



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 04/10/2017 TO 04/10/2017

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
2017-10-04	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	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
2017-10-04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2025	02/11/2017			Bond Future	130.4772	130.4772	130.3731	130.3731	(0.080)	0.0000	0.0000	949
2017-10-04	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2025	02/11/2017	132.96	Put	Bond Future	2,482.8500	2.4828	2,586.9500	2.5869	4.193	0	0	0
2017-10-04	2025	02/11/2017	132.98	Put	Bond Future	2,502.8500	2.5028	2,606.9500	2.6069	4.159	0	0	0
2017-10-04	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2025	02/11/2017	132.97	Put	Bond Future	2,492.8500	2.4928	2,596.9500	2.5969	4.176	0	0	0
2017-10-04	2025	01/02/2018	133.89	Put	Bond Future	2,307.5900	2.3076	2,414.6900	2.4147	4.641	0	0	0
2017-10-04	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2025	01/02/2018			Bond Future	131.5824	131.5824	131.4753	131.4753	(0.081)	0.0000	0.0000	0
2017-10-04	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2025	01/02/2018	133.88	Put	Bond Future	2,297.5900	2.2976	2,404.6900	2.4047	4.661	0	0	0
2017-10-04	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2025	01/02/2018	133.90	Put	Bond Future	2,317.5900	2.3176	2,424.6900	2.4247	4.621	0	0	0
2017-10-04	2025	03/05/2018	133.21	Call	Bond Future	867.6900	0.8677	759.8400	0.7598	(12.430)	0	0	0
2017-10-04	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2025	03/05/2018			Bond Future	134.0777	134.0777	133.9698	133.9698	(0.080)	0.0000	0.0000	0
2017-10-04	2025	03/05/2018	133.22	Call	Bond Future	857.6900	0.8577	749.8400	0.7498	(12.574)	0	0	0
2017-10-04	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2025	03/05/2018	133.20	Call	Bond Future	877.6900	0.8777	769.8400	0.7698	(12.288)	0	0	0
2017-10-04	2029	02/11/2017			Bond Future	99.5408	99.5408	99.9366	99.9366	0.398	0.0000	0.0000	1,370
2017-10-04	2029	01/02/2018			Bond Future	101.4045	101.4045	101.8070	101.8070	0.397	0.0000	0.0000	0
2017-10-04	2029	03/05/2018			Bond Future	102.3105	102.3105	102.7215	102.7215	0.402	0.0000	0.0000	0
2017-10-04	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2030	02/11/2017	9.34	Call	Bond Future	672.6500	0.6727	1,029.7000	1.0297	53.081	0	0	0
2017-10-04	2030	02/11/2017			Bond Future	9.2404	93.1527	9.1879	93.5098	(0.568)	0.0000	0.0000	59,102
2017-10-04	2030	02/11/2017	9.35	Call	Bond Future	739.8100	0.7398	1,096.8600	1.0969	48.262	0	0	0
2017-10-04	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2030	02/11/2017	9.36	Call	Bond Future	806.8900	0.8069	1,163.9400	1.1639	44.250	0	0	0
2017-10-04	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2030	01/02/2018			Bond Future	9.2992	90.8598	9.2449	91.2233	(0.584)	0.0000	0.0000	0
2017-10-04	2030	01/02/2018	9.38	Call	Bond Future	537.5800	0.5376	901.0700	0.9011	67.616	0	0	0
2017-10-04	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2030	01/02/2018	9.39	Call	Bond Future	603.7800	0.6038	967.2700	0.9673	60.202	0	0	0
2017-10-04	2030	01/02/2018	9.37	Call	Bond Future	471.3200	0.4713	834.8100	0.8348	77.122	0	0	0
