond Future	1,836.4800	1.8365	1,765.3500	1.7653	(3.873)	0	0	0
2017-10-12	R209	01/02/2018	9.59	Put	Bond Future	2,349.4200	2.3494	2,410.1600	2.4102	2.585	0	0	220
2017-10-12	R209	01/02/2018	9.73	Put	Bond Future	1,892.0500	1.8921	1,943.4100	1.9434	2.715	0	0	0
2017-10-12	R209	01/02/2018	9.71	Call	Bond Future	2,232.1700	2.2322	2,152.9600	2.1530	(3.549)	0	0	0
2017-10-12	R209	01/02/2018	9.88	Call	Bond Future	2,860.4600	2.8605	2,770.6500	2.7706	(3.140)	0	0	0
2017-10-12	R209	01/02/2018	9.88	Put	Bond Future	1,480.9800	1.4810	1,523.0400	1.5230	2.840	0	0	220
2017-10-12	R209	01/02/2018	10.10	Put	Bond Future	1,010.1300	1.0101	1,040.4000	1.0404	2.997	0	0	3,000
2017-10-12	R209	01/02/2018	9.85	Put	Bond Future	1,556.9200	1.5569	1,600.7600	1.6008	2.816	0	0	7,500
2017-10-12	R209	01/02/2018	9.33	Put	Bond Future	3,411.3400	3.4113	3,490.2000	3.4902	2.312	0	0	0
2017-10-12	R209	01/02/2018	9.72	Put	Bond Future	1,922.3300	1.9223	1,974.3400	1.9743	2.706	0	0	0
2017-10-12	R209	01/02/2018	10.00	Call	Bond Future	3,346.6700	3.3467	3,250.1400	3.2501	(2.884)	0	0	0
2017-10-12	R209	01/02/2018	10.00	Put	Bond Future	1,206.0200	1.2060	1,241.3600	1.2414	2.930	0	0	7,500
2017-10-12	R209	03/05/2018	9.85	Put	Bond Future	2,453.0100	2.4530	2,505.2900	2.5053	2.131	0	0	0
2017-10-12	R209	03/05/2018			Bond Future	9.7252	71.4345	9.7459	71.2996	0.213	0.0000	0.0000	0
2017-10-12	R209	03/05/2018	9.85	Call	Bond Future	3,259.3900	3.2594	3,176.7800	3.1768	(2.535)	0	0	0
2017-10-12	R209	03/05/2018	9.86	Call	Bond Future	3,295.0200	3.2950	3,211.9200	3.2119	(2.522)	0	0	0
2017-10-12	R209	03/05/2018	9.86	Put	Bond Future	2,424.6300	2.4246	2,476.4200	2.4764	2.136	0	0	0
2017-10-12	R209	03/05/2018	9.84	Call	Bond Future	3,223.9500	3.2239	3,141.8100	3.1418	(2.548)	0	0	0
2017-10-12	R209	03/05/2018	9.84	Put	Bond Future	2,481.6700	2.4817	2,534.4200	2.5344	2.126	0	0	0
2017-10-12	R210	02/11/2017	192.08	Put	Bond Future	6,692.2300	6.6922	6,699.4400	6.6994	0.108	0	0	0
2017-10-12	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R210	02/11/2017			Bond Future	185.3878	185.3878	185.3806	185.3806	(0.004)	0.0000	0.0000	2,179
2017-10-12	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R210	02/11/2017	192.07	Put	Bond Future	6,682.2300	6.6822	6,689.4400	6.6894	0.108	0	0	0
2017-10-12	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R210	02/11/2017	192.09	Put	Bond Future	6,702.2300	6.7022	6,709.4400	6.7094	0.108	0	0	0
2017-10-12	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R210	01/02/2018			Bond Future	188.8552	188.8552	188.8479	188.8479	(0.004)	0.0000	0.0000	0
2017-10-12	R210	01/02/2018	192.36	Put	Bond Future	3,504.8000	3.5048	3,512.1200	3.5121	0.209	0	0	0
2017-10-12	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R210	01/02/2018	192.38	Put	Bond Future	3,524.8000	3.5248	3,532.1200	3.5321	0.208	0	0	0
