



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 27/10/2017 TO 27/10/2017

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
2017/10/27	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	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
2017/10/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2025	02/11/2017			Bond Future	129.8202	129.8202	128.9541	128.9541	(0.667)	0.0000	0.0000	949
2017/10/27	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2025	02/11/2017	132.96	Put	Bond Future	3,139.7900	3.1398	4,005.8800	4.0059	27.584	0	0	0
2017/10/27	2025	02/11/2017	132.98	Put	Bond Future	3,159.7900	3.1598	4,025.8800	4.0259	27.410	0	0	0
2017/10/27	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2025	02/11/2017	132.97	Put	Bond Future	3,149.7900	3.1498	4,015.8800	4.0159	27.497	0	0	0
2017/10/27	2025	01/02/2018	133.89	Put	Bond Future	2,989.9800	2.9900	3,872.7800	3.8728	29.525	0	0	0
2017/10/27	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2025	01/02/2018			Bond Future	130.9000	130.9000	130.0172	130.0172	(0.674)	0.0000	0.0000	449
2017/10/27	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2025	01/02/2018	133.88	Put	Bond Future	2,979.9800	2.9800	3,862.7800	3.8628	29.624	0	0	0
2017/10/27	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2025	01/02/2018	133.90	Put	Bond Future	2,999.9800	3.0000	3,882.7800	3.8828	29.427	0	0	0
2017/10/27	2025	03/05/2018	133.21	Call	Bond Future	160.4400	0.1604	0.0000	0.0000	(100.000)	0	0	0
2017/10/27	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	728.6900	0.7287	100.000	0	0	0
2017/10/27	2025	03/05/2018			Bond Future	133.3704	133.3704	132.4713	132.4713	(0.674)	0.0000	0.0000	0
2017/10/27	2025	03/05/2018	133.22	Call	Bond Future	150.4400	0.1504	0.0000	0.0000	(100.000)	0	0	0
2017/10/27	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	748.6900	0.7487	100.000	0	0	0
2017/10/27	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	738.6900	0.7387	100.000	0	0	0
2017/10/27	2025	03/05/2018	133.20	Call	Bond Future	170.4400	0.1704	0.0000	0.0000	(100.000)	0	0	0
2017/10/27	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2025	02/08/2018			Bond Future	135.8706	135.8706	134.9535	134.9535	(0.675)	0.0000	0.0000	0
2017/10/27	2025	02/08/2018	136.65	Put	Bond Future	779.4100	0.7794	1,696.5200	1.6965	117.667	0	0	0
2017/10/27	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2025	02/08/2018	136.67	Put	Bond Future	799.4100	0.7994	1,716.5200	1.7165	114.723	0	0	0
2017/10/27	2025	02/08/2018	136.66	Put	Bond Future	789.4100	0.7894	1,706.5200	1.7065	116.177	0	0	0
2017/10/27	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2029	02/11/2017			Bond Future	99.1477	99.1477	98.7436	98.7436	(0.408)	0.0000	0.0000	0
2017/10/27	2029	01/02/2018			Bond Future	100.9968	100.9968	100.5847	100.5847	(0.408)	0.0000	0.0000	1,370
2017/10/27	2029	03/05/2018			Bond Future	101.8847	101.8847	101.4652	101.4652	(0.412)	0.0000	0.0000	0
2017/10/27	2029	02/08/2018			Bond Future	103.8286	103.8286	103.4004	103.4004	(0.412)	0.0000	0.0000	0
2017/10/27	2030	02/11/2017	9.35	Put	Bond Future	2,895.0300	2.8950	1,949.7600	1.9498	(32.651)	0	0	0
2017/10/27	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2030	02/11/2017			Bond Future	9.7911	89.5179	9.6449	90.4632	(1.493)	0.0000	0.0000	39,499
2017/10/27	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2030	02/11/2017	9.34	Put	Bond Future	2,962.1900	2.9622	2,016.9200	2.0169	(31.911)	0	0	0
2017/10/27	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2030	02/11/2017	9.36	Put	Bond Future	2,827.9500	2.8280	1,882.6800	1.8827	(33.426)	0	0	0
2017/10/27	2030	01/02/2018	9.39	Put	Bond Future	3,100.3400	3.1003	2,138.1200	2.1381	(31.036)	0	0	0

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2017/10/27	2030	01/02/2018			Bond Future	9.8700	87.1557	9.7185	88.1179	(1.534)	0.0000	0.0000	21,726
2017/10/27	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2030	01/02/2018	9.38	Put	Bond Future	3,166.5400	3.1665	2,204.3200	2.2043	(30.387)	0	0	0
2017/10/27	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2030	01/02/2018	9.37	Put	Bond Future	3,232.8000	3.2328	2,270.5800	2.2706	(29.764)	0	0	0
2017/10/27	2030	03/05/2018	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2030	03/05/2018			Bond Future	9.9538	88.7703	9.7969	89.7504	(1.577)	0.0000	0.0000	0
2017/10/27	2030	03/05/2018	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2030	03/05/2018	9.49	Put	Bond Future	2,940.1700	2.9402	1,960.0900	1.9601	(33.334)	0	0	0
2017/10/27	2030	03/05/2018	9.51	Put	Bond Future	2,810.6000	2.8106	1,830.5200	1.8305	(34.871)	0	0	0
2017/10/27	2030	03/05/2018	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2030	03/05/2018	9.50	Put	Bond Future	2,875.3500	2.8754	1,895.2700	1.8953	(34.086)	0	0	0
2017/10/27	2030	02/08/2018	9.46	Put	Bond Future	3,635.7100	3.6357	2,638.4500	2.6385	(27.430)	0	0	0
2017/10/27	2030	02/08/2018			Bond Future	10.0413	86.4203	9.8786	87.4176	(1.621)	0.0000	0.0000	0
2017/10/27	2030	02/08/2018	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2030	02/08/2018	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2030	02/08/2018	9.45	Put	Bond Future	3,700.0500	3.7000	2,702.7900	2.7028	(26.953)	0	0	0
2017/10/27	2030	02/08/2018	9.47	Put	Bond Future	3,571.4200	3.5714	2,574.1600	2.5742	(27.923)	0	0	0
2017/10/27	2030	02/08/2018	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2032	02/11/2017	9.49	Put	Bond Future	3,624.0400	3.6240	2,559.9700	2.5600	(29.361)	0	0	0
2017/10/27	2032	02/11/2017	9.48	Call	Bond Future	1.5900	0.0016	9.8700	0.0099	520.755	0	0	0
2017/10/27	2032	02/11/2017			Bond Future	10.0064	87.5965	9.8501	88.6701	(1.562)	0.0000	0.0000	34,877
2017/10/27	2032	02/11/2017	9.49	Call	Bond Future	1.8800	0.0019	11.4800	0.0115	510.638	0	0	0
2017/10/27	2032	02/11/2017	9.48	Put	Bond Future	3,696.0200	3.6960	2,630.6300	2.6306	(28.825)	0	0	0
2017/10/27	2032	02/11/2017	9.50	Call	Bond Future	2.2200	0.0022	13.3200	0.0133	500.000	0	0	0
2017/10/27	2032	02/11/2017	9.50	Put	Bond Future	3,552.1800	3.5522	2,489.6100	2.4896	(29.913)	0	0	0
2017/10/27	2032	01/02/2018	9.20	Call	Bond Future	257.2300	0.2572	398.5500	0.3985	54.939	0	0	7,500
2017/10/27	2032	01/02/2018	9.45	Put	Bond Future	4,965.6000	4.9656	4,114.9400	4.1149	(17.131)	0	0	0
2017/10/27	2032	01/02/2018	9.40	Put	Bond Future	5,261.4500	5.2614	4,388.1200	4.3881	(16.599)	0	0	0
2017/10/27	2032	01/02/2018	9.56	Call	Bond Future	691.7500	0.6917	987.8100	0.9878	42.799	0	0	0
2017/10/27	2032	01/02/2018	9.55	Put	Bond Future	4,400.2000	4.4002	3,598.1800	3.5982	(18.227)	0	0	0
2017/10/27	2032	01/02/2018			Bond Future	10.0891	89.2039	9.9275	90.2968	(1.602)	0.0000	0.0000	24,844
2017/10/27	2032	01/02/2018	9.30	Put	Bond Future	5,877.8600	5.8779	4,962.8100	4.9628	(15.568)	0	0	0
2017/10/27	2032	01/02/2018	9.30	Call	Bond Future	346.9400	0.3469	524.8800	0.5249	51.288	0	0	7,800
2017/10/27	2032	01/02/2018	9.57	Call	Bond Future	708.5500	0.7086	1,009.7300	1.0097	42.507	0	0	0
2017/10/27	2032	01/02/2018	9.57	Put	Bond Future	4,291.3800	4.2914	3,499.5700	3.4996	(18.451)	0	0	0
2017/10/27	2032	01/02/2018	9.20	Put	Bond Future	6,524.9200	6.5249	5,573.2500	5.5733	(14.585)	0	0	0
2017/10/27	2032	01/02/2018	9.45	Call	Bond Future	524.2900	0.5243	766.6200	0.7666	46.221	0	0	750
2017/10/27	2032	01/02/2018	9.40	Call	Bond Future	458.9900	0.4590	678.6500	0.6786	47.857	0	0	6,800
2017/10/27	2032	01/02/2018	9.56	Put	Bond Future	4,345.6800	4.3457	3,548.7500	3.5488	(18.338)	0	0	0
2017/10/27	2032	01/02/2018	9.55	Call	Bond Future	675.0900	0.6751	966.0600	0.9661	43.101	0	0	0
2017/10/27	2032	03/05/2018	9.70	Call	Bond Future	1,534.8400	1.5348	1,941.2600	1.9413	26.480	0	0	0
2017/10/27	2032	03/05/2018	9.71	Put	Bond Future	4,688.9200	4.6889	3,986.2100	3.9862	(14.987)	0	0	0
2017/10/27	2032	03/05/2018			Bond Future	10.1727	86.6998	10.0055	87.8130	(1.644)	0.0000	0.0000	0
2017/10/27	2032	03/05/2018	9.70	Put	Bond Future	4,735.3800	4.7354	4,028.6000	4.0286	(14.926)	0	0	0
2017/10/27	2032	03/05/2018	9.71	Call	Bond Future	1,557.8400	1.5578	1,968.3300	1.9683	26.350	0	0	0

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2017/10/27	2032	03/05/2018	9.72	Call	Bond Future	1,581.0600	1.5811	1,995.6300	1.9956	26.221	0	0	0
2017/10/27	2032	03/05/2018	9.72	Put	Bond Future	4,642.7500	4.6427	3,944.1200	3.9441	(15.048)	0	0	0
2017/10/27	2032	02/08/2018	9.66	Put	Bond Future	5,899.2200	5.8992	5,177.6500	5.1776	(12.232)	0	0	0
2017/10/27	2032	02/08/2018	9.67	Call	Bond Future	1,919.5900	1.9196	2,334.2600	2.3343	21.602	0	0	0
2017/10/27	2032	02/08/2018			Bond Future	10.2568	88.3167	10.0839	89.4496	(1.686)	0.0000	0.0000	0
2017/10/27	2032	02/08/2018	9.68	Call	Bond Future	1,942.3700	1.9424	2,360.3500	2.3603	21.519	0	0	0
2017/10/27	2032	02/08/2018	9.68	Put	Bond Future	5,806.4900	5.8065	5,091.5600	5.0916	(12.313)	0	0	0
2017/10/27	2032	02/08/2018	9.66	Call	Bond Future	1,896.7000	1.8967	2,308.0400	2.3080	21.687	0	0	0
2017/10/27	2032	02/08/2018	9.67	Put	Bond Future	5,852.8700	5.8529	5,134.6300	5.1346	(12.272)	0	0	0