2017-10-04	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2030	03/05/2018	9.51	Call	Bond Future	968.0200	0.9680	1,338.1400	1.3381	38.235	0	0	0
2017-10-04	2030	03/05/2018			Bond Future	9.3615	92.5490	9.3053	92.9191	(0.600)	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
2017-10-04	2030	03/05/2018	9.49	Call	Bond Future	838.4500	0.8384	1,208.5700	1.2086	44.143	0	0	0
2017-10-04	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2030	03/05/2018	9.50	Call	Bond Future	903.2700	0.9033	1,273.3900	1.2734	40.976	0	0	0
2017-10-04	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2032	02/11/2017	9.49	Put	Bond Future	1,085.9800	1.0860	895.1900	0.8952	(17.568)	0	0	0
2017-10-04	2032	02/11/2017	9.48	Call	Bond Future	1,176.9900	1.1770	1,364.2000	1.3642	15.906	0	0	0
2017-10-04	2032	02/11/2017			Bond Future	9.4723	91.3468	9.4197	91.7286	(0.555)	0.0000	0.0000	32,988
2017-10-04	2032	02/11/2017	9.49	Call	Bond Future	1,214.1100	1.2141	1,405.1900	1.4052	15.738	0	0	0
2017-10-04	2032	02/11/2017	9.48	Put	Bond Future	1,121.1300	1.1211	926.4700	0.9265	(17.363)	0	0	0
2017-10-04	2032	02/11/2017	9.50	Call	Bond Future	1,251.9200	1.2519	1,446.8700	1.4469	15.572	0	0	0
2017-10-04	2032	02/11/2017	9.50	Put	Bond Future	1,051.5900	1.0516	864.6700	0.8647	(17.775)	0	0	0
2017-10-04	2032	01/02/2018	9.20	Call	Bond Future	1,229.1400	1.2291	1,358.7300	1.3587	10.543	0	0	7,500
2017-10-04	2032	01/02/2018	9.45	Put	Bond Future	2,583.0900	2.5831	2,372.3900	2.3724	(8.157)	0	0	0
2017-10-04	2032	01/02/2018	9.40	Put	Bond Future	2,780.2100	2.7802	2,559.6600	2.5597	(7.933)	0	0	0
2017-10-04	2032	01/02/2018	9.56	Call	Bond Future	2,353.3900	2.3534	2,553.0200	2.5530	8.483	0	0	0
2017-10-04	2032	01/02/2018	9.55	Put	Bond Future	2,219.8100	2.2198	2,028.6600	2.0287	(8.611)	0	0	0
2017-10-04	2032	01/02/2018			Bond Future	9.5365	93.0255	9.4821	93.4143	(0.570)	0.0000	0.0000	0
2017-10-04	2032	01/02/2018	9.30	Put	Bond Future	3,205.5800	3.2056	2,965.4500	2.9655	(7.491)	0	0	0
2017-10-04	2032	01/02/2018	9.30	Call	Bond Future	1,496.2700	1.4963	1,644.9800	1.6450	9.939	0	0	7,800
2017-10-04	2032	01/02/2018	9.57	Call	Bond Future	2,390.7900	2.3908	2,592.3600	2.5924	8.431	0	0	0
2017-10-04	2032	01/02/2018	9.57	Put	Bond Future	2,152.0100	2.1520	1,964.7400	1.9647	(8.702)	0	0	0
2017-10-04	2032	01/02/2018	9.20	Put	Bond Future	3,675.2200	3.6752	3,415.9700	3.4160	(7.054)	0	0	0
2017-10-04	2032	01/02/2018	9.45	Call	Bond Future	1,963.3900	1.9634	2,141.5300	2.1415	9.073	0	0	750
2017-10-04	2032	01/02/2018	9.40	Call	Bond Future	1,799.3600	1.7994	1,967.6500	1.9676	9.353	0	0	6,800
2017-10-04	2032	01/02/2018	9.56	Put	Bond Future	2,185.7100	2.1857	1,996.5000	1.9965	(8.657)	0	0	0
2017-10-04	2032	01/02/2018	9.55	Call	Bond Future	2,316.3100	2.3163	2,514.0000	2.5140	8.535	0	0	0
2017-10-04	2032	03/05/2018	9.70	Call	Bond Future	3,431.5600	3.4316	3,647.3100	3.6473	6.287	0	0	0
2017-10-04	2032	03/05/2018	9.71	Put	Bond Future	2,702.7100	2.7027	2,523.9600	2.5240	(6.614)	0	0	0
2017-10-04	2032	03/05/2018			Bond Future	9.6002	90.5981	9.5440	90.9940	(0.585)	0.0000	0.0000	0
2017-10-04	2032	03/05/2018	9.70	Put	Bond Future	2,733.8100	2.7338	2,553.6500	2.5537	(6.590)	0	0	0