2017-10-12	R210	01/02/2018	192.37	Put	Bond Future	3,514.8000	3.5148	3,522.1200	3.5221	0.208	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
2017-10-12	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R210	03/05/2018	191.44	Put	Bond Future	1,428.7800	1.4288	1,438.7600	1.4388	0.698	0	0	0
2017-10-12	R210	03/05/2018			Bond Future	190.0112	190.0112	190.0012	190.0012	(0.005)	0.0000	0.0000	0
2017-10-12	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R210	03/05/2018	191.46	Put	Bond Future	1,448.7800	1.4488	1,458.7600	1.4588	0.689	0	0	0
2017-10-12	R210	03/05/2018	191.45	Put	Bond Future	1,438.7800	1.4388	1,448.7600	1.4488	0.694	0	0	0
2017-10-12	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R212	02/11/2017			Bond Future	151.0491	151.0491	151.0425	151.0425	(0.004)	0.0000	0.0000	4,059
2017-10-12	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R212	02/11/2017	152.40	Put	Bond Future	1,350.9500	1.3509	1,357.4500	1.3575	0.481	0	0	0
2017-10-12	R212	02/11/2017	152.42	Put	Bond Future	1,370.9500	1.3709	1,377.4500	1.3775	0.474	0	0	0
2017-10-12	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R212	02/11/2017	152.41	Put	Bond Future	1,360.9500	1.3609	1,367.4500	1.3675	0.478	0	0	0
2017-10-12	R212	01/02/2018	154.71	Put	Bond Future	2,873.9800	2.8740	2,880.6600	2.8807	0.232	0	0	0
2017-10-12	R212	01/02/2018			Bond Future	151.8360	151.8360	151.8293	151.8293	(0.004)	0.0000	0.0000	528
2017-10-12	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R212	01/02/2018	154.70	Put	Bond Future	2,863.9800	2.8640	2,870.6600	2.8707	0.233	0	0	0
2017-10-12	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R212	01/02/2018	154.69	Put	Bond Future	2,853.9800	2.8540	2,860.6600	2.8607	0.234	0	0	0
2017-10-12	R212	03/05/2018	154.30	Call	Bond Future	413.1300	0.4131	404.3000	0.4043	(2.137)	0	0	0
2017-10-12	R212	03/05/2018			Bond Future	154.7131	154.7131	154.7043	154.7043	(0.006)	0.0000	0.0000	0
2017-10-12	R212	03/05/2018	154.28	Call	Bond Future	433.1300	0.4331	424.3000	0.4243	(2.039)	0	0	0
2017-10-12	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R212	03/05/2018	154.29	Call	Bond Future	423.1300	0.4231	414.3000	0.4143	(2.087)	0	0	0
2017-10-12	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-12	R213	02/11/2017	9.36	Put	Bond Future	823.5300	0.8235	848.7000	0.8487	3.056	0	0	0
2017-10-12	R213	02/11/2017			Bond Future	9.3400	83.6751	9.3544	83.5800	0.154	0.0000	0.0000	61,032
2017-10-12	R213	02/11/2017	9.35	Call	Bond Future	921.2700	0.9213	852.5400	0.8525	(7.460)	0	0	0
2017-10-12	R213	02/11/2017	9.35	Put	Bond Future	855.2000	0.8552	881.5000	0.8815	3.075	0	0	0
2017-10-12	R213	02/11/2017	9.36	Call	Bond Future	955.4000	0.9554	885.5400	0.8855	(7.312)	0	0	0
2017-10-12	R213	02/11/2017	9.34	Call	Bond Future	887.8900	0.8879	820.2900	0.8203	(7.614)	0	0	0
2017-10-12	R213	02/11/2017	9.34	Put	Bond Future	887.6900	0.8877	915.1200	0.9151	3.090	0	0	0
