



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/08/2017 TO 24/08/2017

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
2017/08/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2025	02/11/2017			Bond Future	129.6611	129.6611	129.5677	129.5677	(0.072)	0.0000	0.0000	2,291
2017/08/24	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2025	02/11/2017	132.96	Put	Bond Future	3,298.9000	3.2989	3,392.2600	3.3923	2.830	0	0	0
2017/08/24	2025	02/11/2017	132.98	Put	Bond Future	3,318.9000	3.3189	3,412.2600	3.4123	2.813	0	0	0
2017/08/24	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2025	02/11/2017	132.97	Put	Bond Future	3,308.9000	3.3089	3,402.2600	3.4023	2.821	0	0	0
2017/08/24	2025	01/02/2018	133.89	Put	Bond Future	3,153.4900	3.1535	3,248.5500	3.2486	3.014	0	0	0
2017/08/24	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2025	01/02/2018			Bond Future	130.7365	130.7365	130.6415	130.6415	(0.073)	0.0000	0.0000	0
2017/08/24	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2025	01/02/2018	133.88	Put	Bond Future	3,143.4900	3.1435	3,238.5500	3.2386	3.024	0	0	0
2017/08/24	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2025	01/02/2018	133.90	Put	Bond Future	3,163.4900	3.1635	3,258.5500	3.2586	3.005	0	0	0
2017/08/24	2025	03/05/2018	133.21	Call	Bond Future	31.3900	0.0314	0.0000	0.0000	(100.000)	0	0	0
2017/08/24	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	55.4800	0.0555	100.000	0	0	0
2017/08/24	2025	03/05/2018			Bond Future	133.2414	133.2414	133.1445	133.1445	(0.073)	0.0000	0.0000	0
2017/08/24	2025	03/05/2018	133.22	Call	Bond Future	21.3900	0.0214	0.0000	0.0000	(100.000)	0	0	0
2017/08/24	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	75.4800	0.0755	100.000	0	0	0
2017/08/24	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	65.4800	0.0655	100.000	0	0	0
2017/08/24	2025	03/05/2018	133.20	Call	Bond Future	41.3900	0.0414	0.0000	0.0000	(100.000)	0	0	0
2017/08/24	2029	02/11/2017			Bond Future	100.1956	100.1956	100.1919	100.1919	(0.004)	0.0000	0.0000	1,370
2017/08/24	2029	01/02/2018			Bond Future	102.0714	102.0714	102.0676	102.0676	(0.004)	0.0000	0.0000	0
2017/08/24	2029	03/05/2018			Bond Future	102.9991	102.9991	102.9952	102.9952	(0.004)	0.0000	0.0000	0
2017/08/24	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2030	02/11/2017	9.34	Call	Bond Future	1,206.6900	1.2067	1,281.1100	1.2811	6.167	0	0	0
2017/08/24	2030	02/11/2017			Bond Future	9.1620	93.6868	9.1512	93.7612	(0.119)	0.0000	0.0000	56,015
2017/08/24	2030	02/11/2017	9.35	Call	Bond Future	1,273.8500	1.2739	1,348.2700	1.3483	5.842	0	0	0
2017/08/24	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2030	02/11/2017	9.36	Call	Bond Future	1,340.9300	1.3409	1,415.3500	1.4153	5.550	0	0	0
2017/08/24	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2030	01/02/2018			Bond Future	9.2182	91.4029	9.2069	91.4789	(0.122)	0.0000	0.0000	0
2017/08/24	2030	01/02/2018	9.38	Call	Bond Future	1,080.7000	1.0807	1,156.6800	1.1567	7.031	0	0	0
2017/08/24	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2030	01/02/2018	9.39	Call	Bond Future	1,146.9000	1.1469	1,222.8800	1.2229	6.625	0	0	0
2017/08/24	2030	01/02/2018	9.37	Call	Bond Future	1,014.4400	1.0144	1,090.4200	1.0904	7.490	0	0	0
2017/08/24	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/08/24	2030	03/05/2018	9.51	Call	Bond Future	1,533.1800	1.5332	1,609.5900	1.6096	4.984	0	0	0
2017/08/24	2030	03/05/2018			Bond Future	9.2758	93.1141	9.2643	93.1905	(0.124)	0.0000	0.0000	0
2017/08/24	2030	03/05/2018	9.49	Call	Bond Future	1,403.6100	1.4036	1,480.0200	1.4800	5.444	0	0	0
2017/08/24	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2030	03/05/2018	9.50	Call	Bond Future	1,468.4300	1.4684	1,544.8400	1.5448	5.204	0	0	0
2017/08/24	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2032	02/11/2017	9.49	Put	Bond Future	1,448.9400	1.4489	1,418.4500	1.4184	(2.104)	0	0	0
2017/08/24	2032	02/11/2017	9.48	Call	Bond Future	2,010.9100	2.0109	2,022.5000	2.0225	0.576	0	0	0
2017/08/24	2032	02/11/2017			Bond Future	9.4071	91.8206	9.4013	91.8630	(0.062)	0.0000	0.0000	33,318
2017/08/24	2032	02/11/2017	9.49	Call	Bond Future	2,050.9100	2.0509	2,062.8000	2.0628	0.580	0	0	0
2017/08/24	2032	02/11/2017	9.48	Put	Bond Future	1,481.2100	1.4812	1,450.4200	1.4504	(2.079)	0	0	0
2017/08/24	2032	02/11/2017	9.50	Call	Bond Future	2,091.3400	2.0913	2,103.5400	2.1035	0.583	0	0	0
2017/08/24	2032	02/11/2017	9.50	Put	Bond Future	1,417.1700	1.4172	1,386.9900	1.3870	(2.130)	0	0	0
2017/08/24	2032	01/02/2018	9.20	Call	Bond Future	1,804.7800	1.8048	1,814.1800	1.8142	0.521	0	0	7,500
2017/08/24	2032	01/02/2018	9.45	Put	Bond Future	2,762.4700	2.7625	2,732.8000	2.7328	(1.074)	0	0	0
2017/08/24	2032	01/02/2018	9.40	Put	Bond Future	2,945.0800	2.9451	2,914.5100	2.9145	(1.038)	0	0	0
2017/08/24	2032	01/02/2018	9.56	Call	Bond Future	3,039.9400	3.0399	3,055.6400	3.0556	0.516	0	0	0
2017/08/24	2032	01/02/2018	9.55	Put	Bond Future	2,422.6400	2.4226	2,394.8000	2.3948	(1.149)	0	0	0
2017/08/24	2032	01/02/2018			Bond Future	9.4692	93.5072	9.4632	93.5505	(0.064)	0.0000	0.0000	0
2017/08/24	2032	01/02/2018	9.30	Put	Bond Future	3,336.9900	3.3370	3,304.6800	3.3047	(0.968)	0	0	0
2017/08/24	2032	01/02/2018	9.30	Call	Bond Future	2,109.3800	2.1094	2,120.4300	2.1204	0.524	0	0	7,800
2017/08/24	2032	01/02/2018	9.57	Call	Bond Future	3,079.0500	3.0790	3,094.9400	3.0949	0.516	0	0	0
2017/08/24	2032	01/02/2018	9.57	Put	Bond Future	2,358.5700	2.3586	2,331.1000	2.3311	(1.165)	0	0	0
2017/08/24	2032	01/02/2018	9.20	Put	Bond Future	3,769.1600	3.7692	3,735.2000	3.7352	(0.901)	0	0	0
2017/08/24	2032	01/02/2018	9.45	Call	Bond Future	2,624.4700	2.6245	2,638.1600	2.6382	0.522	0	0	750
2017/08/24	2032	01/02/2018	9.40	Call	Bond Future	2,445.9300	2.4459	2,458.7200	2.4587	0.523	0	0	6,800
2017/08/24	2032	01/02/2018	9.56	Put	Bond Future	2,390.5600	2.3906	2,362.9000	2.3629	(1.157)	0	0	0
2017/08/24	2032	01/02/2018	9.55	Call	Bond Future	3,000.8400	3.0008	3,016.3600	3.0164	0.517	0	0	0
2017/08/24	2032	03/05/2018	9.70	Call	Bond Future	4,000.0600	4.0001	4,018.3700	4.0184	0.458	0	0	0
2017/08/24	2032	03/05/2018	9.71	Put	Bond Future	2,770.2100	2.7702	2,745.4400	2.7454	(0.894)	0	0	0
2017/08/24	2032	03/05/2018			Bond Future	9.5289	91.1006	9.5228	91.1438	(0.064)	0.0000	0.0000	0
2017/08/24	2032	03/05/2018	9.70	Put	Bond Future	2,799.8100	2.7998	2,774.9000	2.7749	(0.890)	0	0	0
2017/08/24	2032	03/05/2018	9.71	Call	Bond Future	4,039.9200	4.0399	4,058.3700	4.0584	0.457	0	0	0
2017/08/24	2032	03/05/2018	9.72	Call	Bond Future	4,079.6700	4.0797	4,098.2700	4.0983	0.456	0	0	0
2017/08/24	2032	03/05/2018	9.72	Put	Bond Future	2,740.5700	2.7406	2,715.9500	2.7160	(0.898)	0	0	0
2017/08/24	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2033	02/11/2017	110.07	Put	Bond Future	5,696.7500	5.6967	5,700.5600	5.7006	0.067	0	0	0
2017/08/24	2033	02/11/2017			Bond Future	104.3733	104.3733	104.3694	104.3694	(0.004)	0.0000	0.0000	5,174
2017/08/24	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2033	02/11/2017	110.09	Put	Bond Future	5,716.7500	5.7167	5,720.5600	5.7206	0.067	0	0	0
2017/08/24	2033	02/11/2017	110.08	Put	Bond Future	5,706.7500	5.7067	5,710.5600	5.7106	0.067	0	0	0
2017/08/24	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2033	01/02/2018			Bond Future	106.3272	106.3272	106.3234	106.3234	(0.004)	0.0000	0.0000	0
2017/08/24	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/08/24	2033 01/02/2018	109.64	Put	Bond Future	3,312.8000	3.3128	3,316.6100	3.3166	0.115	0	0	0