2017-10-04	2032	03/05/2018	9.71	Call	Bond Future	3,469.9200	3.4699	3,687.0800	3.6871	6.258	0	0	0
2017-10-04	2032	03/05/2018	9.72	Call	Bond Future	3,508.2200	3.5082	3,726.7900	3.7268	6.230	0	0	0
2017-10-04	2032	03/05/2018	9.72	Put	Bond Future	2,671.6200	2.6716	2,494.2800	2.4943	(6.638)	0	0	0
2017-10-04	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2033	02/11/2017	110.07	Put	Bond Future	4,913.8800	4.9139	4,925.9800	4.9260	0.246	0	0	0
2017-10-04	2033	02/11/2017			Bond Future	105.1561	105.1561	105.1440	105.1440	(0.012)	0.0000	0.0000	5,234
2017-10-04	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2033	02/11/2017	110.09	Put	Bond Future	4,933.8800	4.9339	4,945.9800	4.9460	0.245	0	0	0
2017-10-04	2033	02/11/2017	110.08	Put	Bond Future	4,923.8800	4.9239	4,935.9800	4.9360	0.246	0	0	0
2017-10-04	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2033	01/02/2018			Bond Future	107.1250	107.1250	107.1119	107.1119	(0.012)	0.0000	0.0000	0
2017-10-04	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2033	01/02/2018	109.64	Put	Bond Future	2,515.0400	2.5150	2,528.1100	2.5281	0.520	0	0	0
2017-10-04	2033	01/02/2018	109.66	Put	Bond Future	2,535.0400	2.5350	2,548.1100	2.5481	0.516	0	0	0

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2017-10-04	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2033	01/02/2018	109.65	Put	Bond Future	2,525.0400	2.5250	2,538.1100	2.5381	0.518	0	0	0
2017-10-04	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2033	03/05/2018			Bond Future	108.0698	108.0698	108.0574	108.0574	(0.011)	0.0000	0.0000	0
2017-10-04	2033	03/05/2018	107.70	Call	Bond Future	369.7800	0.3698	357.3900	0.3574	(3.351)	0	0	0
2017-10-04	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2033	03/05/2018	107.71	Call	Bond Future	359.7800	0.3598	347.3900	0.3474	(3.444)	0	0	0
2017-10-04	2033	03/05/2018	107.69	Call	Bond Future	379.7800	0.3798	367.3900	0.3674	(3.262)	0	0	0
2017-10-04	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2037	02/11/2017	9.67	Put	Bond Future	1,754.9900	1.7550	1,525.1100	1.5251	(13.099)	0	0	0
2017-10-04	2037	02/11/2017			Bond Future	9.7572	91.4393	9.7097	91.8150	(0.487)	0.0000	0.0000	54,588
2017-10-04	2037	02/11/2017	9.66	Call	Bond Future	1,030.5700	1.0306	1,173.0000	1.1730	13.821	0	0	0
2017-10-04	2037	02/11/2017	9.66	Put	Bond Future	1,801.6300	1.8016	1,568.3900	1.5684	(12.946)	0	0	0
2017-10-04	2037	02/11/2017	9.67	Call	Bond Future	1,063.7300	1.0637	1,209.5200	1.2095	13.706	0	0	0
2017-10-04	2037	02/11/2017	9.65	Call	Bond Future	997.9800	0.9980	1,137.0700	1.1371	13.937	0	0	0
2017-10-04	2037	02/11/2017	9.65	Put	Bond Future	1,848.9600	1.8490	1,612.3800	1.6124	(12.795)	0	0	0
2017-10-04	2037	01/02/2018	9.82	Put	Bond Future	2,559.6800	2.5597	2,367.6700	2.3677	(7.501)	0	0	0
2017-10-04	2037	01/02/2018			Bond Future	9.8212	88.8645	9.7722	89.2470	(0.499)	0.0000	0.0000	160
2017-10-04	2037	01/02/2018	9.82	Call	Bond Future	2,550.2600	2.5503	2,740.7200	2.7407	7.468	0	0	0
2017-10-04	2037	01/02/2018	9.81	Put	Bond Future	2,598.1300	2.5981	2,404.2600	2.4043	(7.462)	0	0	0
2017-10-04	2037	01/02/2018	9.83	Call	Bond Future	2,589.7900	2.5898	2,782.1000	2.7821	7.426	0	0	0
2017-10-04	2037	01/02/2018	9.83	Put	Bond Future	2,521.4600	2.5215	2,331.3000	2.3313	(7.542)	0	0	0