2017/10/27	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2033	02/11/2017	110.07	Put	Bond Future	5,289.3500	5.2893	6,855.7400	6.8557	29.614	0	0	0
2017/10/27	2033	02/11/2017			Bond Future	104.7807	104.7807	103.2143	103.2143	(1.495)	0.0000	0.0000	5,179
2017/10/27	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2033	02/11/2017	110.09	Put	Bond Future	5,309.3500	5.3093	6,875.7400	6.8757	29.502	0	0	0
2017/10/27	2033	02/11/2017	110.08	Put	Bond Future	5,299.3500	5.2993	6,865.7400	6.8657	29.558	0	0	0
2017/10/27	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2033	01/02/2018			Bond Future	106.7348	106.7348	105.1387	105.1387	(1.495)	0.0000	0.0000	491
2017/10/27	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2033	01/02/2018	109.64	Put	Bond Future	2,905.1700	2.9052	4,501.3200	4.5013	54.942	0	0	0
2017/10/27	2033	01/02/2018	109.66	Put	Bond Future	2,925.1700	2.9252	4,521.3200	4.5213	54.566	0	0	0
2017/10/27	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2033	01/02/2018	109.65	Put	Bond Future	2,915.1700	2.9152	4,511.3200	4.5113	54.753	0	0	0
2017/10/27	2033	03/05/2018	107.71	Put	Bond Future	49.4200	0.0494	1,675.5800	1.6756	3290.490	0	0	0
2017/10/27	2033	03/05/2018			Bond Future	107.6606	107.6606	106.0344	106.0344	(1.510)	0.0000	0.0000	0
2017/10/27	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2033	03/05/2018	107.70	Put	Bond Future	39.4200	0.0394	1,665.5800	1.6656	4125.216	0	0	0
2017/10/27	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2033	03/05/2018	107.69	Put	Bond Future	29.4200	0.0294	1,655.5800	1.6556	5527.396	0	0	0
2017/10/27	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2033	02/08/2018			Bond Future	109.7146	109.7146	108.0569	108.0569	(1.511)	0.0000	0.0000	0
2017/10/27	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2033	02/08/2018	109.92	Put	Bond Future	205.3600	0.2054	1,863.1300	1.8631	807.251	0	0	0
2017/10/27	2033	02/08/2018	109.94	Put	Bond Future	225.3600	0.2254	1,883.1300	1.8831	735.610	0	0	0
2017/10/27	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2033	02/08/2018	109.93	Put	Bond Future	215.3600	0.2154	1,873.1300	1.8731	769.767	0	0	0
2017/10/27	2037	02/11/2017	9.67	Put	Bond Future	4,272.3000	4.2723	3,115.3200	3.1153	(27.081)	0	0	0
2017/10/27	2037	02/11/2017			Bond Future	10.2261	87.8607	10.0699	89.0273	(1.527)	0.0000	0.0000	52,748
2017/10/27	2037	02/11/2017	9.66	Call	Bond Future	2.0700	0.0021	10.5000	0.0105	407.246	0	0	0
2017/10/27	2037	02/11/2017	9.66	Put	Bond Future	4,351.7600	4.3518	3,193.5300	3.1935	(26.615)	0	0	0
2017/10/27	2037	02/11/2017	9.67	Call	Bond Future	2.4100	0.0024	12.0900	0.0121	401.660	0	0	0
2017/10/27	2037	02/11/2017	9.65	Call	Bond Future	1.7600	0.0018	9.0800	0.0091	415.909	0	0	0
2017/10/27	2037	02/11/2017	9.65	Put	Bond Future	4,431.3700	4.4314	3,272.0300	3.2720	(26.162)	0	0	0
2017/10/27	2037	01/02/2018	9.82	Put	Bond Future	4,589.8500	4.5899	3,761.3400	3.7613	(18.051)	0	0	0
2017/10/27	2037	01/02/2018			Bond Future	10.3056	85.2177	10.1443	86.4055	(1.565)	0.0000	0.0000	33,720

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
2017/10/27	2037	01/02/2018	9.82	Call	Bond Future	933.5900		0.9336	1,292.8400	1.2928	38.480	0	0	0
2017/10/27	2037	01/02/2018	9.81	Put	Bond Future	4,646.7900		4.6468	3,812.7100	3.8127	(17.950)	0	0	0
2017/10/27	2037	01/02/2018	9.83	Call	Bond Future	954.8200		0.9548	1,319.6800	1.3197	38.212	0	0	0
2017/10/27	2037	01/02/2018	9.83	Put	Bond Future	4,533.3300		4.5333	3,710.4300	3.7104	(18.152)	0	0	0
2017/10/27	2037	01/02/2018	9.81	Call	Bond Future	912.6700		0.9127	1,266.3500	1.2664	38.752	0	0	0
2017/10/27	2037	03/05/2018	9.99	Call	Bond Future	1,977.4600		1.9775	2,458.8300	2.4588	24.343	0	0	0
2017/10/27	2037	03/05/2018	9.97	Put	Bond Future	5,017.6900		5.0177	4,280.5900	4.2806	(14.690)	0	0	0
2017/10/27	2037	03/05/2018			Bond Future	10.3888		86.7965	10.2223	88.0062	(1.603)	0.0000	0.0000	0
2017/10/27	2037	03/05/2018	9.99	Put	Bond Future	4,919.8600		4.9199	4,191.4500	4.1914	(14.806)	0	0	0
2017/10/27	2037	03/05/2018	9.97	Call	Bond Future	1,923.5600		1.9236	2,396.2400	2.3962	24.573	0	0	0
2017/10/27	2037	03/05/2018	9.98	Put	Bond Future	4,968.7300		4.9687	4,235.9700	4.2360	(14.747)	0	0	0
2017/10/27	2037	03/05/2018	9.98	Call	Bond Future	1,950.5200		1.9505	2,427.5400	2.4275	24.456	0	0	0
2017/10/27	2037	02/08/2018	9.96	Put	Bond Future	6,172.7900		6.1728	5,426.5400	5.4265	(12.089)	0	0	0
2017/10/27	2037	02/08/2018	9.95	Call	Bond Future	2,374.3000		2.3743	2,855.7600	2.8558	20.278	0	0	0
2017/10/27	2037	02/08/2018			Bond Future	10.4752		84.1592	10.3031	85.3905	(1.643)	0.0000	0.0000	0
2017/10/27	2037	02/08/2018	9.96	Call	Bond Future	2,400.7800		2.4008	2,885.7900	2.8858	20.202	0	0	0
2017/10/27	2037	02/08/2018	9.95	Put	Bond Future	6,222.1100		6.2221	5,472.3100	5.4723	(12.051)	0	0	0
2017/10/27	2037	02/08/2018	9.97	Call	Bond Future	2,427.4300		2.4274	2,916.0100	2.9160	20.127	0	0	0
2017/10/27	2037	02/08/2018	9.97	Put	Bond Future	6,123.7400		6.1237	5,381.0600	5.3811	(12.128)	0	0	0
2017/10/27	2038	02/11/2017	136.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2038	02/11/2017			Bond Future	127.1679		127.1679	126.1541	126.1541	(0.797)	0.0000	0.0000	11,730
2017/10/27	2038	02/11/2017	136.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2038	02/11/2017	136.82	Put	Bond Future	9,652.0900		9.6521	10,665.9300	10.6659	10.504	0	0	0
2017/10/27	2038	02/11/2017	136.80	Put	Bond Future	9,632.0900		9.6321	10,645.9300	10.6459	10.526	0	0	0
2017/10/27	2038	02/11/2017	136.81	Put	Bond Future	9,642.0900		9.6421	10,655.9300	10.6559	10.515	0	0	0
2017/10/27	2038	02/11/2017	136.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2038	01/02/2018	136.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2038	01/02/2018	136.95	Put	Bond Future	8,919.5300		8.9195	9,952.8100	9.9528	11.584	0	0	0
2017/10/27	2038	01/02/2018			Bond Future	128.0305		128.0305	126.9972	126.9972	(0.807)	0.0000	0.0000	6,942
2017/10/27	2038	01/02/2018	136.94	Put	Bond Future	8,909.5300		8.9095	9,942.8100	9.9428	11.597	0	0	0
2017/10/27	2038	01/02/2018	136.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2038	01/02/2018	136.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2038	01/02/2018	136.93	Put	Bond Future	8,899.5300		8.8995	9,932.8100	9.9328	11.611	0	0	0
2017/10/27	2038	03/05/2018	132.28	Put	Bond Future	1,833.3400		1.8333	2,885.7300	2.8857	57.403	0	0	0
2017/10/27	2038	03/05/2018	132.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2038	03/05/2018			Bond Future	130.4467		130.4467	129.3943	129.3943	(0.807)	0.0000	0.0000	0
2017/10/27	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2038	03/05/2018	132.27	Put	Bond Future	1,823.3400		1.8233	2,875.7300	2.8757	57.718	0	0	0
2017/10/27	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2038	03/05/2018	132.29	Put	Bond Future	1,843.3400		1.8433	2,895.7300	2.8957	57.091	0	0	0
2017/10/27	2038	02/08/2018	134.55	Put	Bond Future	1,664.4300		1.6644	2,737.7500	2.7377	64.486	0	0	0
2017/10/27	2038	02/08/2018			Bond Future	132.8856		132.8856	131.8123	131.8123	(0.808)	0.0000	0.0000	0
2017/10/27	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2038	02/08/2018	134.54	Put	Bond Future	1,654.4300		1.6544	2,727.7500	2.7277	64.876	0	0	0
2017/10/27	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2038	02/08/2018	134.53	Put	Bond Future	1,644.4300		1.6444	2,717.7500	2.7177	65.270	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
2017/10/27	2040	02/11/2017	9.67	Put	Bond Future	5,317.6100	5.3176	4,121.4100	4.1214	(22.495)	0	0	0
2017/10/27	2040	02/11/2017			Bond Future	10.3162	90.9983	10.1650	92.1975	(1.466)	0.0000	0.0000	16,838
2017/10/27	2040	02/11/2017	9.66	Call	Bond Future	0.6700	0.0007	3.2400	0.0032	383.582	0	0	0
2017/10/27	2040	02/11/2017	9.66	Put	Bond Future	5,403.8300	5.4038	4,207.1900	4.2072	(22.144)	0	0	0
2017/10/27	2040	02/11/2017	9.67	Call	Bond Future	0.7900	0.0008	3.8000	0.0038	381.013	0	0	0
2017/10/27	2040	02/11/2017	9.65	Call	Bond Future	0.5600	0.0006	2.7600	0.0028	392.857	0	0	0
2017/10/27	2040	02/11/2017	9.65	Put	Bond Future	5,490.1900	5.4902	4,293.1800	4.2932	(21.803)	0	0	0
2017/10/27	2040	01/02/2018	9.89	Call	Bond Future	972.7000	0.9727	1,331.5700	1.3316	36.894	0	0	0
2017/10/27	2040	01/02/2018			Bond Future	10.3962	88.1627	10.2401	89.3834	(1.501)	0.0000	0.0000	4,821
2017/10/27	2040	01/02/2018	9.87	Call	Bond Future	930.5600	0.9306	1,278.3500	1.2783	37.374	0	0	0
2017/10/27	2040	01/02/2018	9.87	Put	Bond Future	5,159.2500	5.1592	4,286.3000	4.2863	(16.920)	0	0	0
2017/10/27	2040	01/02/2018	9.88	Put	Bond Future	5,096.8000	5.0968	4,229.3700	4.2294	(17.019)	0	0	0
2017/10/27	2040	01/02/2018	9.89	Put	Bond Future	5,034.6400	5.0346	4,172.7700	4.1728	(17.119)	0	0	0
2017/10/27	2040	01/02/2018	9.88	Call	Bond Future	951.5500	0.9516	1,304.8600	1.3049	37.130	0	0	0
2017/10/27	2040	03/05/2018	10.08	Put	Bond Future	5,327.2400	5.3272	4,581.3500	4.5813	(14.001)	0	0	0
2017/10/27	2040	03/05/2018			Bond Future	10.4799	89.7959	10.3187	91.0393	(1.538)	0.0000	0.0000	0
2017/10/27	2040	03/05/2018	10.07	Call	Bond Future	2,159.6300	2.1596	2,652.7500	2.6527	22.834	0	0	0