2017/08/24	2033 01/02/2018	109.66	Put	Bond Future	3,332.8000	3.3328	3,336.6100	3.3366	0.114	0	0	0
2017/08/24	2033 01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2033 01/02/2018	109.65	Put	Bond Future	3,322.8000	3.3228	3,326.6100	3.3266	0.115	0	0	0
2017/08/24	2033 03/05/2018	107.71	Put	Bond Future	444.0200	0.4440	447.9500	0.4480	0.885	0	0	0
2017/08/24	2033 03/05/2018			Bond Future	107.2660	107.2660	107.2620	107.2620	(0.004)	0.0000	0.0000	0
2017/08/24	2033 03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2033 03/05/2018	107.70	Put	Bond Future	434.0200	0.4340	437.9500	0.4380	0.905	0	0	0
2017/08/24	2033 03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2033 03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2033 03/05/2018	107.69	Put	Bond Future	424.0200	0.4240	427.9500	0.4280	0.927	0	0	0
2017/08/24	2037 02/11/2017	9.67	Put	Bond Future	2,464.3100	2.4643	2,316.9500	2.3169	(5.980)	0	0	0
2017/08/24	2037 02/11/2017			Bond Future	9.7633	91.3910	9.7319	91.6388	(0.322)	0.0000	0.0000	58,242
2017/08/24	2037 02/11/2017	9.66	Call	Bond Future	1,689.7200	1.6897	1,788.6200	1.7886	5.853	0	0	0
2017/08/24	2037 02/11/2017	9.66	Put	Bond Future	2,509.0600	2.5091	2,360.2100	2.3602	(5.933)	0	0	0
2017/08/24	2037 02/11/2017	9.67	Call	Bond Future	1,724.7700	1.7248	1,825.1600	1.8252	5.820	0	0	0
2017/08/24	2037 02/11/2017	9.65	Call	Bond Future	1,654.9400	1.6549	1,752.3500	1.7524	5.886	0	0	0
2017/08/24	2037 02/11/2017	9.65	Put	Bond Future	2,554.2000	2.5542	2,403.8600	2.4039	(5.886)	0	0	0
2017/08/24	2037 01/02/2018	9.82	Put	Bond Future	3,063.5500	3.0636	2,933.1300	2.9331	(4.257)	0	0	0
2017/08/24	2037 01/02/2018			Bond Future	9.8276	88.8147	9.7952	89.0672	(0.330)	0.0000	0.0000	160
2017/08/24	2037 01/02/2018	9.82	Call	Bond Future	3,004.2900	3.0043	3,126.3300	3.1263	4.062	0	0	0
2017/08/24	2037 01/02/2018	9.81	Put	Bond Future	3,102.0800	3.1021	2,970.6300	2.9706	(4.237)	0	0	0
2017/08/24	2037 01/02/2018	9.83	Call	Bond Future	3,043.8700	3.0439	3,166.9400	3.1669	4.043	0	0	0
2017/08/24	2037 01/02/2018	9.83	Put	Bond Future	3,025.3800	3.0254	2,895.9900	2.8960	(4.277)	0	0	0
2017/08/24	2037 01/02/2018	9.81	Call	Bond Future	2,964.9600	2.9650	3,085.9700	3.0860	4.081	0	0	0
2017/08/24	2037 03/05/2018	9.99	Call	Bond Future	4,231.1200	4.2311	4,366.2600	4.3663	3.194	0	0	0
2017/08/24	2037 03/05/2018	9.97	Put	Bond Future	3,562.1200	3.5621	3,439.4000	3.4394	(3.445)	0	0	0
2017/08/24	2037 03/05/2018			Bond Future	9.8932	90.4774	9.8598	90.7337	(0.337)	0.0000	0.0000	0
2017/08/24	2037 03/05/2018	9.99	Put	Bond Future	3,492.5300	3.4925	3,371.4100	3.3714	(3.468)	0	0	0
2017/08/24	2037 03/05/2018	9.97	Call	Bond Future	4,148.9800	4.1490	4,282.5200	4.2825	3.219	0	0	0
2017/08/24	2037 03/05/2018	9.98	Put	Bond Future	3,527.1800	3.5272	3,405.2600	3.4053	(3.457)	0	0	0
2017/08/24	2037 03/05/2018	9.98	Call	Bond Future	4,189.9600	4.1900	4,324.3000	4.3243	3.206	0	0	0
2017/08/24	2038 02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2038 02/11/2017			Bond Future	130.5135	130.5135	130.5080	130.5080	(0.004)	0.0000	0.0000	19,544
2017/08/24	2038 02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2038 02/11/2017	136.82	Put	Bond Future	6,306.5400	6.3065	6,311.9700	6.3120	0.086	0	0	0
2017/08/24	2038 02/11/2017	136.80	Put	Bond Future	6,286.5400	6.2865	6,291.9700	6.2920	0.086	0	0	0
2017/08/24	2038 02/11/2017	136.81	Put	Bond Future	6,296.5400	6.2965	6,301.9700	6.3020	0.086	0	0	0
2017/08/24	2038 02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2038 01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2038 01/02/2018	136.95	Put	Bond Future	5,514.2600	5.5143	5,519.5000	5.5195	0.095	0	0	0
2017/08/24	2038 01/02/2018			Bond Future	131.4357	131.4357	131.4305	131.4305	(0.004)	0.0000	0.0000	0
2017/08/24	2038 01/02/2018	136.94	Put	Bond Future	5,504.2600	5.5043	5,509.5000	5.5095	0.095	0	0	0
2017/08/24	2038 01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2038 01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2038 01/02/2018	136.93	Put	Bond Future	5,494.2600	5.4943	5,499.5000	5.4995	0.095	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
2017/08/24	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2038	03/05/2018	132.27	Call	Bond Future	1,684.0800	1.6841	1,678.6900	1.6787	(0.320)	0	0	0
2017/08/24	2038	03/05/2018			Bond Future	133.9541	133.9541	133.9487	133.9487	(0.004)	0.0000	0.0000	0
2017/08/24	2038	03/05/2018	132.28	Call	Bond Future	1,674.0800	1.6741	1,668.6900	1.6687	(0.322)	0	0	0
2017/08/24	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2038	03/05/2018	132.29	Call	Bond Future	1,664.0800	1.6641	1,658.6900	1.6587	(0.324)	0	0	0
2017/08/24	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2040	02/11/2017	9.67	Put	Bond Future	3,171.1700	3.1712	2,973.6100	2.9736	(6.230)	0	0	0
2017/08/24	2040	02/11/2017			Bond Future	9.8641	94.6645	9.8276	94.9715	(0.370)	0.0000	0.0000	15,719
2017/08/24	2040	02/11/2017	9.66	Call	Bond Future	1,487.7300	1.4877	1,595.3900	1.5954	7.237	0	0	0
2017/08/24	2040	02/11/2017	9.66	Put	Bond Future	3,224.6900	3.2247	3,025.3700	3.0254	(6.181)	0	0	0
2017/08/24	2040	02/11/2017	9.67	Call	Bond Future	1,520.5500	1.5206	1,629.9700	1.6300	7.196	0	0	0
2017/08/24	2040	02/11/2017	9.65	Call	Bond Future	1,455.2100	1.4552	1,561.1200	1.5611	7.278	0	0	0
2017/08/24	2040	02/11/2017	9.65	Put	Bond Future	3,278.6400	3.2786	3,077.5700	3.0776	(6.133)	0	0	0
2017/08/24	2040	01/02/2018	9.89	Call	Bond Future	3,160.6500	3.1606	3,309.8500	3.3099	4.721	0	0	0
2017/08/24	2040	01/02/2018			Bond Future	9.9293	91.8980	9.8917	92.2108	(0.379)	0.0000	0.0000	0
2017/08/24	2040	01/02/2018	9.87	Call	Bond Future	3,079.1400	3.0791	3,225.8500	3.2258	4.765	0	0	0
2017/08/24	2040	01/02/2018	9.87	Put	Bond Future	3,572.4700	3.5725	3,406.4200	3.4064	(4.648)	0	0	0
2017/08/24	2040	01/02/2018	9.88	Put	Bond Future	3,529.6500	3.5296	3,364.8400	3.3648	(4.669)	0	0	0
2017/08/24	2040	01/02/2018	9.89	Put	Bond Future	3,487.2300	3.4872	3,323.6700	3.3237	(4.690)	0	0	0
2017/08/24	2040	01/02/2018	9.88	Call	Bond Future	3,119.7600	3.1198	3,267.7100	3.2677	4.742	0	0	0
2017/08/24	2040	03/05/2018	10.08	Put	Bond Future	3,812.9300	3.8129	3,663.1700	3.6632	(3.928)	0	0	0
2017/08/24	2040	03/05/2018			Bond Future	9.9958	93.6184	9.9570	93.9362	(0.388)	0.0000	0.0000	0
2017/08/24	2040	03/05/2018	10.07	Call	Bond Future	4,454.3400	4.4543	4,621.3200	4.6213	3.749	0	0	0
2017/08/24	2040	03/05/2018	10.07	Put	Bond Future	3,850.6800	3.8507	3,699.9300	3.6999	(3.915)	0	0	0
2017/08/24	2040	03/05/2018	10.08	Call	Bond Future	4,497.4200	4.4974	4,665.3900	4.6654	3.735	0	0	0
2017/08/24	2040	03/05/2018	10.06	Call	Bond Future	4,411.1300	4.4111	4,577.1400	4.5771	3.763	0	0	0
2017/08/24	2040	03/05/2018	10.06	Put	Bond Future	3,888.4100	3.8884	3,736.6900	3.7367	(3.902)	0	0	0
2017/08/24	2044	02/11/2017	9.68	Call	Bond Future	1,460.1100	1.4601	1,565.5600	1.5656	7.222	0	0	0
2017/08/24	2044	02/11/2017			Bond Future	9.9029	91.6080	9.8664	91.9172	(0.368)	0.0000	0.0000	20,734
2017/08/24	2044	02/11/2017	9.66	Call	Bond Future	1,396.5000	1.3965	1,498.4900	1.4985	7.303	0	0	0
2017/08/24	2044	02/11/2017	9.66	Put	Bond Future	3,489.6800	3.4897	3,282.4600	3.2825	(5.938)	0	0	0
2017/08/24	2044	02/11/2017	9.68	Put	Bond Future	3,377.8100	3.3778	3,174.0500	3.1740	(6.032)	0	0	0
2017/08/24	2044	02/11/2017	9.67	Call	Bond Future	1,428.0800	1.4281	1,531.7900	1.5318	7.262	0	0	0
2017/08/24	2044	02/11/2017	9.67	Put	Bond Future	3,433.4500	3.4335	3,227.9500	3.2280	(5.985)	0	0	0
2017/08/24	2044	01/02/2018	9.90	Put	Bond Future	3,664.1300	3.6641	3,496.1900	3.4962	(4.583)	0	0	0