2017-10-04	2037	01/02/2018	9.81	Call	Bond Future	2,510.8500	2.5109	2,699.4500	2.6994	7.511	0	0	0
2017-10-04	2037	03/05/2018	9.99	Call	Bond Future	3,933.7800	3.9338	4,144.8000	4.1448	5.364	0	0	0
2017-10-04	2037	03/05/2018	9.97	Put	Bond Future	3,225.4300	3.2254	3,044.3400	3.0443	(5.614)	0	0	0
2017-10-04	2037	03/05/2018			Bond Future	9.8880	90.5166	9.8375	90.9061	(0.511)	0.0000	0.0000	0
2017-10-04	2037	03/05/2018	9.99	Put	Bond Future	3,156.0300	3.1560	2,977.5900	2.9776	(5.654)	0	0	0
2017-10-04	2037	03/05/2018	9.97	Call	Bond Future	3,851.4500	3.8514	4,059.8200	4.0598	5.410	0	0	0
2017-10-04	2037	03/05/2018	9.98	Put	Bond Future	3,190.7100	3.1907	3,010.9500	3.0110	(5.634)	0	0	0
2017-10-04	2037	03/05/2018	9.98	Call	Bond Future	3,892.6500	3.8926	4,102.3500	4.1024	5.387	0	0	0
2017-10-04	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2038	02/11/2017			Bond Future	128.9298	128.9298	128.9146	128.9146	(0.012)	0.0000	0.0000	19,719
2017-10-04	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2038	02/11/2017	136.82	Put	Bond Future	7,890.1800	7.8902	7,905.4200	7.9054	0.193	0	0	0
2017-10-04	2038	02/11/2017	136.80	Put	Bond Future	7,870.1800	7.8702	7,885.4200	7.8854	0.194	0	0	0
2017-10-04	2038	02/11/2017	136.81	Put	Bond Future	7,880.1800	7.8802	7,895.4200	7.8954	0.193	0	0	0
2017-10-04	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2038	01/02/2018	136.95	Put	Bond Future	7,111.1100	7.1111	7,127.6600	7.1277	0.233	0	0	0
2017-10-04	2038	01/02/2018			Bond Future	129.8389	129.8389	129.8223	129.8223	(0.013)	0.0000	0.0000	0
2017-10-04	2038	01/02/2018	136.94	Put	Bond Future	7,101.1100	7.1011	7,117.6600	7.1177	0.233	0	0	0
2017-10-04	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2038	01/02/2018	136.93	Put	Bond Future	7,091.1100	7.0911	7,107.6600	7.1077	0.233	0	0	0
2017-10-04	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2038	03/05/2018	132.27	Call	Bond Future	31.0600	0.0311	15.4700	0.0155	(50.193)	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
2017-10-04	2038	03/05/2018			Bond Future	132.3011		132.3011	132.2855	132.2855	(0.012)	0.0000	0.0000	0
2017-10-04	2038	03/05/2018	132.28	Call	Bond Future	21.0600		0.0211	5.4700	0.0055	(74.027)	0	0	0
2017-10-04	2038	03/05/2018	132.27	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2038	03/05/2018	132.29	Call	Bond Future	11.0600		0.0111	0.0000	0.0000	(100.000)	0	0	0
2017-10-04	2038	03/05/2018	132.29	Put	Bond Future	0.0000		0.0000	4.5300	0.0045	100.000	0	0	0
2017-10-04	2040	02/11/2017	9.67	Put	Bond Future	2,461.1700		2.4612	2,180.6900	2.1807	(11.396)	0	0	0
2017-10-04	2040	02/11/2017			Bond Future	9.8626		94.6771	9.8150	95.0772	(0.482)	0.0000	0.0000	17,446
2017-10-04	2040	02/11/2017	9.66	Call	Bond Future	794.9600		0.7950	911.3600	0.9114	14.642	0	0	0
2017-10-04	2040	02/11/2017	9.66	Put	Bond Future	2,519.3400		2.5193	2,235.6400	2.2356	(11.261)	0	0	0
2017-10-04	2040	02/11/2017	9.67	Call	Bond Future	823.1300		0.8231	942.7500	0.9428	14.532	0	0	0
2017-10-04	2040	02/11/2017	9.65	Call	Bond Future	767.3600		0.7674	880.5700	0.8806	14.753	0	0	0
2017-10-04	2040	02/11/2017	9.65	Put	Bond Future	2,578.2100		2.5782	2,291.3200	2.2913	(11.127)	0	0	0