2017/10/27	2040	03/05/2018	10.07	Put	Bond Future	5,378.4500	5.3785	4,628.1700	4.6282	(13.950)	0	0	0
2017/10/27	2040	03/05/2018	10.08	Call	Bond Future	2,189.2500	2.1893	2,686.7600	2.6868	22.725	0	0	0
2017/10/27	2040	03/05/2018	10.06	Call	Bond Future	2,130.0100	2.1300	2,618.7300	2.6187	22.944	0	0	0
2017/10/27	2040	03/05/2018	10.06	Put	Bond Future	5,429.7700	5.4298	4,675.0900	4.6751	(13.899)	0	0	0
2017/10/27	2040	02/08/2018	10.04	Call	Bond Future	2,624.6500	2.6246	3,123.0100	3.1230	18.988	0	0	0
2017/10/27	2040	02/08/2018	10.03	Put	Bond Future	6,783.6800	6.7837	6,012.9500	6.0129	(11.362)	0	0	0
2017/10/27	2040	02/08/2018			Bond Future	10.5666	86.9643	10.4001	88.2298	(1.576)	0.0000	0.0000	0
2017/10/27	2040	02/08/2018	10.05	Call	Bond Future	2,654.1900	2.6542	3,156.1800	3.1562	18.913	0	0	0
2017/10/27	2040	02/08/2018	10.05	Put	Bond Future	6,680.6000	6.6806	5,917.1300	5.9171	(11.428)	0	0	0
2017/10/27	2040	02/08/2018	10.04	Put	Bond Future	6,731.9900	6.7320	5,964.8900	5.9649	(11.395)	0	0	0
2017/10/27	2040	02/08/2018	10.03	Call	Bond Future	2,595.3000	2.5953	3,090.0300	3.0900	19.063	0	0	0
2017/10/27	2044	02/11/2017	9.68	Call	Bond Future	0.7400	0.0007	3.4900	0.0035	371.622	0	0	0
2017/10/27	2044	02/11/2017			Bond Future	10.3360	88.0736	10.1848	89.2796	(1.462)	0.0000	0.0000	21,907
2017/10/27	2044	02/11/2017	9.66	Call	Bond Future	0.5300	0.0005	2.5300	0.0025	377.358	0	0	0
2017/10/27	2044	02/11/2017	9.66	Put	Bond Future	5,628.0700	5.6281	4,424.0800	4.4241	(21.393)	0	0	0
2017/10/27	2044	02/11/2017	9.68	Put	Bond Future	5,452.8000	5.4528	4,249.5600	4.2496	(22.066)	0	0	0
2017/10/27	2044	02/11/2017	9.67	Call	Bond Future	0.6200	0.0006	2.9800	0.0030	380.645	0	0	0
2017/10/27	2044	02/11/2017	9.67	Put	Bond Future	5,540.3500	5.5403	4,336.7200	4.3367	(21.725)	0	0	0
2017/10/27	2044	01/02/2018	9.90	Put	Bond Future	5,139.4500	5.1395	4,270.7000	4.2707	(16.904)	0	0	0
2017/10/27	2044	01/02/2018	9.89	Call	Bond Future	958.6300	0.9586	1,312.0800	1.3121	36.870	0	0	0
2017/10/27	2044	01/02/2018			Bond Future	10.4135	85.3094	10.2575	86.5372	(1.498)	0.0000	0.0000	13,571
2017/10/27	2044	01/02/2018	9.90	Call	Bond Future	980.0000	0.9800	1,339.0100	1.3390	36.634	0	0	0
2017/10/27	2044	01/02/2018	9.89	Put	Bond Future	5,202.5200	5.2025	4,328.2100	4.3282	(16.806)	0	0	0
2017/10/27	2044	01/02/2018	9.91	Call	Bond Future	1,001.7000	1.0017	1,366.3000	1.3663	36.398	0	0	0
2017/10/27	2044	01/02/2018	9.91	Put	Bond Future	5,076.8600	5.0769	4,213.7000	4.2137	(17.002)	0	0	0
2017/10/27	2044	03/05/2018	10.10	Call	Bond Future	2,249.6500	2.2497	2,754.3700	2.7544	22.435	0	0	0
2017/10/27	2044	03/05/2018	10.09	Put	Bond Future	5,421.6300	5.4216	4,671.5000	4.6715	(13.836)	0	0	0
2017/10/27	2044	03/05/2018			Bond Future	10.4945	86.8899	10.3334	88.1403	(1.534)	0.0000	0.0000	0
2017/10/27	2044	03/05/2018	10.11	Call	Bond Future	2,280.1200	2.2801	2,789.2500	2.7893	22.329	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
2017/10/27	2044	03/05/2018	10.11	Put	Bond Future	5,319.1400	5.3191	4,577.8200	4.5778	(13.937)	0	0	0
2017/10/27	2044	03/05/2018	10.10	Put	Bond Future	5,370.2100	5.3702	4,624.4800	4.6245	(13.886)	0	0	0
2017/10/27	2044	03/05/2018	10.09	Call	Bond Future	2,219.4100	2.2194	2,719.7300	2.7197	22.543	0	0	0
2017/10/27	2044	02/08/2018	10.07	Call	Bond Future	2,732.3900	2.7324	3,242.6500	3.2426	18.674	0	0	0
2017/10/27	2044	02/08/2018			Bond Future	10.5783	84.1292	10.4120	85.4020	(1.572)	0.0000	0.0000	0
2017/10/27	2044	02/08/2018	10.05	Call	Bond Future	2,672.6800	2.6727	3,175.6700	3.1757	18.820	0	0	0
2017/10/27	2044	02/08/2018	10.05	Put	Bond Future	6,834.0300	6.8340	6,064.2400	6.0642	(11.264)	0	0	0
2017/10/27	2044	02/08/2018	10.07	Put	Bond Future	6,729.8200	6.7298	5,967.3000	5.9673	(11.330)	0	0	0
2017/10/27	2044	02/08/2018	10.06	Call	Bond Future	2,702.4400	2.7024	3,209.0600	3.2091	18.747	0	0	0
2017/10/27	2044	02/08/2018	10.06	Put	Bond Future	6,781.7700	6.7818	6,015.6100	6.0156	(11.297)	0	0	0
2017/10/27	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2046	02/11/2017	136.30	Put	Bond Future	13,822.9800	13.8230	13,826.9100	13.8269	0.028	0	0	0
2017/10/27	2046	02/11/2017			Bond Future	122.4770	122.4770	122.4731	122.4731	(0.003)	0.0000	0.0000	20,032
2017/10/27	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2046	02/11/2017	136.32	Put	Bond Future	13,842.9800	13.8430	13,846.9100	13.8469	0.028	0	0	0
2017/10/27	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2046	02/11/2017	136.31	Put	Bond Future	13,832.9800	13.8330	13,836.9100	13.8369	0.028	0	0	0
2017/10/27	2046	01/02/2018	132.92	Put	Bond Future	8,158.7300	8.1587	8,163.4300	8.1634	0.058	0	0	0
2017/10/27	2046	01/02/2018			Bond Future	124.7613	124.7613	124.7566	124.7566	(0.004)	0.0000	0.0000	9,987
2017/10/27	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2046	01/02/2018	132.91	Put	Bond Future	8,148.7300	8.1487	8,153.4300	8.1534	0.058	0	0	0
2017/10/27	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2046	01/02/2018	132.90	Put	Bond Future	8,138.7300	8.1387	8,143.4300	8.1434	0.058	0	0	0
2017/10/27	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2046	03/05/2018			Bond Future	125.5160	125.5160	125.5115	125.5115	(0.004)	0.0000	0.0000	0
2017/10/27	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2046	03/05/2018	127.93	Put	Bond Future	2,414.0100	2.4140	2,418.4900	2.4185	0.186	0	0	0
2017/10/27	2046	03/05/2018	127.95	Put	Bond Future	2,434.0100	2.4340	2,438.4900	2.4385	0.184	0	0	0
2017/10/27	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2046	03/05/2018	127.94	Put	Bond Future	2,424.0100	2.4240	2,428.4900	2.4285	0.185	0	0	0
2017/10/27	2046	02/08/2018	128.78	Put	Bond Future	869.2700	0.8693	874.5900	0.8746	0.612	0	0	0
2017/10/27	2046	02/08/2018			Bond Future	127.9107	127.9107	127.9054	127.9054	(0.004)	0.0000	0.0000	0
2017/10/27	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2046	02/08/2018	128.77	Put	Bond Future	859.2700	0.8593	864.5900	0.8646	0.619	0	0	0
2017/10/27	2046	02/08/2018	128.79	Put	Bond Future	879.2700	0.8793	884.5900	0.8846	0.605	0	0	0
2017/10/27	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2050	02/11/2017	144.66	Put	Bond Future	13,937.7100	13.9377	15,518.5400	15.5185	11.342	0	0	0
2017/10/27	2050	02/11/2017	144.67	Put	Bond Future	13,947.7100	13.9477	15,528.5400	15.5285	11.334	0	0	0
2017/10/27	2050	02/11/2017			Bond Future	130.7223	130.7223	129.1415	129.1415	(1.209)	0.0000	0.0000	22,106
2017/10/27	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2050	02/11/2017	144.65	Put	Bond Future	13,927.7100	13.9277	15,508.5400	15.5085	11.350	0	0	0
2017/10/27	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
2017/10/27	2050	01/02/2018	140.23	Put	Bond Future	8,748.7500	8.7488	10,359.5600	10.3596	18.412	0	0	0
2017/10/27	2050	01/02/2018			Bond Future	131.4813	131.4813	129.8704	129.8704	(1.225)	0.0000	0.0000	8,760
2017/10/27	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2050	01/02/2018	140.25	Put	Bond Future	8,768.7500	8.7688	10,379.5600	10.3796	18.370	0	0	0
2017/10/27	2050	01/02/2018	140.24	Put	Bond Future	8,758.7500	8.7588	10,369.5600	10.3696	18.391	0	0	0
2017/10/27	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2050	03/05/2018	135.62	Put	Bond Future	1,657.5000	1.6575	3,298.0900	3.2981	98.980	0	0	0
2017/10/27	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2050	03/05/2018			Bond Future	133.9625	133.9625	132.3219	132.3219	(1.225)	0.0000	0.0000	0
2017/10/27	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2050	03/05/2018	135.61	Put	Bond Future	1,647.5000	1.6475	3,288.0900	3.2881	99.581	0	0	0
2017/10/27	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2050	03/05/2018	135.63	Put	Bond Future	1,667.5000	1.6675	3,308.0900	3.3081	98.386	0	0	0
2017/10/27	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2050	02/08/2018	137.54	Put	Bond Future	2,754.7400	2.7547	4,427.7100	4.4277	60.731	0	0	0
2017/10/27	2050	02/08/2018	137.52	Put	Bond Future	2,734.7400	2.7347	4,407.7100	4.4077	61.175	0	0	0
2017/10/27	2050	02/08/2018			Bond Future	134.7853	134.7853	133.1123	133.1123	(1.241)	0.0000	0.0000	0
2017/10/27	2050	02/08/2018	137.53	Put	Bond Future	2,744.7400	2.7447	4,417.7100	4.4177	60.952	0	0	0
2017/10/27	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	AL37	02/11/2017			Index Future	545.5940	545.5940	548.1250	548.1250	0.464	0.0000	0.0000	0
2017/10/27	AL37	01/02/2018			Index Future	555.6050	555.6050	558.1810	558.1810	0.464	0.0000	0.0000	0
2017/10/27	AL37	03/05/2018			Index Future	565.9000	565.9000	568.5240	568.5240	0.464	0.0000	0.0000	0
2017/10/27	AL37	02/08/2018			Index Future	576.4590	576.4590	579.1240	579.1240	0.462	0.0000	0.0000	0
2017/10/27	AL7T	02/11/2017			Index Future	618.0250	618.0250	623.0590	623.0590	0.815	0.0000	0.0000	0
2017/10/27	AL7T	01/02/2018			Index Future	629.3650	629.3650	634.4890	634.4890	0.814	0.0000	0.0000	0
2017/10/27	AL7T	03/05/2018			Index Future	641.0270	641.0270	646.2460	646.2460	0.814	0.0000	0.0000	0
2017/10/27	AL7T	02/08/2018			Index Future	652.9870	652.9870	658.2950	658.2950	0.813	0.0000	0.0000	0
2017/10/27	ALBI	02/11/2017			Index Future	554.7970	554.7970	560.4840	560.4840	1.025	0.0000	0.0000	491