2017/08/24	2044	01/02/2018	9.89	Call	Bond Future	3,065.3900	3.0654	3,211.2400	3.2112	4.758	0	0	0
2017/08/24	2044	01/02/2018			Bond Future	9.9665	88.9105	9.9289	89.2255	(0.378)	0.0000	0.0000	0
2017/08/24	2044	01/02/2018	9.90	Call	Bond Future	3,105.7600	3.1058	3,252.8600	3.2529	4.736	0	0	0
2017/08/24	2044	01/02/2018	9.89	Put	Bond Future	3,708.2000	3.7082	3,539.0100	3.5390	(4.563)	0	0	0
2017/08/24	2044	01/02/2018	9.91	Call	Bond Future	3,146.6300	3.1466	3,294.9800	3.2950	4.715	0	0	0
2017/08/24	2044	01/02/2018	9.91	Put	Bond Future	3,620.7100	3.6207	3,454.0200	3.4540	(4.604)	0	0	0
2017/08/24	2044	03/05/2018	10.10	Call	Bond Future	4,506.0300	4.5060	4,673.8700	4.6739	3.725	0	0	0
2017/08/24	2044	03/05/2018	10.09	Put	Bond Future	3,979.9700	3.9800	3,826.8300	3.8268	(3.848)	0	0	0
2017/08/24	2044	03/05/2018			Bond Future	10.0312	90.5749	9.9925	90.8949	(0.385)	0.0000	0.0000	0
2017/08/24	2044	03/05/2018	10.11	Call	Bond Future	4,549.4400	4.5494	4,718.2600	4.7183	3.711	0	0	0

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2017/08/24	2044	03/05/2018	10.11	Put	Bond Future	3,903.4100	3.9034	3,752.2300	3.7522	(3.873)	0	0	0
2017/08/24	2044	03/05/2018	10.10	Put	Bond Future	3,941.5400	3.9415	3,789.3800	3.7894	(3.860)	0	0	0
2017/08/24	2044	03/05/2018	10.09	Call	Bond Future	4,462.8000	4.4628	4,629.6600	4.6297	3.739	0	0	0
2017/08/24	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2046	02/11/2017	136.30	Put	Bond Future	12,676.8200	12.6768	12,681.2900	12.6813	0.035	0	0	0
2017/08/24	2046	02/11/2017			Bond Future	123.6232	123.6232	123.6187	123.6187	(0.004)	0.0000	0.0000	21,292
2017/08/24	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2046	02/11/2017	136.32	Put	Bond Future	12,696.8200	12.6968	12,701.2900	12.7013	0.035	0	0	0
2017/08/24	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2046	02/11/2017	136.31	Put	Bond Future	12,686.8200	12.6868	12,691.2900	12.6913	0.035	0	0	0
2017/08/24	2046	01/02/2018	132.92	Put	Bond Future	6,982.4000	6.9824	6,986.8900	6.9869	0.064	0	0	0
2017/08/24	2046	01/02/2018			Bond Future	125.9376	125.9376	125.9331	125.9331	(0.004)	0.0000	0.0000	0
2017/08/24	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2046	01/02/2018	132.91	Put	Bond Future	6,972.4000	6.9724	6,976.8900	6.9769	0.064	0	0	0
2017/08/24	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2046	01/02/2018	132.90	Put	Bond Future	6,962.4000	6.9624	6,966.8900	6.9669	0.064	0	0	0
2017/08/24	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2046	03/05/2018			Bond Future	126.7352	126.7352	126.7307	126.7307	(0.004)	0.0000	0.0000	0
2017/08/24	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2046	03/05/2018	127.93	Put	Bond Future	1,194.7500	1.1947	1,199.2800	1.1993	0.379	0	0	0
2017/08/24	2046	03/05/2018	127.95	Put	Bond Future	1,214.7500	1.2147	1,219.2800	1.2193	0.373	0	0	0
2017/08/24	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2046	03/05/2018	127.94	Put	Bond Future	1,204.7500	1.2047	1,209.2800	1.2093	0.376	0	0	0
2017/08/24	2050	02/11/2017	144.66	Put	Bond Future	11,294.9600	11.2950	11,299.6900	11.2997	0.042	0	0	0
2017/08/24	2050	02/11/2017	144.67	Put	Bond Future	11,304.9600	11.3050	11,309.6900	11.3097	0.042	0	0	0
2017/08/24	2050	02/11/2017			Bond Future	133.3650	133.3650	133.3603	133.3603	(0.004)	0.0000	0.0000	22,382
2017/08/24	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2050	02/11/2017	144.65	Put	Bond Future	11,284.9600	11.2850	11,289.6900	11.2897	0.042	0	0	0
2017/08/24	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2050	01/02/2018	140.23	Put	Bond Future	6,059.1800	6.0592	6,064.2500	6.0642	0.084	0	0	0
2017/08/24	2050	01/02/2018			Bond Future	134.1708	134.1708	134.1658	134.1658	(0.004)	0.0000	0.0000	0
2017/08/24	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2050	01/02/2018	140.25	Put	Bond Future	6,079.1800	6.0792	6,084.2500	6.0842	0.083	0	0	0
2017/08/24	2050	01/02/2018	140.24	Put	Bond Future	6,069.1800	6.0692	6,074.2500	6.0742	0.084	0	0	0
2017/08/24	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2050	03/05/2018	135.61	Call	Bond Future	1,131.4600	1.1315	1,126.3500	1.1264	(0.452)	0	0	0
2017/08/24	2050	03/05/2018			Bond Future	136.7415	136.7415	136.7364	136.7364	(0.004)	0.0000	0.0000	0
2017/08/24	2050	03/05/2018	135.62	Call	Bond Future	1,121.4600	1.1215	1,116.3500	1.1164	(0.456)	0	0	0
2017/08/24	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	2050	03/05/2018	135.63	Call	Bond Future	1,111.4600	1.1115	1,106.3500	1.1064	(0.460)	0	0	0
2017/08/24	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/08/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	AL37	02/11/2017			Index Future	559.0910	559.0910	558.8870	558.8870	(0.036)	0.0000	0.0000	0
2017/08/24	AL37	01/02/2018			Index Future	569.3620	569.3620	569.1540	569.1540	(0.037)	0.0000	0.0000	0
2017/08/24	AL37	03/05/2018			Index Future	580.0230	580.0230	579.8050	579.8050	(0.038)	0.0000	0.0000	0
2017/08/24	AL7T	02/11/2017			Index Future	642.2520	642.2520	642.2750	642.2750	0.004	0.0000	0.0000	0
2017/08/24	AL7T	01/02/2018			Index Future	654.0500	654.0500	654.0740	654.0740	0.004	0.0000	0.0000	0
2017/08/24	AL7T	03/05/2018			Index Future	666.2960	666.2960	666.3140	666.3140	0.003	0.0000	0.0000	0
2017/08/24	ALBI	02/11/2017			Index Future	575.7700	575.7700	576.6180	576.6180	0.147	0.0000	0.0000	616
2017/08/24	ALBI	01/02/2018			Index Future	586.3470	586.3470	587.2120	587.2120	0.148	0.0000	0.0000	0
2017/08/24	ALBI	03/05/2018			Index Future	597.3250	597.3250	598.2000	598.2000	0.146	0.0000	0.0000	0
2017/08/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/08/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/08/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/24	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	EL28	02/11/2017			Bond Future	127.9274	127.9274	127.9248	127.9248	(0.002)	0.0000	0.0000	0
2017/08/24	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/24	EL28	02/11/2017	133.87	Put	Bond Future	5,942.6000	5.9426	5,945.1600	5.9452	0.043	0	0	0
2017/08/24	EL28	02/11/2017	133.89	Put	Bond Future	5,962.6000	5.9626	5,965.1600	5.9652	0.043	0	0	0
2017/08/24	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	EL28	02/11/2017	133.88	Put	Bond Future	5,952.6000	5.9526	5,955.1600	5.9552	0.043	0	0	0
2017/08/24	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	EL28	01/02/2018			Bond Future	130.3223	130.3223	130.3196	130.3196	(0.002)	0.0000	0.0000	0
2017/08/24	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	EL28	01/02/2018	132.29	Put	Bond Future	1,967.7300	1.9677	1,970.3700	1.9704	0.134	0	0	0
2017/08/24	EL28	01/02/2018	132.31	Put	Bond Future	1,987.7300	1.9877	1,990.3700	1.9904	0.133	0	0	0
2017/08/24	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	EL28	01/02/2018	132.30	Put	Bond Future	1,977.7300	1.9777	1,980.3700	1.9804	0.133	0	0	0
2017/08/24	EL28	03/05/2018	133.20	Put	Bond Future	380.8100	0.3808	383.4300	0.3834	0.688	0	0	0
2017/08/24	EL28	03/05/2018			Bond Future	132.8192	132.8192	132.8166	132.8166	(0.002)	0.0000	0.0000	0
2017/08/24	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	EL28	03/05/2018	133.19	Put	Bond Future	370.8100	0.3708	373.4300	0.3734	0.707	0	0	0
2017/08/24	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	EL28	03/05/2018	133.18	Put	Bond Future	360.8100	0.3608	363.4300	0.3634	0.726	0	0	0
2017/08/24	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	ES33	02/11/2017	10.66	Put	Bond Future	1,228.8300	1.2288	1,035.4400	1.0354	(15.738)	0	0	0
2017/08/24	ES33	02/11/2017			Bond Future	10.8610	75.9186	10.8290	76.1120	(0.294)	0.0000	0.0000	9,466