2017-10-04	2040	01/02/2018	9.89	Call	Bond Future	2,648.2800		2.6483	2,843.9900	2.8440	7.390	0	0	0
2017-10-04	2040	01/02/2018			Bond Future	9.9277		91.9115	9.8787	92.3189	(0.494)	0.0000	0.0000	0
2017-10-04	2040	01/02/2018	9.87	Call	Bond Future	2,567.6000		2.5676	2,759.4500	2.7594	7.472	0	0	0
2017-10-04	2040	01/02/2018	9.87	Put	Bond Future	3,047.4300		3.0474	2,831.9700	2.8320	(7.070)	0	0	0
2017-10-04	2040	01/02/2018	9.88	Put	Bond Future	3,004.2700		3.0043	2,790.7400	2.7907	(7.108)	0	0	0
2017-10-04	2040	01/02/2018	9.89	Put	Bond Future	2,961.3600		2.9614	2,749.7600	2.7498	(7.145)	0	0	0
2017-10-04	2040	01/02/2018	9.88	Call	Bond Future	2,607.8800		2.6079	2,801.6600	2.8017	7.431	0	0	0
2017-10-04	2040	03/05/2018	10.08	Put	Bond Future	3,541.8900		3.5419	3,349.0900	3.3491	(5.443)	0	0	0
2017-10-04	2040	03/05/2018			Bond Future	9.9956		93.6201	9.9450	94.0350	(0.506)	0.0000	0.0000	0
2017-10-04	2040	03/05/2018	10.07	Call	Bond Future	4,184.6800		4.1847	4,405.3600	4.4054	5.274	0	0	0
2017-10-04	2040	03/05/2018	10.07	Put	Bond Future	3,579.3000		3.5793	3,385.1300	3.3851	(5.425)	0	0	0
2017-10-04	2040	03/05/2018	10.08	Call	Bond Future	4,228.1000		4.2281	4,450.1500	4.4501	5.252	0	0	0
2017-10-04	2040	03/05/2018	10.06	Call	Bond Future	4,141.4700		4.1415	4,360.7700	4.3608	5.295	0	0	0
2017-10-04	2040	03/05/2018	10.06	Put	Bond Future	3,617.0300		3.6170	3,421.4800	3.4215	(5.406)	0	0	0
2017-10-04	2044	02/11/2017	9.68	Call	Bond Future	861.4300		0.8614	1,001.3200	1.0013	16.239	0	0	0
2017-10-04	2044	02/11/2017			Bond Future	9.8667		91.9150	9.8142	92.3631	(0.532)	0.0000	0.0000	26,425
2017-10-04	2044	02/11/2017	9.66	Call	Bond Future	803.7900		0.8038	936.4200	0.9364	16.501	0	0	0
2017-10-04	2044	02/11/2017	9.66	Put	Bond Future	2,589.9700		2.5900	2,274.4600	2.2745	(12.182)	0	0	0
2017-10-04	2044	02/11/2017	9.68	Put	Bond Future	2,472.1300		2.4721	2,163.8800	2.1639	(12.469)	0	0	0
2017-10-04	2044	02/11/2017	9.67	Call	Bond Future	832.2700		0.8323	968.5100	0.9685	16.370	0	0	0
2017-10-04	2044	02/11/2017	9.67	Put	Bond Future	2,530.6400		2.5306	2,218.7400	2.2187	(12.325)	0	0	0
2017-10-04	2044	01/02/2018	9.90	Put	Bond Future	2,980.9900		2.9810	2,747.8700	2.7479	(7.820)	0	0	0
2017-10-04	2044	01/02/2018	9.89	Call	Bond Future	2,694.6100		2.6946	2,915.6200	2.9156	8.202	0	0	0
2017-10-04	2044	01/02/2018			Bond Future	9.9291		89.2238	9.8750	89.6801	(0.545)	0.0000	0.0000	0
2017-10-04	2044	01/02/2018	9.90	Call	Bond Future	2,735.9800		2.7360	2,959.1300	2.9591	8.156	0	0	0
2017-10-04	2044	01/02/2018	9.89	Put	Bond Future	3,024.0600		3.0241	2,788.8000	2.7888	(7.780)	0	0	0
2017-10-04	2044	01/02/2018	9.91	Call	Bond Future	2,777.8800		2.7779	3,003.1700	3.0032	8.110	0	0	0
2017-10-04	2044	01/02/2018	9.91	Put	Bond Future	2,938.6000		2.9386	2,707.6200	2.7076	(7.860)	0	0	0
2017-10-04	2044	03/05/2018	10.10	Call	Bond Future	4,401.5800		4.4016	4,655.2400	4.6552	5.763	0	0	0
2017-10-04	2044	03/05/2018	10.09	Put	Bond Future	3,566.8800		3.5669	3,354.4600	3.3545	(5.955)	0	0	0
2017-10-04	2044	03/05/2018			Bond Future	9.9940		90.8825	9.9383	91.3471	(0.558)	0.0000	0.0000	0
2017-10-04	2044	03/05/2018	10.11	Call	Bond Future	4,446.0200		4.4460	4,701.1900	4.7012	5.739	0	0	0