2017/10/27	ALBI	01/02/2018			Index Future	564.9780	564.9780	570.7660	570.7660	1.024	0.0000	0.0000	356
2017/10/27	ALBI	03/05/2018			Index Future	575.4470	575.4470	581.3420	581.3420	1.024	0.0000	0.0000	0
2017/10/27	ALBI	02/08/2018			Index Future	586.1830	586.1830	592.1810	592.1810	1.023	0.0000	0.0000	0
2017/10/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	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
2017/10/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/10/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	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
2017/10/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	EL28	02/11/2017			Bond Future	127.1863	127.1863	126.7228	126.7228	(0.364)	0.0000	0.0000	0
2017/10/27	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	EL28	02/11/2017	133.87	Put	Bond Future	6,683.7200	6.6837	7,147.1900	7.1472	6.934	0	0	0
2017/10/27	EL28	02/11/2017	133.89	Put	Bond Future	6,703.7200	6.7037	7,167.1900	7.1672	6.914	0	0	0
2017/10/27	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	EL28	02/11/2017	133.88	Put	Bond Future	6,693.7200	6.6937	7,157.1900	7.1572	6.924	0	0	0
2017/10/27	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	EL28	01/02/2018			Bond Future	129.5583	129.5583	129.0856	129.0856	(0.365)	0.0000	0.0000	0
2017/10/27	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	EL28	01/02/2018	132.29	Put	Bond Future	2,731.6900	2.7317	3,204.4300	3.2044	17.306	0	0	0
2017/10/27	EL28	01/02/2018	132.31	Put	Bond Future	2,751.6900	2.7517	3,224.4300	3.2244	17.180	0	0	0
2017/10/27	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	EL28	01/02/2018	132.30	Put	Bond Future	2,741.6900	2.7417	3,214.4300	3.2144	17.243	0	0	0
2017/10/27	EL28	03/05/2018	133.20	Put	Bond Future	2,956.0400	2.9560	3,437.3700	3.4374	16.283	0	0	0
2017/10/27	EL28	03/05/2018			Bond Future	130.2440	130.2440	129.7626	129.7626	(0.370)	0.0000	0.0000	0
2017/10/27	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	EL28	03/05/2018	133.19	Put	Bond Future	2,946.0400	2.9460	3,427.3700	3.4274	16.338	0	0	0
2017/10/27	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	EL28	03/05/2018	133.18	Put	Bond Future	2,936.0400	2.9360	3,417.3700	3.4174	16.394	0	0	0
2017/10/27	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	EL28	02/08/2018			Bond Future	132.7288	132.7288	132.2375	132.2375	(0.370)	0.0000	0.0000	0
2017/10/27	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	EL28	02/08/2018	134.93	Put	Bond Future	2,201.2100	2.2012	2,692.5400	2.6925	22.321	0	0	0
2017/10/27	EL28	02/08/2018	134.95	Put	Bond Future	2,221.2100	2.2212	2,712.5400	2.7125	22.120	0	0	0
2017/10/27	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	EL28	02/08/2018	134.94	Put	Bond Future	2,211.2100	2.2112	2,702.5400	2.7025	22.220	0	0	0

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2017/10/27	ES33 02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	ES33 02/11/2017	10.66	Put	Bond Future	3,866.7800	3.8668	2,990.5000	2.9905	(22.662)	0	0	0
2017/10/27	ES33 02/11/2017			Bond Future	11.3095	73.2807	11.1578	74.1570	(1.341)	0.0000	0.0000	6,011
2017/10/27	ES33 02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	ES33 02/11/2017	10.68	Put	Bond Future	3,743.1400	3.7431	2,866.8600	2.8669	(23.410)	0	0	0
2017/10/27	ES33 02/11/2017	10.67	Put	Bond Future	3,804.9200	3.8049	2,928.6400	2.9286	(23.030)	0	0	0
2017/10/27	ES33 02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	ES33 01/02/2018	11.00	Put	Bond Future	2,508.9000	2.5089	1,616.8000	1.6168	(35.557)	0	0	0
2017/10/27	ES33 01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	ES33 01/02/2018			Bond Future	11.4349	74.6254	11.2777	75.5175	(1.375)	0.0000	0.0000	9,466
2017/10/27	ES33 01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	ES33 01/02/2018	10.99	Put	Bond Future	2,568.1300	2.5681	1,676.0300	1.6760	(34.737)	0	0	0
2017/10/27	ES33 01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	ES33 01/02/2018	11.01	Put	Bond Future	2,449.7500	2.4497	1,557.6500	1.5576	(36.416)	0	0	0
2017/10/27	ES33 03/05/2018	11.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	ES33 03/05/2018	11.20	Put	Bond Future	2,026.3300	2.0263	1,117.7400	1.1177	(44.839)	0	0	0
2017/10/27	ES33 03/05/2018			Bond Future	11.5592	72.2168	11.3963	73.1253	(1.410)	0.0000	0.0000	0
2017/10/27	ES33 03/05/2018	11.22	Put	Bond Future	1,911.2600	1.9113	1,002.6700	1.0027	(47.539)	0	0	0
2017/10/27	ES33 03/05/2018	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	ES33 03/05/2018	11.21	Put	Bond Future	1,968.7600	1.9688	1,060.1700	1.0602	(46.150)	0	0	0
2017/10/27	ES33 03/05/2018	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	ES33 02/08/2018	11.15	Put	Bond Future	2,995.2100	2.9952	2,070.5400	2.0705	(30.872)	0	0	0
2017/10/27	ES33 02/08/2018	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	ES33 02/08/2018			Bond Future	11.6852	73.5636	11.5164	74.4882	(1.444)	0.0000	0.0000	0
2017/10/27	ES33 02/08/2018	11.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	ES33 02/08/2018	11.14	Put	Bond Future	3,052.9600	3.0530	2,128.2900	2.1283	(30.288)	0	0	0
2017/10/27	ES33 02/08/2018	11.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	ES33 02/08/2018	11.16	Put	Bond Future	2,937.5200	2.9375	2,012.8500	2.0128	(31.478)	0	0	0
2017/10/27	ES42 02/11/2017			Bond Future	11.5342	75.6827	11.3825	76.6596	(1.315)	0.0000	0.0000	2,202
2017/10/27	ES42 01/02/2018			Bond Future	11.6551	77.0714	11.4979	78.0660	(1.349)	0.0000	0.0000	7,957
2017/10/27	ES42 03/05/2018			Bond Future	11.7807	74.2382	11.6176	75.2512	(1.385)	0.0000	0.0000	0
2017/10/27	ES42 02/08/2018			Bond Future	11.9056	75.6225	11.7365	76.6535	(1.420)	0.0000	0.0000	0
2017/10/27	GOVI 02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	GOVI 02/11/2017	572.44	Put	GOVI	191,010.0000	19.1010	135,030.0000	13.5030	(29.307)	0	0	0
2017/10/27	GOVI 02/11/2017			GOVI	553.3390	553.3390	558.9370	558.9370	1.012	0.0000	0.0000	184
2017/10/27	GOVI 02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	GOVI 02/11/2017	572.46	Put	GOVI	191,210.0000	19.1210	135,230.0000	13.5230	(29.277)	0	0	0
2017/10/27	GOVI 02/11/2017	572.45	Put	GOVI	191,110.0000	19.1110	135,130.0000	13.5130	(29.292)	0	0	0
2017/10/27	GOVI 02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	GOVI 01/02/2018	581.04	Put	GOVI	175,470.0000	17.5470	118,490.0000	11.8490	(32.473)	0	0	0
2017/10/27	GOVI 01/02/2018			GOVI	563.4930	563.4930	569.1910	569.1910	1.011	0.0000	0.0000	645
2017/10/27	GOVI 01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	GOVI 01/02/2018	581.03	Put	GOVI	175,370.0000	17.5370	118,390.0000	11.8390	(32.491)	0	0	0
2017/10/27	GOVI 01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	GOVI 01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/10/27	GOVI 01/02/2018	581.02	Put	GOVI	175,270.0000	17.5270	118,290.0000	11.8290	(32.510)	0	0	0
2017/10/27	GOVI 03/05/2018	590.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	GOVI 03/05/2018	590.29	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	GOVI 03/05/2018			GOVI	573.9340	573.9340	579.7380	579.7380	1.011	0.0000	0.0000	0
2017/10/27	GOVI 03/05/2018	590.27	Put	GOVI	163,360.0000	16.3360	105,320.0000	10.5320	(35.529)	0	0	0
2017/10/27	GOVI 03/05/2018	590.29	Put	GOVI	163,560.0000	16.3560	105,520.0000	10.5520	(35.485)	0	0	0
2017/10/27	GOVI 03/05/2018	590.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	GOVI 03/05/2018	590.28	Put	GOVI	163,460.0000	16.3460	105,420.0000	10.5420	(35.507)	0	0	0
2017/10/27	GOVI 02/08/2018	605.72	Put	GOVI	210,770.0000	21.0770	151,730.0000	15.1730	(28.012)	0	0	0
2017/10/27	GOVI 02/08/2018			GOVI	584.6430	584.6430	590.5470	590.5470	1.010	0.0000	0.0000	0
2017/10/27	GOVI 02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	GOVI 02/08/2018	605.71	Put	GOVI	210,670.0000	21.0670	151,630.0000	15.1630	(28.025)	0	0	0
2017/10/27	GOVI 02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	GOVI 02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	GOVI 02/08/2018	605.70	Put	GOVI	210,570.0000	21.0570	151,530.0000	15.1530	(28.038)	0	0	0
2017/10/27	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/10/27	IGOV 02/11/2017			Index Future	249.1630	249.1630	248.0860	248.0860	(0.432)	0.0000	0.0000	702
2017/10/27	IGOV 01/02/2018			Index Future	253.8100	253.8100	252.7120	252.7120	(0.433)	0.0000	0.0000	823
2017/10/27	IGOV 03/05/2018			Index Future	258.6000	258.6000	257.4820	257.4820	(0.432)	0.0000	0.0000	0
2017/10/27	IGOV 02/08/2018			Index Future	263.5350	263.5350	262.3930	262.3930	(0.433)	0.0000	0.0000	0
2017/10/27	ILBI 02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/10/27	IS01 21/12/2017			Interest Rate Swap	99.7595	99.7595	99.7595	99.7595	0.000	0.0000	0.0000	0
2017/10/27	IS01 15/03/2018			Interest Rate Swap	99.7132	99.7132	99.7123	99.7123	(0.001)	0.0000	0.0000	0
2017/10/27	IS01 21/06/2018			Interest Rate Swap	99.9149	99.9149	99.9073	99.9073	(0.008)	0.0000	0.0000	0
2017/10/27	IS01 20/09/2018			Interest Rate Swap	100.1679	100.1679	100.1506	100.1506	(0.017)	0.0000	0.0000	0