2017/08/24	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	ES33	02/11/2017	10.68	Put	Bond Future	1,105.1900	1.1052	911.8000	0.9118	(17.498)	0	0	0
2017/08/24	ES33	02/11/2017	10.67	Put	Bond Future	1,166.9700	1.1670	973.5800	0.9736	(16.572)	0	0	0
2017/08/24	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	ES33	01/02/2018	10.99	Call	Bond Future	119.7300	0.1197	316.8000	0.3168	164.595	0	0	0
2017/08/24	ES33	01/02/2018			Bond Future	10.9698	77.3132	10.9367	77.5103	(0.302)	0.0000	0.0000	0
2017/08/24	ES33	01/02/2018	11.00	Call	Bond Future	178.9600	0.1790	376.0300	0.3760	110.120	0	0	0
2017/08/24	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	ES33	01/02/2018	11.01	Call	Bond Future	238.1100	0.2381	435.1800	0.4352	82.764	0	0	0
2017/08/24	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	ES33	03/05/2018	11.22	Call	Bond Future	840.9300	0.8409	1,040.9500	1.0409	23.786	0	0	0
2017/08/24	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	ES33	03/05/2018			Bond Future	11.0749	74.9690	11.0408	75.1690	(0.308)	0.0000	0.0000	0
2017/08/24	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	ES33	03/05/2018	11.20	Call	Bond Future	725.8600	0.7259	925.8800	0.9259	27.556	0	0	0
2017/08/24	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	ES33	03/05/2018	11.21	Call	Bond Future	783.4300	0.7834	983.4500	0.9834	25.531	0	0	0
2017/08/24	ES42	02/11/2017			Bond Future	11.0955	78.5701	11.0584	78.8231	(0.334)	0.0000	0.0000	7,957
2017/08/24	ES42	01/02/2018			Bond Future	11.2004	80.0131	11.1619	80.2709	(0.343)	0.0000	0.0000	0
2017/08/24	ES42	03/05/2018			Bond Future	11.3067	77.2497	11.2670	77.5116	(0.351)	0.0000	0.0000	0
2017/08/24	GOVI	02/11/2017	572.45	Call	GOVI	20,080.0000	2.0080	28,090.0000	2.8090	39.890	0	0	0
2017/08/24	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	GOVI	02/11/2017			GOVI	574.4580	574.4580	575.2590	575.2590	0.139	0.0000	0.0000	670

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
2017/08/24	GOVI	02/11/2017	572.46	Call	GOVI	19,980.0000		1.9980	27,990.0000	2.7990	40.090	0	0	0
2017/08/24	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	GOVI	02/11/2017	572.44	Call	GOVI	20,180.0000		2.0180	28,190.0000	2.8190	39.693	0	0	0
2017/08/24	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	GOVI	01/02/2018			GOVI	585.0110		585.0110	585.8280	585.8280	0.140	0.0000	0.0000	0
2017/08/24	GOVI	01/02/2018	581.03	Call	GOVI	39,810.0000		3.9810	47,980.0000	4.7980	20.522	0	0	0
2017/08/24	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	GOVI	01/02/2018	581.04	Call	GOVI	39,710.0000		3.9710	47,880.0000	4.7880	20.574	0	0	0
2017/08/24	GOVI	01/02/2018	581.02	Call	GOVI	39,910.0000		3.9910	48,080.0000	4.8080	20.471	0	0	0
2017/08/24	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	GOVI	03/05/2018	590.27	Call	GOVI	56,950.0000		5.6950	65,210.0000	6.5210	14.504	0	0	0
2017/08/24	GOVI	03/05/2018	590.29	Call	GOVI	56,750.0000		5.6750	65,010.0000	6.5010	14.555	0	0	0
2017/08/24	GOVI	03/05/2018			GOVI	595.9650		595.9650	596.7910	596.7910	0.139	0.0000	0.0000	0
2017/08/24	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	GOVI	03/05/2018	590.28	Call	GOVI	56,850.0000		5.6850	65,110.0000	6.5110	14.529	0	0	0
2017/08/24	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/08/24	IGOV	02/11/2017			Index Future	250.9360		250.9360	250.9120	250.9120	(0.010)	0.0000	0.0000	1,163
2017/08/24	IGOV	01/02/2018			Index Future	255.6340		255.6340	255.6090	255.6090	(0.010)	0.0000	0.0000	0
2017/08/24	IGOV	03/05/2018			Index Future	260.5320		260.5320	260.5070	260.5070	(0.010)	0.0000	0.0000	0
2017/08/24	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/08/24	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/08/24	IS01	21/12/2017			Interest Rate Swap	99.7374		99.7374	99.7393	99.7393	0.002	0.0000	0.0000	0
2017/08/24	IS01	15/03/2018			Interest Rate Swap	99.6067		99.6067	99.6123	99.6123	0.006	0.0000	0.0000	0
2017/08/24	IS01	21/06/2018			Interest Rate Swap	99.6605		99.6605	99.6721	99.6721	0.012	0.0000	0.0000	0
2017/08/24	IS01	20/09/2018			Interest Rate Swap	99.7547		99.7547	99.7541	99.7541	(0.001)	0.0000	0.0000	0
2017/08/24	IS02	18/12/2017			Interest Rate Swap	99.7656		99.7656	99.7691	99.7691	0.003	0.0000	0.0000	0
2017/08/24	IS02	16/03/2018			Interest Rate Swap	98.8831		98.8831	98.8898	98.8898	0.007	0.0000	0.0000	0
2017/08/24	IS02	15/06/2018			Interest Rate Swap	98.3524		98.3524	98.3637	98.3637	0.012	0.0000	0.0000	0
2017/08/24	IS02	21/09/2018			Interest Rate Swap	98.2203		98.2203	98.2195	98.2195	(0.001)	0.0000	0.0000	0
2017/08/24	IS02	21/12/2018			Interest Rate Swap	98.4800		98.4800	98.4900	98.4900	0.010	0.0000	0.0000	0
2017/08/24	IS02	15/03/2019			Interest Rate Swap	98.7668		98.7668	98.7861	98.7861	0.019	0.0000	0.0000	0
2017/08/24	IS02	21/06/2019			Interest Rate Swap	99.0532		99.0532	99.0824	99.0824	0.030	0.0000	0.0000	0
2017/08/24	IS02	20/09/2019			Interest Rate Swap	99.3637		99.3637	99.4005	99.4005	0.037	0.0000	0.0000	0
2017/08/24	IS05	17/12/2020			Interest Rate Swap	95.2995		95.2995	95.3467	95.3467	0.049	0.0000	0.0000	0
2017/08/24	IS05	16/03/2021			Interest Rate Swap	94.4924		94.4924	94.5430	94.5430	0.054	0.0000	0.0000	0
2017/08/24	IS05	15/06/2021			Interest Rate Swap	93.6644		93.6644	93.7168	93.7168	0.056	0.0000	0.0000	0
2017/08/24	IS05	21/09/2021			Interest Rate Swap	93.8199		93.8199	93.8740	93.8740	0.058	0.0000	0.0000	0
2017/08/24	IS05	21/12/2021			Interest Rate Swap	95.9974		95.9974	96.0515	96.0515	0.056	0.0000	0.0000	51
2017/08/24	IS05	15/03/2022			Interest Rate Swap	96.1063		96.1063	96.1608	96.1608	0.057	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
2017/08/24	IS05	21/06/2022			Interest Rate Swap	97.2943	97.2943	97.3485	97.3485	0.056	0.0000	0.0000	0
2017/08/24	IS05	20/09/2022			Interest Rate Swap	99.4954	99.4954	99.5501	99.5501	0.055	0.0000	0.0000	0
2017/08/24	IS10	17/12/2025			Interest Rate Swap	94.0401	94.0401	94.1829	94.1829	0.152	0.0000	0.0000	0
2017/08/24	IS10	16/03/2026			Interest Rate Swap	91.0274	91.0274	91.1735	91.1735	0.161	0.0000	0.0000	0
2017/08/24	IS10	15/06/2026			Interest Rate Swap	89.7690	89.7690	89.9174	89.9174	0.165	0.0000	0.0000	0
2017/08/24	IS10	21/09/2026			Interest Rate Swap	91.9425	91.9425	92.0970	92.0970	0.168	0.0000	0.0000	0
2017/08/24	IS10	21/12/2026			Interest Rate Swap	95.7400	95.7400	95.9039	95.9039	0.171	0.0000	0.0000	0
2017/08/24	IS10	15/03/2027			Interest Rate Swap	94.2910	94.2910	94.4693	94.4693	0.189	0.0000	0.0000	0
2017/08/24	IS10	21/06/2027			Interest Rate Swap	96.3743	96.3743	96.5661	96.5661	0.199	0.0000	0.0000	0
2017/08/24	IS10	20/09/2027			Interest Rate Swap	100.1135	100.1135	100.3142	100.3142	0.201	0.0000	0.0000	0
2017/08/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/08/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/08/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/08/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/08/24	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/08/24	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/08/24	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/08/24	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/08/24	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/08/24	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/08/24	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/08/24	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/08/24	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/08/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/08/24	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/08/24	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/08/24	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/08/24	R023	02/11/2017	8.56	Call	Bond Future	2,947.7600	2.9478	2,905.4100	2.9054	(1.437)	0	0	0