2017-10-04	2044	03/05/2018	10.11	Put	Bond Future	3,492.3600		3.4924	3,282.9700	3.2830	(5.996)	0	0	0
2017-10-04	2044	03/05/2018	10.10	Put	Bond Future	3,529.4600		3.5295	3,318.5600	3.3186	(5.975)	0	0	0

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2017-10-04	2044	03/05/2018	10.09	Call	Bond Future	4,357.3400	4.3573	4,609.4800	4.6095	5.787	0	0	0
2017-10-04	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2046	02/11/2017	136.30	Put	Bond Future	11,972.0300	11.9720	12,736.7700	12.7368	6.388	0	0	0
2017-10-04	2046	02/11/2017			Bond Future	124.3280	124.3280	123.5632	123.5632	(0.615)	0.0000	0.0000	21,292
2017-10-04	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2046	02/11/2017	136.32	Put	Bond Future	11,992.0300	11.9920	12,756.7700	12.7568	6.377	0	0	0
2017-10-04	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2046	02/11/2017	136.31	Put	Bond Future	11,982.0300	11.9820	12,746.7700	12.7468	6.382	0	0	0
2017-10-04	2046	01/02/2018	132.92	Put	Bond Future	6,264.4000	6.2644	7,044.2700	7.0443	12.449	0	0	0
2017-10-04	2046	01/02/2018			Bond Future	126.6556	126.6556	125.8757	125.8757	(0.616)	0.0000	0.0000	0
2017-10-04	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2046	01/02/2018	132.91	Put	Bond Future	6,254.4000	6.2544	7,034.2700	7.0343	12.469	0	0	0
2017-10-04	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2046	01/02/2018	132.90	Put	Bond Future	6,244.4000	6.2444	7,024.2700	7.0243	12.489	0	0	0
2017-10-04	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2046	03/05/2018			Bond Future	127.4594	127.4594	126.6659	126.6659	(0.623)	0.0000	0.0000	0
2017-10-04	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2046	03/05/2018	127.93	Put	Bond Future	470.6000	0.4706	1,264.0500	1.2641	168.604	0	0	0
2017-10-04	2046	03/05/2018	127.95	Put	Bond Future	490.6000	0.4906	1,284.0500	1.2841	161.731	0	0	0
2017-10-04	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2046	03/05/2018	127.94	Put	Bond Future	480.6000	0.4806	1,274.0500	1.2741	165.096	0	0	0
2017-10-04	2050	02/11/2017	144.66	Put	Bond Future	11,917.2100	11.9172	12,227.1600	12.2272	2.601	0	0	0
2017-10-04	2050	02/11/2017	144.67	Put	Bond Future	11,927.2100	11.9272	12,237.1600	12.2372	2.599	0	0	0
2017-10-04	2050	02/11/2017			Bond Future	132.7428	132.7428	132.4328	132.4328	(0.233)	0.0000	0.0000	22,612
2017-10-04	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2050	02/11/2017	144.65	Put	Bond Future	11,907.2100	11.9072	12,217.1600	12.2172	2.603	0	0	0
2017-10-04	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2050	01/02/2018	140.23	Put	Bond Future	6,675.1200	6.6751	6,991.8800	6.9919	4.745	0	0	0
2017-10-04	2050	01/02/2018			Bond Future	133.5549	133.5549	133.2381	133.2381	(0.237)	0.0000	0.0000	0
2017-10-04	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2050	01/02/2018	140.25	Put	Bond Future	6,695.1200	6.6951	7,011.8800	7.0119	4.731	0	0	0
2017-10-04	2050	01/02/2018	140.24	Put	Bond Future	6,685.1200	6.6851	7,001.8800	7.0019	4.738	0	0	0
2017-10-04	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2050	03/05/2018	135.61	Call	Bond Future	477.5600	0.4776	156.0200	0.1560	(67.330)	0	0	0
2017-10-04	2050	03/05/2018			Bond Future	136.0876	136.0876	135.7660	135.7660	(0.236)	0.0000	0.0000	0