2017/10/27	IS01 20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	IS02 18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0
2017/10/27	IS02 16/03/2018			Interest Rate Swap	98.9968	98.9968	98.9955	98.9955	(0.001)	0.0000	0.0000	0
2017/10/27	IS02 15/06/2018			Interest Rate Swap	98.6041	98.6041	98.5980	98.5980	(0.006)	0.0000	0.0000	0
2017/10/27	IS02 21/09/2018			Interest Rate Swap	98.6375	98.6375	98.6195	98.6195	(0.018)	0.0000	0.0000	0
2017/10/27	IS02 21/12/2018			Interest Rate Swap	99.1800	99.1800	99.1400	99.1400	(0.040)	0.0000	0.0000	0
2017/10/27	IS02 15/03/2019			Interest Rate Swap	99.7051	99.7051	99.6445	99.6445	(0.061)	0.0000	0.0000	0
2017/10/27	IS02 21/06/2019			Interest Rate Swap	100.2513	100.2513	100.1663	100.1663	(0.085)	0.0000	0.0000	0
2017/10/27	IS02 20/09/2019			Interest Rate Swap	100.8447	100.8447	100.7176	100.7176	(0.126)	0.0000	0.0000	0
2017/10/27	IS02 20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	IS05 17/12/2020			Interest Rate Swap	97.6879	97.6879	97.3827	97.3827	(0.312)	0.0000	0.0000	0
2017/10/27	IS05 16/03/2021			Interest Rate Swap	97.0507	97.0507	96.7044	96.7044	(0.357)	0.0000	0.0000	0
2017/10/27	IS05 15/06/2021			Interest Rate Swap	96.3887	96.3887	96.0006	96.0006	(0.403)	0.0000	0.0000	0
2017/10/27	IS05 21/09/2021			Interest Rate Swap	96.7001	96.7001	96.2719	96.2719	(0.443)	0.0000	0.0000	0
2017/10/27	IS05 21/12/2021			Interest Rate Swap	98.9978	98.9978	98.5434	98.5434	(0.459)	0.0000	0.0000	51
2017/10/27	IS05 15/03/2022			Interest Rate Swap	99.2493	99.2493	98.7732	98.7732	(0.480)	0.0000	0.0000	0
2017/10/27	IS05 21/06/2022			Interest Rate Swap	100.5501	100.5501	100.0543	100.0543	(0.493)	0.0000	0.0000	0

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2017/10/27	IS05	20/09/2022			Interest Rate Swap	102.8383	102.8383	102.3279	102.3279	(0.496)	0.0000	0.0000	0
2017/10/27	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	IS10	17/12/2025			Interest Rate Swap	98.7509	98.7509	97.8611	97.8611	(0.901)	0.0000	0.0000	0
2017/10/27	IS10	16/03/2026			Interest Rate Swap	95.8965	95.8965	94.9692	94.9692	(0.967)	0.0000	0.0000	0
2017/10/27	IS10	15/06/2026			Interest Rate Swap	94.7462	94.7462	93.7902	93.7902	(1.009)	0.0000	0.0000	0
2017/10/27	IS10	21/09/2026			Interest Rate Swap	96.9312	96.9312	95.9621	95.9621	(1.000)	0.0000	0.0000	0
2017/10/27	IS10	21/12/2026			Interest Rate Swap	100.6979	100.6979	99.7294	99.7294	(0.962)	0.0000	0.0000	0
2017/10/27	IS10	15/03/2027			Interest Rate Swap	99.3835	99.3835	98.3936	98.3936	(0.996)	0.0000	0.0000	0
2017/10/27	IS10	21/06/2027			Interest Rate Swap	101.4798	101.4798	100.4863	100.4863	(0.979)	0.0000	0.0000	0
2017/10/27	IS10	20/09/2027			Interest Rate Swap	105.1764	105.1764	104.1913	104.1913	(0.937)	0.0000	0.0000	0
2017/10/27	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/10/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/10/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/10/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/10/27	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017/10/27	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/10/27	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/10/27	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017/10/27	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017/10/27	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/10/27	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/27	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/10/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/10/27	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017/10/27	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/10/27	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/27	JBAF	18/09/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017/10/27	R023	02/11/2017	8.56	Call	Bond Future	319.6800	0.3197	678.5600	0.6786	112.262	0	0	0
2017/10/27	R023	02/11/2017			Bond Future	8.5255	98.1784	8.4043	98.6794	(1.422)	0.0000	0.0000	44,263
2017/10/27	R023	02/11/2017	8.56	Put	Bond Future	177.7400	0.1777	35.5900	0.0356	(79.976)	0	0	0
2017/10/27	R023	02/11/2017	8.58	Put	Bond Future	146.5400	0.1465	26.4200	0.0264	(81.971)	0	0	0
2017/10/27	R023	02/11/2017	8.57	Call	Bond Future	344.6800	0.3447	714.8000	0.7148	107.381	0	0	0
2017/10/27	R023	02/11/2017	8.57	Put	Bond Future	161.6400	0.1616	30.7300	0.0307	(80.989)	0	0	0
2017/10/27	R023	02/11/2017	8.58	Call	Bond Future	370.6700	0.3707	751.5800	0.7516	102.763	0	0	0
2017/10/27	R023	01/02/2018	8.33	Put	Bond Future	1,584.3200	1.5843	1,260.5700	1.2606	(20.435)	0	0	0
2017/10/27	R023	01/02/2018			Bond Future	8.5964	99.9800	8.4678	100.4898	(1.496)	0.0000	0.0000	27,259
2017/10/27	R023	01/02/2018	8.32	Call	Bond Future	510.9900	0.5110	693.8100	0.6938	35.778	0	0	0
2017/10/27	R023	01/02/2018	8.32	Put	Bond Future	1,610.6800	1.6107	1,283.7200	1.2837	(20.300)	0	0	0
2017/10/27	R023	01/02/2018	8.33	Call	Bond Future	524.6800	0.5247	710.7100	0.7107	35.456	0	0	0
2017/10/27	R023	01/02/2018	8.31	Call	Bond Future	497.7300	0.4977	677.3700	0.6774	36.092	0	0	0
2017/10/27	R023	01/02/2018	8.31	Put	Bond Future	1,637.4900	1.6375	1,307.3500	1.3074	(20.161)	0	0	0
2017/10/27	R023	03/05/2018	8.27	Call	Bond Future	673.6100	0.6736	855.5000	0.8555	27.002	0	0	0

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2017/10/27	R023	03/05/2018			Bond Future	8.6628	97.9029	8.5261	98.4222	(1.578)	0.0000	0.0000	0
2017/10/27	R023	03/05/2018	8.27	Put	Bond Future	2,174.8900	2.1749	1,837.5700	1.8376	(15.510)	0	0	0
2017/10/27	R023	03/05/2018	8.28	Call	Bond Future	686.8600	0.6869	871.1000	0.8711	26.824	0	0	0
2017/10/27	R023	03/05/2018	8.29	Put	Bond Future	2,124.1900	2.1242	1,791.5600	1.7916	(15.659)	0	0	0
2017/10/27	R023	03/05/2018	8.28	Put	Bond Future	2,149.5700	2.1496	1,814.6000	1.8146	(15.583)	0	0	0
2017/10/27	R023	03/05/2018	8.29	Call	Bond Future	700.0300	0.7000	886.6100	0.8866	26.653	0	0	0
2017/10/27	R035	02/11/2017	9.61	Put	Bond Future	4,206.5700	4.2066	3,033.5800	3.0336	(27.885)	0	0	0
2017/10/27	R035	02/11/2017			Bond Future	10.1565	91.2940	10.0003	92.4670	(1.539)	0.0000	0.0000	25,289
2017/10/27	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R035	02/11/2017	9.60	Put	Bond Future	4,286.3100	4.2863	3,113.3200	3.1133	(27.366)	0	0	0
2017/10/27	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R035	02/11/2017	9.59	Put	Bond Future	4,366.1500	4.3662	3,193.1600	3.1932	(26.866)	0	0	0
2017/10/27	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R035	01/02/2018	9.73	Put	Bond Future	3,867.7600	3.8678	2,673.6000	2.6736	(30.875)	0	0	0
2017/10/27	R035	01/02/2018			Bond Future	10.2418	92.9692	10.0802	94.1634	(1.577)	0.0000	0.0000	37,688
2017/10/27	R035	01/02/2018	9.75	Put	Bond Future	3,711.8600	3.7119	2,517.7000	2.5177	(32.171)	0	0	0
2017/10/27	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R035	01/02/2018	9.74	Put	Bond Future	3,789.7600	3.7898	2,595.6000	2.5956	(31.510)	0	0	0
2017/10/27	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R035	03/05/2018	9.91	Put	Bond Future	3,057.3500	3.0574	1,841.0500	1.8410	(39.783)	0	0	0
2017/10/27	R035	03/05/2018			Bond Future	10.3232	90.1918	10.1563	91.4081	(1.617)	0.0000	0.0000	0
2017/10/27	R035	03/05/2018	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R035	03/05/2018	9.90	Put	Bond Future	3,133.3100	3.1333	1,917.0100	1.9170	(38.818)	0	0	0
2017/10/27	R035	03/05/2018	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R035	03/05/2018	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R035	03/05/2018	9.89	Put	Bond Future	3,209.3600	3.2094	1,993.0600	1.9931	(37.899)	0	0	0
2017/10/27	R186	02/11/2017	8.89	Put	Bond Future	2,503.9600	2.5040	1,630.0600	1.6301	(34.901)	0	0	0
2017/10/27	R186	02/11/2017	8.88	Call	Bond Future	7.0600	0.0071	33.8000	0.0338	378.754	0	0	0
2017/10/27	R186	02/11/2017	8.75	Put	Bond Future	3,420.4000	3.4204	2,519.9200	2.5199	(26.327)	0	0	0
2017/10/27	R186	02/11/2017			Bond Future	9.2761	111.3890	9.1349	112.2933	(1.523)	0.0000	0.0000	97,752
2017/10/27	R186	02/11/2017	8.75	Call	Bond Future	0.7500	0.0008	4.5500	0.0046	506.667	0	0	0
2017/10/27	R186	02/11/2017	8.89	Call	Bond Future	8.2300	0.0082	38.6100	0.0386	369.137	0	0	0
2017/10/27	R186	02/11/2017	8.88	Put	Bond Future	2,568.4400	2.5684	1,690.9000	1.6909	(34.166)	0	0	0
2017/10/27	R186	02/11/2017	8.90	Call	Bond Future	9.5600	0.0096	43.9800	0.0440	360.042	0	0	0
2017/10/27	R186	02/11/2017	8.90	Put	Bond Future	2,439.6900	2.4397	1,569.8300	1.5698	(35.655)	0	0	0
2017/10/27	R186	02/11/2017	8.60	Call	Bond Future	0.0300	0.0000	0.2300	0.0002	666.667	0	0	0
2017/10/27	R186	02/11/2017	8.60	Put	Bond Future	4,421.0900	4.4211	3,517.0100	3.5170	(20.449)	0	0	3,750
2017/10/27	R186	02/11/2017	9.00	Call	Bond Future	37.2000	0.0372	139.2500	0.1393	274.328	0	0	0
2017/10/27	R186	02/11/2017	9.00	Put	Bond Future	1,814.1600	1.8142	1,011.9300	1.0119	(44.220)	0	0	5,000
2017/10/27	R186	01/02/2018	9.00	Call	Bond Future	839.3300	0.8393	1,152.3200	1.1523	37.290	0	0	0
2017/10/27	R186	01/02/2018	9.25	Call	Bond Future	1,443.1600	1.4432	1,885.5700	1.8856	30.656	0	0	0