2017/08/24	R023	02/11/2017			Bond Future	7.8675	100.9363	7.8776	100.8929	0.129	0.0000	0.0000	54,163
2017/08/24	R023	02/11/2017	8.56	Put	Bond Future	47.9800	0.0480	48.9800	0.0490	2.084	0	0	0
2017/08/24	R023	02/11/2017	8.58	Put	Bond Future	43.4300	0.0434	44.3200	0.0443	2.049	0	0	0
2017/08/24	R023	02/11/2017	8.57	Call	Bond Future	2,986.5600	2.9866	2,944.1500	2.9442	(1.420)	0	0	0
2017/08/24	R023	02/11/2017	8.57	Put	Bond Future	45.6800	0.0457	46.6200	0.0466	2.058	0	0	0
2017/08/24	R023	02/11/2017	8.58	Call	Bond Future	3,025.4000	3.0254	2,982.9400	2.9829	(1.403)	0	0	0
2017/08/24	R023	01/02/2018	8.33	Put	Bond Future	567.3400	0.5673	576.5800	0.5766	1.629	0	0	0
2017/08/24	R023	01/02/2018			Bond Future	7.8975	102.7905	7.9082	102.7465	0.136	0.0000	0.0000	0
2017/08/24	R023	01/02/2018	8.32	Call	Bond Future	2,289.0600	2.2891	2,254.4400	2.2544	(1.512)	0	0	0
2017/08/24	R023	01/02/2018	8.32	Put	Bond Future	578.2700	0.5783	587.6700	0.5877	1.626	0	0	0
2017/08/24	R023	01/02/2018	8.33	Call	Bond Future	2,318.1800	2.3182	2,283.4000	2.2834	(1.500)	0	0	0
2017/08/24	R023	01/02/2018	8.31	Call	Bond Future	2,260.3200	2.2603	2,225.8800	2.2259	(1.524)	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
2017/08/24	R023	01/02/2018	8.31	Put	Bond Future	589.6000	0.5896	599.1800	0.5992	1.625	0	0	0
2017/08/24	R023	03/05/2018	8.27	Call	Bond Future	2,300.8600	2.3009	2,268.4000	2.2684	(1.411)	0	0	0
2017/08/24	R023	03/05/2018			Bond Future	7.9152	100.7849	7.9269	100.7391	0.148	0.0000	0.0000	0
2017/08/24	R023	03/05/2018	8.27	Put	Bond Future	920.1700	0.9202	933.5400	0.9335	1.453	0	0	0
2017/08/24	R023	03/05/2018	8.28	Call	Bond Future	2,326.6700	2.3267	2,294.0500	2.2941	(1.402)	0	0	0
2017/08/24	R023	03/05/2018	8.29	Put	Bond Future	894.4900	0.8945	907.5400	0.9075	1.459	0	0	0
2017/08/24	R023	03/05/2018	8.28	Put	Bond Future	907.4100	0.9074	920.6200	0.9206	1.456	0	0	0
2017/08/24	R023	03/05/2018	8.29	Call	Bond Future	2,352.3000	2.3523	2,319.5200	2.3195	(1.394)	0	0	0
2017/08/24	R035	02/11/2017	9.61	Put	Bond Future	365.7300	0.3657	116.3200	0.1163	(68.195)	0	0	0
2017/08/24	R035	02/11/2017			Bond Future	9.6560	95.1348	9.6246	95.3842	(0.325)	0.0000	0.0000	18,280
2017/08/24	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R035	02/11/2017	9.60	Put	Bond Future	445.4700	0.4455	196.0600	0.1961	(55.988)	0	0	0
2017/08/24	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R035	02/11/2017	9.59	Put	Bond Future	525.3100	0.5253	275.9000	0.2759	(47.479)	0	0	0
2017/08/24	R035	01/02/2018	9.75	Call	Bond Future	201.5000	0.2015	455.5500	0.4555	126.079	0	0	0
2017/08/24	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R035	01/02/2018			Bond Future	9.7242	96.8826	9.6917	97.1366	(0.334)	0.0000	0.0000	0
2017/08/24	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R035	01/02/2018	9.73	Call	Bond Future	45.6000	0.0456	299.6500	0.2996	557.127	0	0	0
2017/08/24	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R035	01/02/2018	9.74	Call	Bond Future	123.6000	0.1236	377.6500	0.3777	205.542	0	0	0
2017/08/24	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R035	03/05/2018			Bond Future	9.7863	94.1958	9.7529	94.4537	(0.341)	0.0000	0.0000	0
2017/08/24	R035	03/05/2018	9.90	Call	Bond Future	870.7500	0.8708	1,128.6400	1.1286	29.617	0	0	0
2017/08/24	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R035	03/05/2018	9.91	Call	Bond Future	946.7100	0.9467	1,204.6000	1.2046	27.241	0	0	0
2017/08/24	R035	03/05/2018	9.89	Call	Bond Future	794.7000	0.7947	1,052.5900	1.0526	32.451	0	0	0
2017/08/24	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R186	02/11/2017	8.89	Put	Bond Future	737.5800	0.7376	727.1800	0.7272	(1.410)	0	0	0
2017/08/24	R186	02/11/2017	8.88	Call	Bond Future	2,570.2900	2.5703	2,563.4800	2.5635	(0.265)	0	0	0
2017/08/24	R186	02/11/2017	8.75	Put	Bond Future	1,054.1000	1.0541	1,042.5200	1.0425	(1.099)	0	0	3,750
2017/08/24	R186	02/11/2017			Bond Future	8.6070	115.7632	8.6064	115.7669	(0.006)	0.0000	0.0000	164,837
2017/08/24	R186	02/11/2017	8.75	Call	Bond Future	2,008.6400	2.0086	2,000.7600	2.0008	(0.392)	0	0	0
2017/08/24	R186	02/11/2017	8.89	Call	Bond Future	2,616.0400	2.6160	2,609.3400	2.6093	(0.256)	0	0	0
2017/08/24	R186	02/11/2017	8.88	Put	Bond Future	757.4800	0.7575	746.9700	0.7470	(1.387)	0	0	0
2017/08/24	R186	02/11/2017	8.90	Call	Bond Future	2,662.3400	2.6623	2,655.7300	2.6557	(0.248)	0	0	0
2017/08/24	R186	02/11/2017	8.90	Put	Bond Future	718.2800	0.7183	707.9700	0.7080	(1.435)	0	0	0
2017/08/24	R186	02/11/2017	9.00	Call	Bond Future	3,143.1500	3.1431	3,137.6300	3.1376	(0.176)	0	0	0
2017/08/24	R186	02/11/2017	9.00	Put	Bond Future	545.9200	0.5459	536.7000	0.5367	(1.689)	0	0	5,000
2017/08/24	R186	01/02/2018	9.00	Call	Bond Future	3,554.1700	3.5542	3,550.2700	3.5503	(0.110)	0	0	0
2017/08/24	R186	01/02/2018	9.25	Call	Bond Future	4,681.5500	4.6815	4,678.8100	4.6788	(0.059)	0	0	0
2017/08/24	R186	01/02/2018	8.50	Put	Bond Future	2,768.7400	2.7687	2,759.7900	2.7598	(0.323)	0	0	0
2017/08/24	R186	01/02/2018	8.96	Call	Bond Future	3,385.4500	3.3855	3,381.3800	3.3814	(0.120)	0	0	0
2017/08/24	R186	01/02/2018			Bond Future	8.6563	112.5898	8.6557	112.5937	(0.007)	0.0000	0.0000	198
2017/08/24	R186	01/02/2018	8.50	Call	Bond Future	1,737.9000	1.7379	1,732.8800	1.7329	(0.289)	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/24	R186	01/02/2018	7.75	Put	Bond Future	6,510.3000	6.5103	6,503.3300	6.5033	(0.107)	0	0	0
2017/08/24	R186	01/02/2018	7.75	Call	Bond Future	355.2300	0.3552	352.1900	0.3522	(0.856)	0	0	1,460
2017/08/24	R186	01/02/2018	9.00	Put	Bond Future	1,331.8400	1.3318	1,324.0100	1.3240	(0.588)	0	0	6,200
2017/08/24	R186	01/02/2018	9.25	Put	Bond Future	879.4200	0.8794	872.7500	0.8728	(0.758)	0	0	820
2017/08/24	R186	01/02/2018	8.96	Put	Bond Future	1,418.7500	1.4188	1,410.7500	1.4107	(0.564)	0	0	0
2017/08/24	R186	01/02/2018	8.75	Put	Bond Future	1,951.4000	1.9514	1,942.7500	1.9428	(0.443)	0	0	820
2017/08/24	R186	01/02/2018	8.97	Call	Bond Future	3,427.2900	3.4273	3,423.2600	3.4233	(0.118)	0	0	0
2017/08/24	R186	01/02/2018	8.98	Call	Bond Future	3,469.3600	3.4694	3,465.3700	3.4654	(0.115)	0	0	0
2017/08/24	R186	01/02/2018	8.98	Put	Bond Future	1,374.7400	1.3747	1,366.8200	1.3668	(0.576)	0	0	0
2017/08/24	R186	01/02/2018	8.75	Call	Bond Future	2,562.9700	2.5630	2,558.2500	2.5582	(0.184)	0	0	0
2017/08/24	R186	01/02/2018	8.97	Put	Bond Future	1,396.6100	1.3966	1,388.6500	1.3887	(0.570)	0	0	0
2017/08/24	R186	03/05/2018	8.92	Call	Bond Future	3,572.9200	3.5729	3,569.0700	3.5691	(0.108)	0	0	0
2017/08/24	R186	03/05/2018	8.91	Put	Bond Future	2,226.0500	2.2260	2,219.3800	2.2194	(0.300)	0	0	0
2017/08/24	R186	03/05/2018			Bond Future	8.7036	114.6976	8.7032	114.7005	(0.005)	0.0000	0.0000	0
2017/08/24	R186	03/05/2018	8.93	Call	Bond Future	3,610.7500	3.6107	3,606.9200	3.6069	(0.106)	0	0	0
2017/08/24	R186	03/05/2018	8.93	Put	Bond Future	2,175.3300	2.1753	2,168.6900	2.1687	(0.305)	0	0	0
2017/08/24	R186	03/05/2018	8.92	Put	Bond Future	2,200.3900	2.2004	2,193.7300	2.1937	(0.303)	0	0	0
2017/08/24	R186	03/05/2018	8.91	Call	Bond Future	3,535.6500	3.5356	3,531.7900	3.5318	(0.109)	0	0	0
2017/08/24	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R197	02/11/2017	305.15	Put	Bond Future	3,994.7400	3.9947	4,006.8500	4.0069	0.303	0	0	0
2017/08/24	R197	02/11/2017			Bond Future	301.1553	301.1553	301.1431	301.1431	(0.004)	0.0000	0.0000	2,350