2017-10-12	R213	01/02/2018	9.42	Call	Bond Future	2,057.8700	2.0579	1,999.0200	1.9990	(2.860)	0	0	0
2017-10-12	R213	01/02/2018	9.41	Put	Bond Future	1,973.3700	1.9734	2,011.7000	2.0117	1.942	0	0	0
2017-10-12	R213	01/02/2018			Bond Future	9.4021	85.2123	9.4170	85.1156	0.158	0.0000	0.0000	940
2017-10-12	R213	01/02/2018	9.43	Call	Bond Future	2,091.7800	2.0918	2,032.4300	2.0324	(2.837)	0	0	0
2017-10-12	R213	01/02/2018	9.43	Put	Bond Future	1,911.0600	1.9111	1,948.3900	1.9484	1.953	0	0	0
2017-10-12	R213	01/02/2018	9.42	Put	Bond Future	1,941.9300	1.9419	1,979.7600	1.9798	1.948	0	0	0
2017-10-12	R213	01/02/2018	9.41	Call	Bond Future	2,024.4500	2.0244	1,966.1000	1.9661	(2.882)	0	0	0
2017-10-12	R213	03/05/2018	9.57	Put	Bond Future	2,376.1600	2.3762	2,413.7000	2.4137	1.580	0	0	0
2017-10-12	R213	03/05/2018	9.56	Call	Bond Future	3,042.0800	3.0421	2,980.8800	2.9809	(2.012)	0	0	0
2017-10-12	R213	03/05/2018			Bond Future	9.4599	83.2463	9.4754	83.1472	0.164	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
2017-10-12	R213	03/05/2018	9.57	Call	Bond Future	3,076.9200	3.0769	3,015.3500	3.0154	(2.001)	0	0	0
2017-10-12	R213	03/05/2018	9.56	Put	Bond Future	2,404.6500	2.4047	2,442.5600	2.4426	1.577	0	0	0
2017-10-12	R213	03/05/2018	9.58	Call	Bond Future	3,112.1900	3.1122	3,050.2600	3.0503	(1.990)	0	0	0
2017-10-12	R213	03/05/2018	9.58	Put	Bond Future	2,348.1800	2.3482	2,385.3600	2.3854	1.583	0	0	0
2017-10-12	R214	02/11/2017	9.60	Call	Bond Future	545.4500	0.5455	470.3900	0.4704	(13.761)	0	0	0
2017-10-12	R214	02/11/2017			Bond Future	9.7547	71.4600	9.7792	71.2914	0.251	0.0000	0.0000	43,355
2017-10-12	R214	02/11/2017	9.60	Put	Bond Future	1,625.7100	1.6257	1,719.2800	1.7193	5.756	0	0	0
2017-10-12	R214	02/11/2017	9.58	Call	Bond Future	499.9600	0.5000	428.9200	0.4289	(14.209)	0	0	0
2017-10-12	R214	02/11/2017	9.58	Put	Bond Future	1,721.8300	1.7218	1,819.4200	1.8194	5.668	0	0	0
2017-10-12	R214	02/11/2017	9.59	Put	Bond Future	1,673.3700	1.6734	1,768.9600	1.7690	5.712	0	0	0
2017-10-12	R214	02/11/2017	9.59	Call	Bond Future	522.3600	0.5224	449.3200	0.4493	(13.983)	0	0	0
2017-10-12	R214	01/02/2018	9.84	Call	Bond Future	2,264.9000	2.2649	2,165.8600	2.1659	(4.373)	0	0	0
2017-10-12	R214	01/02/2018			Bond Future	9.8158	72.7729	9.8410	72.6013	0.257	0.0000	0.0000	400
2017-10-12	R214	01/02/2018	9.82	Call	Bond Future	2,195.0100	2.1950	2,097.6800	2.0977	(4.434)	0	0	0
2017-10-12	R214	01/02/2018	9.82	Put	Bond Future	2,166.3000	2.1663	2,240.6100	2.2406	3.430	0	0	0
2017-10-12	R214	01/02/2018	9.84	Put	Bond Future	2,100.0600	2.1001	2,172.6600	2.1727	3.457	0	0	0
2017-10-12	R214	01/02/2018	9.83	Call	Bond Future	2,229.8100	2.2298	2,131.6300	2.1316	(4.403)	0	0	0
2017-10-12	R214	01/02/2018	9.83	Put	Bond Future	2,132.9800	2.1330	2,206.4400	2.2064	3.444	0	0	0
2017-10-12	R214	03/05/2018	9.99	Put	Bond Future	2,639.4700	2.6395	2,709.6400	2.7096	2.658	0	0	0