2017/10/27	R186	01/02/2018	8.50	Put	Bond Future	5,687.5700	5.6876	4,876.6500	4.8767	(14.258)	0	0	0
2017/10/27	R186	01/02/2018	8.96	Call	Bond Future	761.4800	0.7615	1,054.5800	1.0546	38.491	0	0	0
2017/10/27	R186	01/02/2018			Bond Future	9.3550	108.1333	9.2076	109.0536	(1.576)	0.0000	0.0000	72,986
2017/10/27	R186	01/02/2018	7.75	Put	Bond Future	10,619.2200	10.6192	9,705.9900	9.7060	(8.600)	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
2017/10/27	R186	01/02/2018	7.75	Call	Bond Future	7.6400	0.0076	14.7600	0.0148	93.194	0	0	1,460
2017/10/27	R186	01/02/2018	8.50	Call	Bond Future	200.2200	0.2002	309.6500	0.3096	54.655	0	0	1,460
2017/10/27	R186	01/02/2018	9.00	Put	Bond Future	3,073.5100	3.0735	2,466.1500	2.4662	(19.761)	0	0	6,200
2017/10/27	R186	01/02/2018	8.75	Put	Bond Future	4,278.1400	4.2781	3,554.7800	3.5548	(16.908)	0	0	820
2017/10/27	R186	01/02/2018	9.25	Put	Bond Future	2,097.5400	2.0975	1,619.6000	1.6196	(22.786)	0	0	820
2017/10/27	R186	01/02/2018	8.97	Call	Bond Future	780.4600	0.7805	1,078.5000	1.0785	38.188	0	0	0
2017/10/27	R186	01/02/2018	8.96	Put	Bond Future	3,251.2900	3.2513	2,624.0400	2.6240	(19.292)	0	0	0
2017/10/27	R186	01/02/2018	8.75	Call	Bond Future	433.2000	0.4332	630.1900	0.6302	45.473	0	0	0
2017/10/27	R186	01/02/2018	8.97	Put	Bond Future	3,206.2900	3.2063	2,583.9800	2.5840	(19.409)	0	0	0
2017/10/27	R186	01/02/2018	8.98	Call	Bond Future	799.7700	0.7998	1,102.7600	1.1028	37.885	0	0	0
2017/10/27	R186	01/02/2018	8.98	Put	Bond Future	3,161.6600	3.1617	2,544.3000	2.5443	(19.526)	0	0	0
2017/10/27	R186	03/05/2018	8.91	Put	Bond Future	4,353.0100	4.3530	3,719.8100	3.7198	(14.546)	0	0	0
2017/10/27	R186	03/05/2018	8.92	Call	Bond Future	1,120.4900	1.1205	1,428.2700	1.4283	27.468	0	0	0
2017/10/27	R186	03/05/2018			Bond Future	9.4368	110.1367	9.2828	111.0741	(1.633)	0.0000	0.0000	0
2017/10/27	R186	03/05/2018	8.93	Call	Bond Future	1,139.8100	1.1398	1,451.1900	1.4512	27.319	0	0	0
2017/10/27	R186	03/05/2018	8.93	Put	Bond Future	4,265.3300	4.2653	3,639.3100	3.6393	(14.677)	0	0	0
2017/10/27	R186	03/05/2018	8.91	Call	Bond Future	1,101.6700	1.1017	1,405.8700	1.4059	27.613	0	0	0
2017/10/27	R186	03/05/2018	8.92	Put	Bond Future	4,308.9000	4.3089	3,679.2800	3.6793	(14.612)	0	0	0
2017/10/27	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R197	02/11/2017	305.15	Put	Bond Future	4,605.1000	4.6051	5,549.4500	5.5495	20.507	0	0	0
2017/10/27	R197	02/11/2017			Bond Future	300.5449	300.5449	299.6006	299.6006	(0.314)	0.0000	0.0000	851
2017/10/27	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R197	02/11/2017	305.17	Put	Bond Future	4,625.1000	4.6251	5,569.4500	5.5695	20.418	0	0	0
2017/10/27	R197	02/11/2017	305.16	Put	Bond Future	4,615.1000	4.6151	5,559.4500	5.5595	20.462	0	0	0
2017/10/27	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R197	01/02/2018	301.68	Put	Bond Future	2,519.3500	2.5194	3,482.8300	3.4828	38.243	0	0	0
2017/10/27	R197	01/02/2018			Bond Future	299.1606	299.1606	298.1972	298.1972	(0.322)	0.0000	0.0000	2,350
2017/10/27	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R197	01/02/2018	301.67	Put	Bond Future	2,509.3500	2.5094	3,472.8300	3.4728	38.396	0	0	0
2017/10/27	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R197	01/02/2018	301.66	Put	Bond Future	2,499.3500	2.4994	3,462.8300	3.4628	38.549	0	0	0
2017/10/27	R197	03/05/2018	304.46	Call	Bond Future	346.3900	0.3464	0.0000	0.0000	(100.000)	0	0	0
2017/10/27	R197	03/05/2018			Bond Future	304.8064	304.8064	303.8258	303.8258	(0.322)	0.0000	0.0000	0
2017/10/27	R197	03/05/2018	304.44	Call	Bond Future	366.3900	0.3664	0.0000	0.0000	(100.000)	0	0	0
2017/10/27	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	614.1900	0.6142	100.000	0	0	0
2017/10/27	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	634.1900	0.6342	100.000	0	0	0
2017/10/27	R197	03/05/2018	304.45	Call	Bond Future	356.3900	0.3564	0.0000	0.0000	(100.000)	0	0	0
2017/10/27	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	624.1900	0.6242	100.000	0	0	0
2017/10/27	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R202	02/11/2017			Bond Future	240.5666	240.5666	240.5580	240.5580	(0.004)	0.0000	0.0000	20,234
2017/10/27	R202	02/11/2017	253.89	Put	Bond Future	13,323.3800	13.3234	13,332.0200	13.3320	0.065	0	0	0
2017/10/27	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R202	02/11/2017	253.91	Put	Bond Future	13,343.3800	13.3434	13,352.0200	13.3520	0.065	0	0	0
2017/10/27	R202	02/11/2017	253.90	Put	Bond Future	13,333.3800	13.3334	13,342.0200	13.3420	0.065	0	0	0
2017/10/27	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/10/27	R202	01/02/2018	249.07	Call	Bond Future	297.3600	0.2974	290.8000	0.2908	(2.206)	0	0	0
2017/10/27	R202	01/02/2018	249.06	Put	Bond Future	8,017.7700	8.0178	8,021.0200	8.0210	0.041	0	0	0
2017/10/27	R202	01/02/2018			Bond Future	241.3406	241.3406	241.3308	241.3308	(0.004)	0.0000	0.0000	9,305
2017/10/27	R202	01/02/2018	249.08	Call	Bond Future	296.3600	0.2964	289.8100	0.2898	(2.210)	0	0	0
2017/10/27	R202	01/02/2018	249.08	Put	Bond Future	8,035.7600	8.0358	8,039.0400	8.0390	0.041	0	0	0
2017/10/27	R202	01/02/2018	249.07	Put	Bond Future	8,026.7600	8.0268	8,030.0300	8.0300	0.041	0	0	0
2017/10/27	R202	01/02/2018	249.06	Call	Bond Future	298.3700	0.2984	291.7900	0.2918	(2.205)	0	0	0
2017/10/27	R202	03/05/2018	247.48	Put	Bond Future	4,194.3500	4.1944	4,190.8900	4.1909	(0.082)	0	0	0
2017/10/27	R202	03/05/2018	247.47	Call	Bond Future	2,613.8900	2.6139	2,601.2200	2.6012	(0.485)	0	0	0
2017/10/27	R202	03/05/2018			Bond Future	245.8954	245.8954	245.8862	245.8862	(0.004)	0.0000	0.0000	0
2017/10/27	R202	03/05/2018	247.48	Call	Bond Future	2,609.7100	2.6097	2,597.0400	2.5970	(0.485)	0	0	0
2017/10/27	R202	03/05/2018	247.47	Put	Bond Future	4,188.5300	4.1885	4,185.0700	4.1851	(0.083)	0	0	0
2017/10/27	R202	03/05/2018	247.49	Call	Bond Future	2,605.5200	2.6055	2,592.8600	2.5929	(0.486)	0	0	0
2017/10/27	R202	03/05/2018	247.49	Put	Bond Future	4,200.1600	4.2002	4,196.7100	4.1967	(0.082)	0	0	0
2017/10/27	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R204	02/11/2017			Bond Future	7.4974	103.5553	7.3702	103.6905	(1.698)	0.0000	0.0000	42,486
2017/10/27	R204	02/11/2017	7.75	Call	Bond Future	267.5700	0.2676	402.8100	0.4028	50.544	0	0	0
2017/10/27	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R204	02/11/2017	7.76	Call	Bond Future	278.1400	0.2781	413.3800	0.4134	48.623	0	0	0
2017/10/27	R204	02/11/2017	7.74	Call	Bond Future	256.9900	0.2570	392.2300	0.3922	52.625	0	0	0
2017/10/27	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R204	01/02/2018	7.27	Call	Bond Future	64.5400	0.0645	112.3200	0.1123	74.032	0	0	0
2017/10/27	R204	01/02/2018			Bond Future	7.5185	101.4176	7.3537	101.5549	(2.191)	0.0000	0.0000	18,672
2017/10/27	R204	01/02/2018	7.25	Call	Bond Future	59.5800	0.0596	105.0000	0.1050	76.234	0	0	0
2017/10/27	R204	01/02/2018	7.25	Put	Bond Future	283.4600	0.2835	191.5900	0.1916	(32.410)	0	0	0
2017/10/27	R204	01/02/2018	7.27	Put	Bond Future	271.7100	0.2717	182.2000	0.1822	(32.943)	0	0	0
2017/10/27	R204	01/02/2018	7.26	Call	Bond Future	62.0300	0.0620	108.6200	0.1086	75.109	0	0	0
2017/10/27	R204	01/02/2018	7.26	Put	Bond Future	277.5500	0.2775	186.8500	0.1868	(32.679)	0	0	0
2017/10/27	R204	03/05/2018	7.10	Put	Bond Future	317.1900	0.3172	220.4100	0.2204	(30.512)	0	0	0
2017/10/27	R204	03/05/2018			Bond Future	7.5345	103.2967	7.3013	103.4365	(3.094)	0.0000	0.0000	0
2017/10/27	R204	03/05/2018	7.09	Call	Bond Future	54.8900	0.0549	97.1500	0.0971	76.990	0	0	0
2017/10/27	R204	03/05/2018	7.09	Put	Bond Future	321.7400	0.3217	224.1900	0.2242	(30.320)	0	0	0
2017/10/27	R204	03/05/2018	7.10	Call	Bond Future	56.3600	0.0564	99.3900	0.0994	76.348	0	0	0
2017/10/27	R204	03/05/2018	7.08	Call	Bond Future	53.2100	0.0532	94.6700	0.0947	77.918	0	0	0
2017/10/27	R204	03/05/2018	7.08	Put	Bond Future	326.0800	0.3261	227.7300	0.2277	(30.161)	0	0	0
2017/10/27	R207	02/11/2017	8.04	Put	Bond Future	13.9800	0.0140	0.2100	0.0002	(98.498)	0	0	0
2017/10/27	R207	02/11/2017	8.03	Call	Bond Future	202.7100	0.2027	454.3200	0.4543	124.123	0	0	0
2017/10/27	R207	02/11/2017			Bond Future	7.9350	100.8979	7.7982	101.1661	(1.724)	0.0000	0.0000	31,167
2017/10/27	R207	02/11/2017	8.04	Call	Bond Future	219.2500	0.2193	473.7600	0.4738	116.082	0	0	0
2017/10/27	R207	02/11/2017	8.03	Put	Bond Future	16.9700	0.0170	0.3000	0.0003	(98.232)	0	0	0
2017/10/27	R207	02/11/2017	8.05	Call	Bond Future	236.2300	0.2362	493.2200	0.4932	108.788	0	0	0
2017/10/27	R207	02/11/2017	8.05	Put	Bond Future	11.4400	0.0114	0.1500	0.0002	(98.689)	0	0	0
2017/10/27	R207	01/02/2018	7.61	Put	Bond Future	780.9900	0.7810	576.2000	0.5762	(26.222)	0	0	0
2017/10/27	R207	01/02/2018	7.60	Call	Bond Future	89.8800	0.0899	155.9700	0.1560	73.531	0	0	0
2017/10/27	R207	01/02/2018			Bond Future	8.0011	99.1082	7.8455	99.3810	(1.945)	0.0000	0.0000	13,157
2017/10/27	R207	01/02/2018	7.61	Call	Bond Future	93.6700	0.0937	161.6500	0.1616	72.574	0	0	0

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2017/10/27	R207	01/02/2018	7.60	Put	Bond Future	794.8500	0.7948	588.1700	0.5882	(26.002)	0	0	0