2017/08/24	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R197	02/11/2017	305.17	Put	Bond Future	4,014.7400	4.0147	4,026.8500	4.0269	0.302	0	0	0
2017/08/24	R197	02/11/2017	305.16	Put	Bond Future	4,004.7400	4.0047	4,016.8500	4.0169	0.302	0	0	0
2017/08/24	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R197	01/02/2018	301.68	Put	Bond Future	1,935.4600	1.9355	1,947.5400	1.9475	0.624	0	0	0
2017/08/24	R197	01/02/2018			Bond Future	299.7445	299.7445	299.7325	299.7325	(0.004)	0.0000	0.0000	0
2017/08/24	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R197	01/02/2018	301.67	Put	Bond Future	1,925.4600	1.9255	1,937.5400	1.9375	0.627	0	0	0
2017/08/24	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R197	01/02/2018	301.66	Put	Bond Future	1,915.4600	1.9155	1,927.5400	1.9275	0.631	0	0	0
2017/08/24	R197	03/05/2018	304.46	Call	Bond Future	1,027.7400	1.0277	1,015.3200	1.0153	(1.208)	0	0	0
2017/08/24	R197	03/05/2018			Bond Future	305.4877	305.4877	305.4753	305.4753	(0.004)	0.0000	0.0000	0
2017/08/24	R197	03/05/2018	304.44	Call	Bond Future	1,047.7400	1.0477	1,035.3200	1.0353	(1.185)	0	0	0
2017/08/24	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R197	03/05/2018	304.45	Call	Bond Future	1,037.7400	1.0377	1,025.3200	1.0253	(1.197)	0	0	0
2017/08/24	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R202	02/11/2017			Bond Future	241.3759	241.3759	241.3670	241.3670	(0.004)	0.0000	0.0000	28,758
2017/08/24	R202	02/11/2017	253.89	Put	Bond Future	12,514.0900	12.5141	12,523.0400	12.5230	0.072	0	0	0
2017/08/24	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R202	02/11/2017	253.91	Put	Bond Future	12,534.0900	12.5341	12,543.0400	12.5430	0.071	0	0	0
2017/08/24	R202	02/11/2017	253.90	Put	Bond Future	12,524.0900	12.5241	12,533.0400	12.5330	0.071	0	0	0
2017/08/24	R202	02/11/2017	253.91	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
2017/08/24	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R202	01/02/2018	249.06	Put	Bond Future	6,909.2600	6.9093	6,917.9200	6.9179	0.125	0	0	0
2017/08/24	R202	01/02/2018			Bond Future	242.1507	242.1507	242.1421	242.1421	(0.004)	0.0000	0.0000	0
2017/08/24	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R202	01/02/2018	249.08	Put	Bond Future	6,929.2600	6.9293	6,937.9200	6.9379	0.125	0	0	0
2017/08/24	R202	01/02/2018	249.07	Put	Bond Future	6,919.2600	6.9193	6,927.9200	6.9279	0.125	0	0	0
2017/08/24	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R202	03/05/2018	247.48	Put	Bond Future	689.5600	0.6896	698.6300	0.6986	1.315	0	0	0
2017/08/24	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R202	03/05/2018			Bond Future	246.7904	246.7904	246.7814	246.7814	(0.004)	0.0000	0.0000	0
2017/08/24	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R202	03/05/2018	247.47	Put	Bond Future	679.5600	0.6796	688.6300	0.6886	1.335	0	0	0
2017/08/24	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R202	03/05/2018	247.49	Put	Bond Future	699.5600	0.6996	708.6300	0.7086	1.297	0	0	0
2017/08/24	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R204	02/11/2017			Bond Future	6.9294	104.1609	6.9067	104.1852	(0.327)	0.0000	0.0000	47,201
2017/08/24	R204	02/11/2017	7.75	Call	Bond Future	873.2300	0.8732	897.5000	0.8975	2.779	0	0	0
2017/08/24	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R204	02/11/2017	7.76	Call	Bond Future	883.8000	0.8838	908.0700	0.9081	2.746	0	0	0
2017/08/24	R204	02/11/2017	7.74	Call	Bond Future	862.6500	0.8627	886.9200	0.8869	2.813	0	0	0
2017/08/24	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R204	01/02/2018	7.27	Call	Bond Future	458.8900	0.4589	478.9200	0.4789	4.365	0	0	0
2017/08/24	R204	01/02/2018			Bond Future	6.7789	102.0363	6.7493	102.0611	(0.436)	0.0000	0.0000	0
2017/08/24	R204	01/02/2018	7.25	Call	Bond Future	445.0200	0.4450	464.8200	0.4648	4.449	0	0	0
2017/08/24	R204	01/02/2018	7.25	Put	Bond Future	50.2100	0.0502	45.1600	0.0452	(10.058)	0	0	0
2017/08/24	R204	01/02/2018	7.27	Put	Bond Future	47.3700	0.0474	42.5500	0.0425	(10.175)	0	0	0
2017/08/24	R204	01/02/2018	7.26	Call	Bond Future	451.9400	0.4519	471.8600	0.4719	4.408	0	0	0
2017/08/24	R204	01/02/2018	7.26	Put	Bond Future	48.7700	0.0488	43.8400	0.0438	(10.109)	0	0	0
2017/08/24	R204	03/05/2018	7.10	Put	Bond Future	46.5600	0.0466	41.9000	0.0419	(10.009)	0	0	0
2017/08/24	R204	03/05/2018			Bond Future	6.4557	103.9466	6.4156	103.9709	(0.621)	0.0000	0.0000	0
2017/08/24	R204	03/05/2018	7.09	Call	Bond Future	430.7600	0.4308	450.3200	0.4503	4.541	0	0	0
2017/08/24	R204	03/05/2018	7.09	Put	Bond Future	47.7200	0.0477	42.9700	0.0430	(9.954)	0	0	0
2017/08/24	R204	03/05/2018	7.10	Call	Bond Future	435.6200	0.4356	455.2700	0.4553	4.511	0	0	0
2017/08/24	R204	03/05/2018	7.08	Call	Bond Future	425.6900	0.4257	445.1600	0.4452	4.574	0	0	0
2017/08/24	R204	03/05/2018	7.08	Put	Bond Future	48.6700	0.0487	43.8300	0.0438	(9.945)	0	0	0
2017/08/24	R207	02/11/2017	8.04	Put	Bond Future	1.2800	0.0013	1.2700	0.0013	(0.781)	0	0	0
2017/08/24	R207	02/11/2017	8.03	Call	Bond Future	1,438.2300	1.4382	1,427.1000	1.4271	(0.774)	0	0	0
2017/08/24	R207	02/11/2017			Bond Future	7.3010	102.1489	7.3066	102.1378	0.077	0.0000	0.0000	40,517
2017/08/24	R207	02/11/2017	8.04	Call	Bond Future	1,457.6300	1.4576	1,446.5000	1.4465	(0.764)	0	0	0
2017/08/24	R207	02/11/2017	8.03	Put	Bond Future	1.4100	0.0014	1.4000	0.0014	(0.709)	0	0	0
2017/08/24	R207	02/11/2017	8.05	Call	Bond Future	1,477.0400	1.4770	1,465.9100	1.4659	(0.754)	0	0	0
2017/08/24	R207	02/11/2017	8.05	Put	Bond Future	1.1700	0.0012	1.1600	0.0012	(0.855)	0	0	0
2017/08/24	R207	01/02/2018	7.61	Put	Bond Future	187.1800	0.1872	189.2900	0.1893	1.127	0	0	0
2017/08/24	R207	01/02/2018	7.60	Call	Bond Future	762.9500	0.7630	753.9000	0.7539	(1.186)	0	0	0
2017/08/24	R207	01/02/2018			Bond Future	7.2778	100.3843	7.2841	100.3731	0.087	0.0000	0.0000	0
2017/08/24	R207	01/02/2018	7.61	Call	Bond Future	775.9200	0.7759	766.8200	0.7668	(1.173)	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
2017/08/24	R207	01/02/2018	7.60	Put	Bond Future	191.8600	0.1919	194.0200	0.1940	1.126	0	0	0
2017/08/24	R207	01/02/2018	7.62	Call	Bond Future	788.7500	0.7888	779.6000	0.7796	(1.160)	0	0	0
2017/08/24	R207	01/02/2018	7.62	Put	Bond Future	182.3600	0.1824	184.4200	0.1844	1.130	0	0	0
2017/08/24	R207	03/05/2018	7.57	Call	Bond Future	788.0400	0.7880	778.9200	0.7789	(1.157)	0	0	0
2017/08/24	R207	03/05/2018	7.56	Put	Bond Future	278.4600	0.2785	281.8000	0.2818	1.199	0	0	0
2017/08/24	R207	03/05/2018			Bond Future	7.2400	102.2636	7.2479	102.2512	0.110	0.0000	0.0000	0
2017/08/24	R207	03/05/2018	7.58	Call	Bond Future	798.9600	0.7990	789.7900	0.7898	(1.148)	0	0	0
2017/08/24	R207	03/05/2018	7.58	Put	Bond Future	268.8400	0.2688	272.0800	0.2721	1.205	0	0	0
2017/08/24	R207	03/05/2018	7.57	Put	Bond Future	273.4600	0.2735	276.7500	0.2768	1.203	0	0	0
2017/08/24	R207	03/05/2018	7.56	Call	Bond Future	777.5000	0.7775	768.4300	0.7684	(1.167)	0	0	0
2017/08/24	R208	02/11/2017	8.19	Call	Bond Future	2,125.5100	2.1255	2,094.9500	2.0950	(1.438)	0	0	0
2017/08/24	R208	02/11/2017	8.18	Put	Bond Future	6.6200	0.0066	6.8600	0.0069	3.625	0	0	0
2017/08/24	R208	02/11/2017			Bond Future	7.4534	98.6182	7.4639	98.5875	0.142	0.0000	0.0000	32,537
2017/08/24	R208	02/11/2017	8.20	Call	Bond Future	2,153.4500	2.1534	2,122.8700	2.1229	(1.420)	0	0	0
2017/08/24	R208	02/11/2017	8.20	Put	Bond Future	5.7200	0.0057	5.9300	0.0059	3.671	0	0	0
2017/08/24	R208	02/11/2017	8.19	Put	Bond Future	6.1600	0.0062	6.3900	0.0064	3.734	0	0	0