2017-10-12	R214	03/05/2018			Bond Future	9.8728	70.8292	9.8988	70.6539	0.264	0.0000	0.0000	0
2017-10-12	R214	03/05/2018	9.98	Call	Bond Future	3,387.3800	3.3874	3,282.7600	3.2828	(3.089)	0	0	0
2017-10-12	R214	03/05/2018	9.98	Put	Bond Future	2,669.3600	2.6694	2,740.1300	2.7401	2.651	0	0	0
2017-10-12	R214	03/05/2018	9.99	Call	Bond Future	3,423.8500	3.4238	3,318.6300	3.3186	(3.073)	0	0	0
2017-10-12	R214	03/05/2018	9.97	Call	Bond Future	3,351.2800	3.3513	3,247.2800	3.2473	(3.103)	0	0	0
2017-10-12	R214	03/05/2018	9.97	Put	Bond Future	2,699.7300	2.6997	2,771.1200	2.7711	2.644	0	0	0
2017-10-12	R248	02/11/2017	9.65	Call	Bond Future	691.0400	0.6910	596.6400	0.5966	(13.661)	0	0	0
2017-10-12	R248	02/11/2017	9.66	Put	Bond Future	2,098.2400	2.0982	2,215.4000	2.2154	5.584	0	0	0
2017-10-12	R248	02/11/2017			Bond Future	9.8152	91.3614	9.8397	91.1473	0.250	0.0000	0.0000	49,714
2017-10-12	R248	02/11/2017	9.65	Put	Bond Future	2,158.6100	2.1586	2,278.2800	2.2783	5.544	0	0	0
2017-10-12	R248	02/11/2017	9.66	Call	Bond Future	720.7300	0.7207	623.8200	0.6238	(13.446)	0	0	0
2017-10-12	R248	02/11/2017	9.64	Call	Bond Future	662.2000	0.6622	570.3000	0.5703	(13.878)	0	0	0
2017-10-12	R248	02/11/2017	9.64	Put	Bond Future	2,219.9900	2.2200	2,342.1600	2.3422	5.503	0	0	0
2017-10-12	R248	01/02/2018	9.90	Put	Bond Future	2,812.8300	2.8128	2,904.5600	2.9046	3.261	0	0	0
2017-10-12	R248	01/02/2018	9.89	Call	Bond Future	2,956.4600	2.9565	2,831.3400	2.8313	(4.232)	0	0	0
2017-10-12	R248	01/02/2018			Bond Future	9.8782	93.0398	9.9035	92.8220	0.255	0.0000	0.0000	42,702
2017-10-12	R248	01/02/2018	9.90	Call	Bond Future	3,000.8000	3.0008	2,874.6500	2.8746	(4.204)	0	0	0
2017-10-12	R248	01/02/2018	9.89	Put	Bond Future	2,854.7900	2.8548	2,947.5500	2.9475	3.249	0	0	0
2017-10-12	R248	01/02/2018	9.91	Call	Bond Future	3,045.4600	3.0455	2,918.2800	2.9183	(4.176)	0	0	0
2017-10-12	R248	01/02/2018	9.91	Put	Bond Future	2,771.3500	2.7713	2,862.0500	2.8620	3.273	0	0	0
2017-10-12	R248	03/05/2018	10.06	Call	Bond Future	4,530.2000	4.5302	4,395.9900	4.3960	(2.963)	0	0	0
2017-10-12	R248	03/05/2018	10.05	Put	Bond Future	3,527.7600	3.5278	3,616.9500	3.6169	2.528	0	0	0
2017-10-12	R248	03/05/2018			Bond Future	9.9372	90.3319	9.9633	90.1092	0.262	0.0000	0.0000	0
2017-10-12	R248	03/05/2018	10.07	Call	Bond Future	4,576.2300	4.5762	4,441.2800	4.4413	(2.949)	0	0	0
2017-10-12	R248	03/05/2018	10.07	Put	Bond Future	3,452.2200	3.4522	3,539.9300	3.5399	2.541	0	0	0
2017-10-12	R248	03/05/2018	10.06	Put	Bond Future	3,489.9500	3.4900	3,578.4000	3.5784	2.534	0	0	0
2017-10-12	R248	03/05/2018	10.05	Call	Bond Future	4,484.1100	4.4841	4,350.6400	4.3506	(2.977)	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
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Total												1105679
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