2017/10/27	R207	01/02/2018	7.62	Call	Bond Future	97.5700	0.0976	167.4800	0.1675	71.651	0	0	0
2017/10/27	R207	01/02/2018	7.62	Put	Bond Future	767.2400	0.7672	564.3800	0.5644	(26.440)	0	0	0
2017/10/27	R207	03/05/2018	7.57	Call	Bond Future	131.9900	0.1320	204.4100	0.2044	54.868	0	0	0
2017/10/27	R207	03/05/2018	7.56	Put	Bond Future	948.5400	0.9485	741.7900	0.7418	(21.797)	0	0	0
2017/10/27	R207	03/05/2018			Bond Future	8.0906	100.9445	7.9102	101.2223	(2.230)	0.0000	0.0000	0
2017/10/27	R207	03/05/2018	7.58	Call	Bond Future	135.8600	0.1359	209.7100	0.2097	54.357	0	0	0
2017/10/27	R207	03/05/2018	7.58	Put	Bond Future	924.9100	0.9249	720.9600	0.7210	(22.051)	0	0	0
2017/10/27	R207	03/05/2018	7.57	Put	Bond Future	936.5800	0.9366	731.2000	0.7312	(21.929)	0	0	0
2017/10/27	R207	03/05/2018	7.56	Call	Bond Future	128.4100	0.1284	199.4600	0.1995	55.331	0	0	0
2017/10/27	R208	02/11/2017	8.19	Call	Bond Future	137.6600	0.1377	401.9400	0.4019	191.980	0	0	0
2017/10/27	R208	02/11/2017	8.18	Put	Bond Future	138.8000	0.1388	17.8600	0.0179	(87.133)	0	0	0
2017/10/27	R208	02/11/2017			Bond Future	8.1854	96.5119	8.0539	96.8861	(1.606)	0.0000	0.0000	33,265
2017/10/27	R208	02/11/2017	8.20	Call	Bond Future	152.8700	0.1529	427.6900	0.4277	179.774	0	0	0
2017/10/27	R208	02/11/2017	8.20	Put	Bond Future	111.4800	0.1115	12.1300	0.0121	(89.119)	0	0	0
2017/10/27	R208	02/11/2017	8.19	Put	Bond Future	124.6500	0.1246	14.7600	0.0148	(88.159)	0	0	0
2017/10/27	R208	02/11/2017	8.18	Call	Bond Future	123.4100	0.1234	376.6400	0.3766	205.194	0	0	0
2017/10/27	R208	01/02/2018	7.85	Put	Bond Future	1,261.2300	1.2612	979.6000	0.9796	(22.330)	0	0	0
2017/10/27	R208	01/02/2018			Bond Future	8.2547	98.2829	8.1117	98.6635	(1.733)	0.0000	0.0000	30,712
2017/10/27	R208	01/02/2018	7.84	Call	Bond Future	173.4700	0.1735	270.1100	0.2701	55.710	0	0	0
2017/10/27	R208	01/02/2018	7.84	Put	Bond Future	1,282.0100	1.2820	998.0000	0.9980	(22.153)	0	0	0
2017/10/27	R208	01/02/2018	7.85	Call	Bond Future	179.6000	0.1796	278.6200	0.2786	55.134	0	0	0
2017/10/27	R208	01/02/2018	7.83	Call	Bond Future	167.3500	0.1673	261.6000	0.2616	56.319	0	0	0
2017/10/27	R208	01/02/2018	7.83	Put	Bond Future	1,302.8100	1.3028	1,016.4100	1.0164	(21.983)	0	0	0
2017/10/27	R208	03/05/2018	7.77	Call	Bond Future	229.0200	0.2290	327.3100	0.3273	42.918	0	0	0
2017/10/27	R208	03/05/2018			Bond Future	8.3275	96.7028	8.1707	97.0905	(1.883)	0.0000	0.0000	0
2017/10/27	R208	03/05/2018	7.77	Put	Bond Future	1,615.9300	1.6159	1,326.5500	1.3266	(17.908)	0	0	0
2017/10/27	R208	03/05/2018	7.78	Call	Bond Future	234.9700	0.2350	335.0400	0.3350	42.588	0	0	0
2017/10/27	R208	03/05/2018	7.79	Put	Bond Future	1,577.7600	1.5778	1,291.9700	1.2920	(18.114)	0	0	0
2017/10/27	R208	03/05/2018	7.78	Put	Bond Future	1,596.7900	1.5968	1,309.1900	1.3092	(18.011)	0	0	0
2017/10/27	R208	03/05/2018	7.79	Call	Bond Future	241.0200	0.2410	342.9000	0.3429	42.270	0	0	0
2017/10/27	R209	02/11/2017	9.54	Call	Bond Future	1.0600	0.0011	5.9300	0.0059	459.434	0	0	0
2017/10/27	R209	02/11/2017	9.52	Put	Bond Future	3,760.4900	3.7605	2,814.6900	2.8147	(25.151)	0	0	0
2017/10/27	R209	02/11/2017	9.00	Put	Bond Future	7,396.7000	7.3967	6,447.3400	6.4473	(12.835)	0	0	0
2017/10/27	R209	02/11/2017	10.60	Put	Bond Future	5.3800	0.0054	0.2300	0.0002	(95.725)	0	0	1,300
2017/10/27	R209	02/11/2017	9.75	Call	Bond Future	23.0000	0.0230	90.5600	0.0906	293.739	0	0	0
2017/10/27	R209	02/11/2017	8.30	Put	Bond Future	12,737.1100	12.7371	11,787.7500	11.7878	(7.453)	0	0	0
2017/10/27	R209	02/11/2017	9.88	Put	Bond Future	1,488.9000	1.4889	739.6800	0.7397	(50.320)	0	0	1,350
2017/10/27	R209	02/11/2017			Bond Future	10.1007	68.7392	9.9496	69.6886	(1.496)	0.0000	0.0000	101,184
2017/10/27	R209	02/11/2017	9.54	Put	Bond Future	3,626.1700	3.6262	2,681.6800	2.6817	(26.046)	0	0	0
2017/10/27	R209	02/11/2017	9.52	Call	Bond Future	0.7500	0.0008	4.3100	0.0043	474.667	0	0	0
2017/10/27	R209	02/11/2017	10.00	Call	Bond Future	266.8900	0.2669	663.3400	0.6633	148.544	0	0	0
2017/10/27	R209	02/11/2017	10.00	Put	Bond Future	897.0800	0.8971	344.1700	0.3442	(61.634)	0	0	1,138
2017/10/27	R209	02/11/2017	9.53	Put	Bond Future	3,693.2700	3.6933	2,748.0800	2.7481	(25.592)	0	0	0
2017/10/27	R209	02/11/2017	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,248
2017/10/27	R209	02/11/2017	10.60	Call	Bond Future	3,005.2800	3.0053	3,949.4900	3.9495	31.418	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
2017/10/27	R209	02/11/2017	9.75	Put	Bond Future	2,256.9900		2.2570	1,375.1900	1.3752	(39.070)	0	0	6,500
2017/10/27	R209	02/11/2017	8.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,800
2017/10/27	R209	02/11/2017	9.88	Call	Bond Future	95.8500		0.0959	295.9900	0.2960	208.805	0	0	0
2017/10/27	R209	02/11/2017	9.53	Call	Bond Future	0.8900		0.0009	5.0600	0.0051	468.539	0	0	0
2017/10/27	R209	02/11/2017	9.58	Call	Bond Future	2.0700		0.0021	10.8700	0.0109	425.121	0	0	0
2017/10/27	R209	02/11/2017	9.58	Put	Bond Future	3,359.0400		3.3590	2,418.4800	2.4185	(28.001)	0	0	1,350
2017/10/27	R209	02/11/2017	9.33	Put	Bond Future	5,057.8200		5.0578	4,108.5500	4.1086	(18.768)	0	0	0
2017/10/27	R209	02/11/2017	9.33	Call	Bond Future	0.0200		0.0000	0.1100	0.0001	450.000	0	0	1,350
2017/10/27	R209	01/02/2018	9.85	Call	Bond Future	1,044.7400		1.0447	1,407.2600	1.4073	34.700	0	0	0
2017/10/27	R209	01/02/2018	9.33	Call	Bond Future	286.4200		0.2864	428.4500	0.4284	49.588	0	0	220
2017/10/27	R209	01/02/2018	10.10	Call	Bond Future	1,682.7500		1.6828	2,171.3500	2.1713	29.036	0	0	0
2017/10/27	R209	01/02/2018	9.73	Call	Bond Future	803.7900		0.8038	1,107.6900	1.1077	37.808	0	0	0
2017/10/27	R209	01/02/2018	9.71	Put	Bond Future	3,711.5800		3.7116	3,039.6400	3.0396	(18.104)	0	0	0
2017/10/27	R209	01/02/2018	9.72	Call	Bond Future	785.8800		0.7859	1,085.0600	1.0851	38.069	0	0	0
2017/10/27	R209	01/02/2018			Bond Future	10.1740		70.0006	10.0184	70.9670	(1.530)	0.0000	0.0000	86,898
2017/10/27	R209	01/02/2018	9.88	Call	Bond Future	1,111.8000		1.1118	1,489.3300	1.4893	33.957	0	0	0
2017/10/27	R209	01/02/2018	9.88	Put	Bond Future	2,954.8900		2.9549	2,365.9800	2.3660	(19.930)	0	0	220
2017/10/27	R209	01/02/2018	9.59	Call	Bond Future	578.2000		0.5782	818.7300	0.8187	41.600	0	0	0
2017/10/27	R209	01/02/2018	9.59	Put	Bond Future	4,313.7100		4.3137	3,587.8000	3.5878	(16.828)	0	0	377
2017/10/27	R209	01/02/2018	9.73	Put	Bond Future	3,616.2300		3.6162	2,953.6900	2.9537	(18.321)	0	0	0
2017/10/27	R209	01/02/2018	9.71	Call	Bond Future	768.3700		0.7684	1,062.8700	1.0629	38.328	0	0	0
2017/10/27	R209	01/02/2018	9.85	Put	Bond Future	3,080.0900		3.0801	2,476.1700	2.4762	(19.607)	0	0	7,500
2017/10/27	R209	01/02/2018	9.33	Put	Bond Future	5,784.5700		5.7846	4,960.1600	4.9602	(14.252)	0	0	0
2017/10/27	R209	01/02/2018	10.10	Put	Bond Future	2,139.9000		2.1399	1,662.0600	1.6621	(22.330)	0	0	3,000
2017/10/27	R209	01/02/2018	9.72	Put	Bond Future	3,663.6600		3.6637	2,996.4000	2.9964	(18.213)	0	0	0
2017/10/27	R209	01/02/2018	10.00	Call	Bond Future	1,406.1000		1.4061	1,844.2900	1.8443	31.164	0	0	0
2017/10/27	R209	01/02/2018	10.00	Put	Bond Future	2,488.0200		2.4880	1,959.7700	1.9598	(21.232)	0	0	7,500
2017/10/27	R209	01/02/2018	9.32	Put	Bond Future	5,845.2700		5.8453	5,017.6400	5.0176	(14.159)	0	0	0
2017/10/27	R209	01/02/2018	9.32	Call	Bond Future	278.0400		0.2780	416.8500	0.4169	49.924	0	0	157
2017/10/27	R209	01/02/2018	9.89	Call	Bond Future	1,134.6900		1.1347	1,517.2500	1.5172	33.715	0	0	0
2017/10/27	R209	01/02/2018	9.89	Put	Bond Future	2,913.8700		2.9139	2,329.9900	2.3300	(20.038)	0	0	157
2017/10/27	R209	03/05/2018	10.00	Call	Bond Future	2,003.4800		2.0035	2,447.9300	2.4479	22.184	0	0	0
2017/10/27	R209	03/05/2018	9.85	Put	Bond Future	4,111.0300		4.1110	3,516.7100	3.5167	(14.457)	0	0	0
2017/10/27	R209	03/05/2018			Bond Future	10.2477		68.1484	10.0872	69.1327	(1.566)	0.0000	0.0000	0
2017/10/27	R209	03/05/2018	9.85	Call	Bond Future	1,631.3200		1.6313	2,021.3500	2.0213	23.909	0	0	0
2017/10/27	R209	03/05/2018	10.00	Put	Bond Future	3,532.1000		3.5321	2,992.2000	2.9922	(15.286)	0	0	5,000
2017/10/27	R209	03/05/2018	9.86	Call	Bond Future	1,654.7900		1.6548	2,048.4400	2.0484	23.789	0	0	0
2017/10/27	R209	03/05/2018	9.84	Call	Bond Future	1,608.0500		1.6081	1,994.4600	1.9945	24.030	0	0	0
2017/10/27	R209	03/05/2018	9.84	Put	Bond Future	4,151.8600		4.1519	3,553.9200	3.5539	(14.402)	0	0	0
2017/10/27	R209	03/05/2018	9.86	Put	Bond Future	4,070.4900		4.0705	3,479.7900	3.4798	(14.512)	0	0	0
2017/10/27	R210	02/11/2017	192.08	Put	Bond Future	7,302.0800		7.3021	7,977.0600	7.9771	9.244	0	0	0
2017/10/27	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R210	02/11/2017			Bond Future	184.7779		184.7779	184.1029	184.1029	(0.365)	0.0000	0.0000	1,480
2017/10/27	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R210	02/11/2017	192.07	Put	Bond Future	7,292.0800		7.2921	7,967.0600	7.9671	9.256	0	0	0
2017/10/27	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R210	02/11/2017	192.09	Put	Bond Future	7,312.0800		7.3121	7,987.0600	7.9871	9.231	0	0	0