2017/08/24	R208	02/11/2017	8.18	Call	Bond Future	2,097.5700	2.0976	2,067.0200	2.0670	(1.456)	0	0	0
2017/08/24	R208	01/02/2018	7.85	Put	Bond Future	292.0000	0.2920	298.6600	0.2987	2.281	0	0	0
2017/08/24	R208	01/02/2018			Bond Future	7.4568	100.4298	7.4682	100.3986	0.153	0.0000	0.0000	0
2017/08/24	R208	01/02/2018	7.84	Call	Bond Future	1,337.3500	1.3374	1,312.9600	1.3130	(1.824)	0	0	0
2017/08/24	R208	01/02/2018	7.84	Put	Bond Future	299.0100	0.2990	305.8100	0.3058	2.274	0	0	0
2017/08/24	R208	01/02/2018	7.85	Call	Bond Future	1,357.2500	1.3572	1,332.7200	1.3327	(1.807)	0	0	0
2017/08/24	R208	01/02/2018	7.83	Call	Bond Future	1,317.3500	1.3174	1,293.1100	1.2931	(1.840)	0	0	0
2017/08/24	R208	01/02/2018	7.83	Put	Bond Future	305.9300	0.3059	312.8800	0.3129	2.272	0	0	0
2017/08/24	R208	03/05/2018	7.77	Call	Bond Future	1,292.9200	1.2929	1,269.9300	1.2699	(1.778)	0	0	0
2017/08/24	R208	03/05/2018			Bond Future	7.4454	98.9086	7.4583	98.8759	0.174	0.0000	0.0000	0
2017/08/24	R208	03/05/2018	7.77	Put	Bond Future	474.0300	0.4740	483.8000	0.4838	2.061	0	0	0
2017/08/24	R208	03/05/2018	7.78	Call	Bond Future	1,309.9200	1.3099	1,286.7800	1.2868	(1.767)	0	0	0
2017/08/24	R208	03/05/2018	7.79	Put	Bond Future	457.9500	0.4580	467.4400	0.4674	2.072	0	0	0
2017/08/24	R208	03/05/2018	7.78	Put	Bond Future	465.9400	0.4659	475.5600	0.4756	2.065	0	0	0
2017/08/24	R208	03/05/2018	7.79	Call	Bond Future	1,327.0100	1.3270	1,303.7400	1.3037	(1.754)	0	0	0
2017/08/24	R209	02/11/2017	9.54	Call	Bond Future	1,378.9400	1.3789	1,465.4100	1.4654	6.271	0	0	0
2017/08/24	R209	02/11/2017	9.52	Put	Bond Future	1,987.2300	1.9872	1,862.3500	1.8624	(6.284)	0	0	0
2017/08/24	R209	02/11/2017	9.00	Put	Bond Future	4,614.2700	4.6143	4,431.8900	4.4319	(3.953)	0	0	0
2017/08/24	R209	02/11/2017	10.60	Put	Bond Future	132.7600	0.1328	115.5400	0.1155	(12.971)	0	0	1,300
2017/08/24	R209	02/11/2017	9.75	Call	Bond Future	2,096.5000	2.0965	2,211.3700	2.2114	5.479	0	0	0
2017/08/24	R209	02/11/2017	8.30	Put	Bond Future	9,660.3600	9.6604	9,453.3400	9.4533	(2.143)	0	0	0
2017/08/24	R209	02/11/2017	9.88	Put	Bond Future	925.3400	0.9253	848.2100	0.8482	(8.335)	0	0	1,350
2017/08/24	R209	02/11/2017			Bond Future	9.6198	71.8312	9.5884	72.0399	(0.326)	0.0000	0.0000	110,936
2017/08/24	R209	02/11/2017	9.54	Put	Bond Future	1,912.0600	1.9121	1,789.8700	1.7899	(6.390)	0	0	0
2017/08/24	R209	02/11/2017	9.52	Call	Bond Future	1,319.4800	1.3195	1,403.2600	1.4033	6.349	0	0	0
2017/08/24	R209	02/11/2017	10.00	Call	Bond Future	3,156.9700	3.1570	3,302.6100	3.3026	4.613	0	0	0
2017/08/24	R209	02/11/2017	10.00	Put	Bond Future	695.1700	0.6952	632.1500	0.6322	(9.065)	0	0	3,360
2017/08/24	R209	02/11/2017	9.53	Put	Bond Future	1,949.4000	1.9494	1,825.8600	1.8259	(6.337)	0	0	0
2017/08/24	R209	02/11/2017	9.00	Call	Bond Future	309.5600	0.3096	335.8400	0.3358	8.489	0	0	4,100
2017/08/24	R209	02/11/2017	10.60	Call	Bond Future	6,224.6500	6.2247	6,416.0900	6.4161	3.076	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
2017/08/24	R209	02/11/2017	9.75	Put	Bond Future	1,238.5000	1.2385	1,144.7100	1.1447	(7.573)	0	0	6,500
2017/08/24	R209	02/11/2017	8.30	Call	Bond Future	15.2400	0.0152	16.8800	0.0169	10.761	0	0	2,800
2017/08/24	R209	02/11/2017	9.88	Call	Bond Future	2,624.2800	2.6243	2,755.8100	2.7558	5.012	0	0	0
2017/08/24	R209	02/11/2017	9.53	Call	Bond Future	1,349.0100	1.3490	1,434.1300	1.4341	6.310	0	0	0
2017/08/24	R209	02/11/2017	9.58	Call	Bond Future	1,502.6100	1.5026	1,594.5000	1.5945	6.115	0	0	0
2017/08/24	R209	02/11/2017	9.58	Put	Bond Future	1,767.5900	1.7676	1,650.8200	1.6508	(6.606)	0	0	1,350
2017/08/24	R209	02/11/2017	9.33	Put	Bond Future	2,800.2800	2.8003	2,650.9700	2.6510	(5.332)	0	0	0
2017/08/24	R209	02/11/2017	9.33	Call	Bond Future	834.4700	0.8345	893.8200	0.8938	7.112	0	0	1,350
2017/08/24	R209	01/02/2018	10.10	Call	Bond Future	4,111.4600	4.1115	4,250.1400	4.2501	3.373	0	0	0
2017/08/24	R209	01/02/2018	9.73	Call	Bond Future	2,689.7500	2.6898	2,797.9000	2.7979	4.021	0	0	0
2017/08/24	R209	01/02/2018	9.71	Put	Bond Future	2,413.8500	2.4138	2,307.6200	2.3076	(4.401)	0	0	0
2017/08/24	R209	01/02/2018	9.72	Call	Bond Future	2,655.2000	2.6552	2,762.4800	2.7625	4.040	0	0	0
2017/08/24	R209	01/02/2018			Bond Future	9.6785	73.1506	9.6462	73.3632	(0.333)	0.0000	0.0000	0
2017/08/24	R209	01/02/2018	9.73	Put	Bond Future	2,352.1400	2.3521	2,247.6700	2.2477	(4.441)	0	0	0
2017/08/24	R209	01/02/2018	9.71	Call	Bond Future	2,620.6900	2.6207	2,727.0800	2.7271	4.060	0	0	0
2017/08/24	R209	01/02/2018	10.10	Put	Bond Future	1,418.5600	1.4186	1,344.6200	1.3446	(5.212)	0	0	3,000
2017/08/24	R209	01/02/2018	9.72	Put	Bond Future	2,382.9300	2.3829	2,277.5900	2.2776	(4.421)	0	0	0
2017/08/24	R209	01/02/2018	10.00	Call	Bond Future	3,701.9800	3.7020	3,832.8800	3.8329	3.536	0	0	0
2017/08/24	R209	01/02/2018	10.00	Put	Bond Future	1,633.8500	1.6338	1,552.1300	1.5521	(5.002)	0	0	7,500
2017/08/24	R209	03/05/2018	9.85	Put	Bond Future	2,794.3100	2.7943	2,694.1700	2.6942	(3.584)	0	0	0
2017/08/24	R209	03/05/2018			Bond Future	9.7350	71.3707	9.7019	71.5866	(0.340)	0.0000	0.0000	0
2017/08/24	R209	03/05/2018	9.85	Call	Bond Future	3,536.9300	3.5369	3,652.6800	3.6527	3.273	0	0	0
2017/08/24	R209	03/05/2018	9.86	Call	Bond Future	3,572.1300	3.5721	3,688.5600	3.6886	3.259	0	0	0
2017/08/24	R209	03/05/2018	9.86	Put	Bond Future	2,765.5000	2.7655	2,666.0400	2.6660	(3.596)	0	0	0
2017/08/24	R209	03/05/2018	9.84	Call	Bond Future	3,501.9000	3.5019	3,616.9500	3.6169	3.285	0	0	0
2017/08/24	R209	03/05/2018	9.84	Put	Bond Future	2,823.3800	2.8234	2,722.5400	2.7225	(3.572)	0	0	0
2017/08/24	R210	02/11/2017	192.08	Put	Bond Future	5,978.1300	5.9781	5,985.3600	5.9854	0.121	0	0	0
2017/08/24	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R210	02/11/2017			Bond Future	186.1019	186.1019	186.0946	186.0946	(0.004)	0.0000	0.0000	2,179
2017/08/24	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R210	02/11/2017	192.07	Put	Bond Future	5,968.1300	5.9681	5,975.3600	5.9754	0.121	0	0	0
2017/08/24	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R210	02/11/2017	192.09	Put	Bond Future	5,988.1300	5.9881	5,995.3600	5.9954	0.121	0	0	0
2017/08/24	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R210	01/02/2018			Bond Future	189.5860	189.5860	189.5786	189.5786	(0.004)	0.0000	0.0000	0
2017/08/24	R210	01/02/2018	192.36	Put	Bond Future	2,774.0400	2.7740	2,781.3800	2.7814	0.265	0	0	0
2017/08/24	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R210	01/02/2018	192.38	Put	Bond Future	2,794.0400	2.7940	2,801.3800	2.8014	0.263	0	0	0
2017/08/24	R210	01/02/2018	192.37	Put	Bond Future	2,784.0400	2.7840	2,791.3800	2.7914	0.264	0	0	0
2017/08/24	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R210	03/05/2018	191.44	Put	Bond Future	670.2700	0.6703	677.7900	0.6778	1.122	0	0	0
2017/08/24	R210	03/05/2018			Bond Future	190.7697	190.7697	190.7622	190.7622	(0.004)	0.0000	0.0000	0
2017/08/24	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R210	03/05/2018	191.46	Put	Bond Future	690.2700	0.6903	697.7900	0.6978	1.089	0	0	0
2017/08/24	R210	03/05/2018	191.45	Put	Bond Future	680.2700	0.6803	687.7900	0.6878	1.105	0	0	0
2017/08/24	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/24	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R212	02/11/2017			Bond Future	151.0798	151.0798	151.0735	151.0735	(0.004)	0.0000	0.0000	4,247
2017/08/24	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R212	02/11/2017	152.40	Put	Bond Future	1,320.2500	1.3203	1,326.4500	1.3265	0.470	0	0	0
2017/08/24	R212	02/11/2017	152.42	Put	Bond Future	1,340.2500	1.3403	1,346.4500	1.3465	0.463	0	0	0
2017/08/24	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R212	02/11/2017	152.41	Put	Bond Future	1,330.2500	1.3303	1,336.4500	1.3365	0.466	0	0	0
2017/08/24	R212	01/02/2018	154.71	Put	Bond Future	2,861.8600	2.8619	2,868.0800	2.8681	0.217	0	0	0
2017/08/24	R212	01/02/2018			Bond Future	151.8481	151.8481	151.8419	151.8419	(0.004)	0.0000	0.0000	0
2017/08/24	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R212	01/02/2018	154.70	Put	Bond Future	2,851.8600	2.8519	2,858.0800	2.8581	0.218	0	0	0
2017/08/24	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R212	01/02/2018	154.69	Put	Bond Future	2,841.8600	2.8419	2,848.0800	2.8481	0.219	0	0	0
2017/08/24	R212	03/05/2018	154.30	Call	Bond Future	457.5700	0.4576	451.2300	0.4512	(1.386)	0	0	0
2017/08/24	R212	03/05/2018			Bond Future	154.7576	154.7576	154.7512	154.7512	(0.004)	0.0000	0.0000	0
2017/08/24	R212	03/05/2018	154.28	Call	Bond Future	477.5700	0.4776	471.2300	0.4712	(1.328)	0	0	0
2017/08/24	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R212	03/05/2018	154.29	Call	Bond Future	467.5700	0.4676	461.2300	0.4612	(1.356)	0	0	0
2017/08/24	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/24	R213	02/11/2017	9.36	Put	Bond Future	1,301.8700	1.3019	1,259.9300	1.2599	(3.222)	0	0	0
2017/08/24	R213	02/11/2017			Bond Future	9.2750	84.1050	9.2641	84.1771	(0.117)	0.0000	0.0000	63,381
2017/08/24	R213	02/11/2017	9.35	Call	Bond Future	1,826.7100	1.8267	1,856.3400	1.8563	1.622	0	0	0
2017/08/24	R213	02/11/2017	9.35	Put	Bond Future	1,330.6800	1.3307	1,288.2400	1.2882	(3.189)	0	0	0
2017/08/24	R213	02/11/2017	9.36	Call	Bond Future	1,863.7000	1.8637	1,893.8300	1.8938	1.617	0	0	0
2017/08/24	R213	02/11/2017	9.34	Call	Bond Future	1,790.1300	1.7901	1,819.2600	1.8193	1.627	0	0	0
2017/08/24	R213	02/11/2017	9.34	Put	Bond Future	1,359.9700	1.3600	1,317.0300	1.3170	(3.157)	0	0	0
2017/08/24	R213	01/02/2018	9.42	Call	Bond Future	2,686.9200	2.6869	2,720.2000	2.7202	1.239	0	0	0
2017/08/24	R213	01/02/2018	9.41	Put	Bond Future	2,162.7400	2.1627	2,122.1900	2.1222	(1.875)	0	0	0
2017/08/24	R213	01/02/2018			Bond Future	9.3350	85.6501	9.3237	85.7236	(0.120)	0.0000	0.0000	0
2017/08/24	R213	01/02/2018	9.43	Call	Bond Future	2,722.7200	2.7227	2,756.3100	2.7563	1.234	0	0	0
2017/08/24	R213	01/02/2018	9.43	Put	Bond Future	2,104.2400	2.1042	2,064.3200	2.0643	(1.897)	0	0	0
2017/08/24	R213	01/02/2018	9.42	Put	Bond Future	2,133.2200	2.1332	2,092.9900	2.0930	(1.886)	0	0	0
2017/08/24	R213	01/02/2018	9.41	Call	Bond Future	2,651.5800	2.6516	2,684.5400	2.6845	1.243	0	0	0
2017/08/24	R213	03/05/2018	9.57	Put	Bond Future	2,509.7900	2.5098	2,472.7600	2.4728	(1.475)	0	0	0
2017/08/24	R213	03/05/2018	9.56	Call	Bond Future	3,631.8100	3.6318	3,668.5300	3.6685	1.011	0	0	0
2017/08/24	R213	03/05/2018			Bond Future	9.3887	83.7040	9.3773	83.7780	(0.122)	0.0000	0.0000	0
2017/08/24	R213	03/05/2018	9.57	Call	Bond Future	3,668.2000	3.6682	3,705.1700	3.7052	1.008	0	0	0
2017/08/24	R213	03/05/2018	9.56	Put	Bond Future	2,536.7300	2.5367	2,499.4500	2.4994	(1.470)	0	0	0
2017/08/24	R213	03/05/2018	9.58	Call	Bond Future	3,704.7600	3.7048	3,741.9700	3.7420	1.004	0	0	0
2017/08/24	R213	03/05/2018	9.58	Put	Bond Future	2,483.1000	2.4831	2,446.3100	2.4463	(1.482)	0	0	0
2017/08/24	R214	02/11/2017	9.60	Call	Bond Future	1,231.3200	1.2313	1,325.1600	1.3252	7.621	0	0	0
2017/08/24	R214	02/11/2017			Bond Future	9.7612	71.4156	9.7248	71.6670	(0.373)	0.0000	0.0000	43,984
2017/08/24	R214	02/11/2017	9.60	Put	Bond Future	2,356.0400	2.3560	2,198.4500	2.1984	(6.689)	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
2017/08/24	R214	02/11/2017	9.58	Call	Bond Future	1,176.0200	1.1760	1,266.7500	1.2667	7.715	0	0	0
2017/08/24	R214	02/11/2017	9.58	Put	Bond Future	2,442.3500	2.4424	2,281.6500	2.2816	(6.580)	0	0	0
2017/08/24	R214	02/11/2017	9.59	Put	Bond Future	2,398.9400	2.3989	2,239.7900	2.2398	(6.634)	0	0	0
2017/08/24	R214	02/11/2017	9.59	Call	Bond Future	1,203.4700	1.2035	1,295.7500	1.2957	7.668	0	0	0
2017/08/24	R214	01/02/2018	9.84	Call	Bond Future	2,688.4100	2.6884	2,816.8200	2.8168	4.776	0	0	0
2017/08/24	R214	01/02/2018			Bond Future	9.8225	72.7275	9.7850	72.9836	(0.382)	0.0000	0.0000	0
2017/08/24	R214	01/02/2018	9.82	Call	Bond Future	2,618.9100	2.6189	2,745.2100	2.7452	4.823	0	0	0
2017/08/24	R214	01/02/2018	9.82	Put	Bond Future	2,635.6100	2.6356	2,505.7500	2.5057	(4.927)	0	0	0
2017/08/24	R214	01/02/2018	9.84	Put	Bond Future	2,568.9800	2.5690	2,441.2300	2.4412	(4.973)	0	0	0
2017/08/24	R214	01/02/2018	9.83	Call	Bond Future	2,653.5500	2.6536	2,780.9100	2.7809	4.800	0	0	0
2017/08/24	R214	01/02/2018	9.83	Put	Bond Future	2,602.1300	2.6021	2,473.3300	2.4733	(4.950)	0	0	0
2017/08/24	R214	03/05/2018	9.99	Put	Bond Future	2,991.4500	2.9914	2,871.6700	2.8717	(4.004)	0	0	0
2017/08/24	R214	03/05/2018			Bond Future	9.8782	70.7929	9.8397	71.0532	(0.389)	0.0000	0.0000	0
2017/08/24	R214	03/05/2018	9.98	Call	Bond Future	3,703.3300	3.7033	3,843.0200	3.8430	3.772	0	0	0
2017/08/24	R214	03/05/2018	9.98	Put	Bond Future	3,021.6300	3.0216	2,901.0400	2.9010	(3.991)	0	0	0
2017/08/24	R214	03/05/2018	9.99	Call	Bond Future	3,739.5100	3.7395	3,880.0100	3.8800	3.757	0	0	0
2017/08/24	R214	03/05/2018	9.97	Call	Bond Future	3,667.5400	3.6675	3,806.4100	3.8064	3.786	0	0	0
2017/08/24	R214	03/05/2018	9.97	Put	Bond Future	3,052.3100	3.0523	2,930.9000	2.9309	(3.978)	0	0	0
2017/08/24	R248	02/11/2017	9.65	Call	Bond Future	1,413.4700	1.4135	1,539.3400	1.5393	8.905	0	0	0
2017/08/24	R248	02/11/2017	9.66	Put	Bond Future	3,290.6400	3.2906	3,056.4800	3.0565	(7.116)	0	0	0
2017/08/24	R248	02/11/2017			Bond Future	9.8687	90.8948	9.8271	91.2570	(0.421)	0.0000	0.0000	75,989
2017/08/24	R248	02/11/2017	9.65	Put	Bond Future	3,347.6000	3.3476	3,111.3000	3.1113	(7.059)	0	0	0
2017/08/24	R248	02/11/2017	9.66	Call	Bond Future	1,446.5700	1.4466	1,574.5800	1.5746	8.849	0	0	0
2017/08/24	R248	02/11/2017	9.64	Call	Bond Future	1,380.8600	1.3809	1,504.5800	1.5046	8.960	0	0	0
2017/08/24	R248	02/11/2017	9.64	Put	Bond Future	3,405.2100	3.4052	3,166.7600	3.1668	(7.003)	0	0	0
2017/08/24	R248	01/02/2018	9.90	Put	Bond Future	3,619.4500	3.6194	3,429.4500	3.4294	(5.249)	0	0	0
2017/08/24	R248	01/02/2018	9.89	Call	Bond Future	3,289.7700	3.2898	3,467.1700	3.4672	5.392	0	0	0
2017/08/24	R248	01/02/2018			Bond Future	9.9334	92.5646	9.8905	92.9335	(0.432)	0.0000	0.0000	170
2017/08/24	R248	01/02/2018	9.90	Call	Bond Future	3,332.2100	3.3322	3,511.0800	3.5111	5.368	0	0	0
2017/08/24	R248	01/02/2018	9.89	Put	Bond Future	3,663.3100	3.6633	3,471.8400	3.4718	(5.227)	0	0	0
2017/08/24	R248	01/02/2018	9.91	Call	Bond Future	3,375.1700	3.3752	3,555.4900	3.5555	5.343	0	0	0
2017/08/24	R248	01/02/2018	9.91	Put	Bond Future	3,576.2700	3.5763	3,387.7200	3.3877	(5.272)	0	0	0
2017/08/24	R248	03/05/2018	10.06	Call	Bond Future	4,621.9300	4.6219	4,820.2600	4.8203	4.291	0	0	0
2017/08/24	R248	03/05/2018	10.05	Put	Bond Future	4,092.5500	4.0925	3,914.8000	3.9148	(4.343)	0	0	0
2017/08/24	R248	03/05/2018			Bond Future	9.9925	89.8604	9.9485	90.2354	(0.441)	0.0000	0.0000	0
2017/08/24	R248	03/05/2018	10.07	Call	Bond Future	4,666.3300	4.6663	4,865.8100	4.8658	4.275	0	0	0
2017/08/24	R248	03/05/2018	10.07	Put	Bond Future	4,013.8000	4.0138	3,838.3500	3.8383	(4.371)	0	0	0
2017/08/24	R248	03/05/2018	10.06	Put	Bond Future	4,053.1600	4.0532	3,876.5600	3.8766	(4.357)	0	0	0
2017/08/24	R248	03/05/2018	10.05	Call	Bond Future	4,577.4200	4.5774	4,774.6000	4.7746	4.308	0	0	0

**Total**

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