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2017/10/27	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R210	01/02/2018			Bond Future	188.2241	188.2241	187.5357	187.5357	(0.366)	0.0000	0.0000	699
2017/10/27	R210	01/02/2018	192.36	Put	Bond Future	4,135.9400	4.1359	4,824.3200	4.8243	16.644	0	0	0
2017/10/27	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R210	01/02/2018	192.38	Put	Bond Future	4,155.9400	4.1559	4,844.3200	4.8443	16.564	0	0	0
2017/10/27	R210	01/02/2018	192.37	Put	Bond Future	4,145.9400	4.1459	4,834.3200	4.8343	16.604	0	0	0
2017/10/27	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R210	03/05/2018	191.44	Put	Bond Future	2,088.8300	2.0888	2,789.6300	2.7896	33.550	0	0	0
2017/10/27	R210	03/05/2018			Bond Future	189.3512	189.3512	188.6504	188.6504	(0.370)	0.0000	0.0000	0
2017/10/27	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R210	03/05/2018	191.46	Put	Bond Future	2,108.8300	2.1088	2,809.6300	2.8096	33.232	0	0	0
2017/10/27	R210	03/05/2018	191.45	Put	Bond Future	2,098.8300	2.0988	2,799.6300	2.7996	33.390	0	0	0
2017/10/27	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R212	02/11/2017			Bond Future	150.5930	150.5930	150.4081	150.4081	(0.123)	0.0000	0.0000	2,517
2017/10/27	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R212	02/11/2017	152.40	Put	Bond Future	1,806.9900	1.8070	1,991.9500	1.9919	10.236	0	0	0
2017/10/27	R212	02/11/2017	152.42	Put	Bond Future	1,826.9900	1.8270	2,011.9500	2.0119	10.124	0	0	0
2017/10/27	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R212	02/11/2017	152.41	Put	Bond Future	1,816.9900	1.8170	2,001.9500	2.0019	10.179	0	0	0
2017/10/27	R212	01/02/2018	154.71	Put	Bond Future	3,352.1400	3.3521	3,541.3100	3.5413	5.643	0	0	0
2017/10/27	R212	01/02/2018			Bond Future	151.3579	151.3579	151.1687	151.1687	(0.125)	0.0000	0.0000	1,746
2017/10/27	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R212	01/02/2018	154.70	Put	Bond Future	3,342.1400	3.3421	3,531.3100	3.5313	5.660	0	0	0
2017/10/27	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R212	01/02/2018	154.69	Put	Bond Future	3,332.1400	3.3321	3,521.3100	3.5213	5.677	0	0	0
2017/10/27	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R212	03/05/2018			Bond Future	154.2143	154.2143	154.0220	154.0220	(0.125)	0.0000	0.0000	0
2017/10/27	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R212	03/05/2018	154.28	Put	Bond Future	65.7000	0.0657	257.9600	0.2580	292.633	0	0	0
2017/10/27	R212	03/05/2018	154.30	Put	Bond Future	85.7000	0.0857	277.9600	0.2780	224.341	0	0	0
2017/10/27	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/10/27	R212	03/05/2018	154.29	Put	Bond Future	75.7000	0.0757	267.9600	0.2680	253.976	0	0	0
2017/10/27	R213	02/11/2017	9.36	Put	Bond Future	3,363.6000	3.3636	2,423.3600	2.4234	(27.953)	0	0	0
2017/10/27	R213	02/11/2017			Bond Future	9.8862	80.1808	9.7350	81.1272	(1.530)	0.0000	0.0000	50,507
2017/10/27	R213	02/11/2017	9.35	Call	Bond Future	1.0100	0.0010	6.2800	0.0063	521.782	0	0	0
2017/10/27	R213	02/11/2017	9.35	Put	Bond Future	3,429.2100	3.4292	2,488.0700	2.4881	(27.445)	0	0	0
2017/10/27	R213	02/11/2017	9.36	Call	Bond Future	1.2000	0.0012	7.3700	0.0074	514.167	0	0	0
2017/10/27	R213	02/11/2017	9.34	Call	Bond Future	0.8400	0.0008	5.3300	0.0053	534.524	0	0	0
2017/10/27	R213	02/11/2017	9.34	Put	Bond Future	3,494.9100	3.4949	2,552.9900	2.5530	(26.951)	0	0	0
2017/10/27	R213	01/02/2018	9.42	Call	Bond Future	591.8600	0.5919	841.7200	0.8417	42.216	0	0	0
2017/10/27	R213	01/02/2018	9.41	Put	Bond Future	4,086.4300	4.0864	3,368.4800	3.3685	(17.569)	0	0	0
2017/10/27	R213	01/02/2018			Bond Future	9.9673	81.6521	9.8109	82.6155	(1.569)	0.0000	0.0000	20,001
2017/10/27	R213	01/02/2018	9.43	Call	Bond Future	606.5600	0.6066	860.8700	0.8609	41.927	0	0	0

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2017/10/27	R213	01/02/2018	9.43	Put	Bond Future	3,986.0600	3.9861	3,276.9900	3.2770	(17.789)	0	0	0
2017/10/27	R213	01/02/2018	9.42	Put	Bond Future	4,036.1400	4.0361	3,322.6200	3.3226	(17.678)	0	0	0
2017/10/27	R213	01/02/2018	9.41	Call	Bond Future	577.2900	0.5773	822.7200	0.8227	42.514	0	0	0
2017/10/27	R213	03/05/2018	9.57	Put	Bond Future	4,312.5400	4.3125	3,686.7300	3.6867	(14.511)	0	0	0
2017/10/27	R213	03/05/2018	9.56	Call	Bond Future	1,361.5600	1.3616	1,713.4700	1.7135	25.846	0	0	0
2017/10/27	R213	03/05/2018			Bond Future	10.0448	79.6156	9.8830	80.5970	(1.610)	0.0000	0.0000	0
2017/10/27	R213	03/05/2018	9.57	Call	Bond Future	1,382.6500	1.3826	1,738.1700	1.7382	25.713	0	0	0
2017/10/27	R213	03/05/2018	9.56	Put	Bond Future	4,354.7800	4.3548	3,725.3600	3.7254	(14.454)	0	0	0
2017/10/27	R213	03/05/2018	9.58	Call	Bond Future	1,404.1500	1.4041	1,763.3000	1.7633	25.578	0	0	0
2017/10/27	R213	03/05/2018	9.58	Put	Bond Future	4,270.7900	4.2708	3,648.6100	3.6486	(14.568)	0	0	0
2017/10/27	R214	02/11/2017	9.60	Call	Bond Future	0.3600	0.0004	2.0900	0.0021	480.556	0	0	0
2017/10/27	R214	02/11/2017			Bond Future	10.2308	68.2976	10.0797	69.2757	(1.477)	0.0000	0.0000	34,088
2017/10/27	R214	02/11/2017	9.60	Put	Bond Future	4,242.9900	4.2430	3,266.6200	3.2666	(23.011)	0	0	0
2017/10/27	R214	02/11/2017	9.58	Call	Bond Future	0.2400	0.0002	1.4700	0.0015	512.500	0	0	0
2017/10/27	R214	02/11/2017	9.58	Put	Bond Future	4,384.4800	4.3845	3,407.6100	3.4076	(22.280)	0	0	0
2017/10/27	R214	02/11/2017	9.59	Put	Bond Future	4,313.6800	4.3137	3,337.0300	3.3370	(22.641)	0	0	0
2017/10/27	R214	02/11/2017	9.59	Call	Bond Future	0.3000	0.0003	1.7500	0.0018	483.333	0	0	0
2017/10/27	R214	01/02/2018	9.84	Call	Bond Future	828.1100	0.8281	1,135.0700	1.1351	37.068	0	0	0
2017/10/27	R214	01/02/2018			Bond Future	10.3066	69.5509	10.1509	70.5466	(1.511)	0.0000	0.0000	13,642
2017/10/27	R214	01/02/2018	9.82	Call	Bond Future	791.2700	0.7913	1,088.7100	1.0887	37.590	0	0	0
2017/10/27	R214	01/02/2018	9.82	Put	Bond Future	3,984.5500	3.9845	3,286.2400	3.2862	(17.525)	0	0	0
2017/10/27	R214	01/02/2018	9.84	Put	Bond Future	3,885.2600	3.8853	3,196.4700	3.1965	(17.728)	0	0	0
2017/10/27	R214	01/02/2018	9.83	Call	Bond Future	809.5500	0.8095	1,111.7400	1.1117	37.328	0	0	0
2017/10/27	R214	01/02/2018	9.83	Put	Bond Future	3,934.7100	3.9347	3,241.1500	3.2412	(17.627)	0	0	0
2017/10/27	R214	03/05/2018	9.99	Put	Bond Future	4,228.0200	4.2280	3,620.7400	3.6207	(14.363)	0	0	0
2017/10/27	R214	03/05/2018			Bond Future	10.3787	67.5438	10.2182	68.5580	(1.546)	0.0000	0.0000	0
2017/10/27	R214	03/05/2018	9.98	Call	Bond Future	1,703.2500	1.7032	2,106.4900	2.1065	23.675	0	0	0
2017/10/27	R214	03/05/2018	9.98	Put	Bond Future	4,270.6900	4.2707	3,659.7200	3.6597	(14.306)	0	0	0
2017/10/27	R214	03/05/2018	9.99	Call	Bond Future	1,726.9400	1.7269	2,133.8700	2.1339	23.564	0	0	0
2017/10/27	R214	03/05/2018	9.97	Call	Bond Future	1,679.7600	1.6798	2,079.3200	2.0793	23.787	0	0	0
2017/10/27	R214	03/05/2018	9.97	Put	Bond Future	4,313.6700	4.3137	3,699.0200	3.6990	(14.249)	0	0	0
2017/10/27	R248	02/11/2017	9.65	Call	Bond Future	0.6100	0.0006	3.2400	0.0032	431.148	0	0	0
2017/10/27	R248	02/11/2017	9.66	Put	Bond Future	5,340.6000	5.3406	4,106.0400	4.1060	(23.117)	0	0	0
2017/10/27	R248	02/11/2017			Bond Future	10.2860	87.3990	10.1348	88.6367	(1.470)	0.0000	0.0000	50,118
2017/10/27	R248	02/11/2017	9.65	Put	Bond Future	5,430.5400	5.4305	4,195.5100	4.1955	(22.742)	0	0	0
2017/10/27	R248	02/11/2017	9.66	Call	Bond Future	0.7300	0.0007	3.8300	0.0038	424.658	0	0	0
2017/10/27	R248	02/11/2017	9.64	Call	Bond Future	0.5100	0.0005	2.7400	0.0027	437.255	0	0	0
2017/10/27	R248	02/11/2017	9.64	Put	Bond Future	5,520.6600	5.5207	4,285.2300	4.2852	(22.378)	0	0	0
2017/10/27	R248	01/02/2018	9.90	Put	Bond Future	4,972.6200	4.9726	4,109.6200	4.1096	(17.355)	0	0	0
2017/10/27	R248	01/02/2018	9.89	Call	Bond Future	1,099.7600	1.0998	1,490.9200	1.4909	35.568	0	0	0
2017/10/27	R248	01/02/2018			Bond Future	10.3643	89.0027	10.2083	90.2628	(1.506)	0.0000	0.0000	91,330
2017/10/27	R248	01/02/2018	9.90	Call	Bond Future	1,123.4900	1.1235	1,520.5200	1.5205	35.339	0	0	0
2017/10/27	R248	01/02/2018	9.89	Put	Bond Future	5,035.1900	5.0352	4,166.3200	4.1663	(17.256)	0	0	0
2017/10/27	R248	01/02/2018	9.91	Call	Bond Future	1,147.5600	1.1476	1,550.4800	1.5505	35.111	0	0	0
2017/10/27	R248	01/02/2018	9.91	Put	Bond Future	4,910.5500	4.9106	4,053.4400	4.0534	(17.454)	0	0	0
2017/10/27	R248	03/05/2018	10.06	Call	Bond Future	2,356.1800	2.3562	2,881.8700	2.8819	22.311	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
2017/10/27	R248	03/05/2018	10.05	Put	Bond Future	5,485.1700	5.4852	4,723.0100	4.7230	(13.895)	0	0	0
2017/10/27	R248	03/05/2018			Bond Future	10.4388	86.2152	10.2779	87.4985	(1.542)	0.0000	0.0000	0
2017/10/27	R248	03/05/2018	10.07	Call	Bond Future	2,387.7900	2.3878	2,918.0100	2.9180	22.205	0	0	0
2017/10/27	R248	03/05/2018	10.07	Put	Bond Future	5,380.4900	5.3805	4,627.3900	4.6274	(13.997)	0	0	0
2017/10/27	R248	03/05/2018	10.06	Put	Bond Future	5,432.6400	5.4326	4,675.0100	4.6750	(13.946)	0	0	0
2017/10/27	R248	03/05/2018	10.05	Call	Bond Future	2,324.8100	2.3248	2,845.9700	2.8460	22.417	0	0	0

Total **1430107**