2017-10-04	2050	03/05/2018	135.62	Call	Bond Future	467.5600	0.4676	146.0200	0.1460	(68.770)	0	0	0
2017-10-04	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	2050	03/05/2018	135.63	Call	Bond Future	457.5600	0.4576	136.0200	0.1360	(70.273)	0	0	0
2017-10-04	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-10-04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	AL37	02/11/2017			Index Future	556.1240	556.1240	557.2740	557.2740	0.207	0.0000	0.0000	0
2017-10-04	AL37	01/02/2018			Index Future	566.3450	566.3450	567.5150	567.5150	0.207	0.0000	0.0000	0
2017-10-04	AL37	03/05/2018			Index Future	576.8770	576.8770	578.0670	578.0670	0.206	0.0000	0.0000	0
2017-10-04	AL7T	02/11/2017			Index Future	639.9150	639.9150	641.8230	641.8230	0.298	0.0000	0.0000	0
2017-10-04	AL7T	01/02/2018			Index Future	651.6760	651.6760	653.6180	653.6180	0.298	0.0000	0.0000	0
2017-10-04	AL7T	03/05/2018			Index Future	663.7940	663.7940	665.7700	665.7700	0.298	0.0000	0.0000	0
2017-10-04	ALBI	02/11/2017			Index Future	575.0350	575.0350	577.0500	577.0500	0.350	0.0000	0.0000	776
2017-10-04	ALBI	01/02/2018			Index Future	585.6040	585.6040	587.6540	587.6540	0.350	0.0000	0.0000	0
2017-10-04	ALBI	03/05/2018			Index Future	596.4940	596.4940	598.5800	598.5800	0.350	0.0000	0.0000	0
2017-10-04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-10-04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-10-04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	EL28	02/11/2017			Bond Future	127.5994	127.5994	127.5916	127.5916	(0.006)	0.0000	0.0000	0
2017-10-04	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	EL28	02/11/2017	133.87	Put	Bond Future	6,270.5500	6.2705	6,278.4200	6.2784	0.126	0	0	0
2017-10-04	EL28	02/11/2017	133.89	Put	Bond Future	6,290.5500	6.2905	6,298.4200	6.2984	0.125	0	0	0
2017-10-04	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	EL28	02/11/2017	133.88	Put	Bond Future	6,280.5500	6.2805	6,288.4200	6.2884	0.125	0	0	0
2017-10-04	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-04	EL28	01/02/2018			Bond Future	129.9886		129.9886	129.9796	(0.007)	0.0000	0.0000	0
2017-10-04	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	EL28	01/02/2018	132.29	Put	Bond Future	2,301.4300	2.3014	2,310.3800	2,3104	0.389	0	0	0
2017-10-04	EL28	01/02/2018	132.31	Put	Bond Future	2,321.4300	2.3214	2,330.3800	2,3304	0.386	0	0	0
2017-10-04	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	EL28	01/02/2018	132.30	Put	Bond Future	2,311.4300	2.3114	2,320.3800	2,3204	0.387	0	0	0
2017-10-04	EL28	03/05/2018	133.20	Put	Bond Future	746.3000	0.7463	754.2600	0.7543	1.067	0	0	0
2017-10-04	EL28	03/05/2018			Bond Future	132.4537	132.4537	132.4457	132.4457	(0.006)	0.0000	0.0000	0
2017-10-04	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	EL28	03/05/2018	133.19	Put	Bond Future	736.3000	0.7363	744.2600	0.7443	1.081	0	0	0
2017-10-04	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	EL28	03/05/2018	133.18	Put	Bond Future	726.3000	0.7263	734.2600	0.7343	1.096	0	0	0
2017-10-04	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	ES33	02/11/2017	10.66	Put	Bond Future	960.9700	0.9610	662.9200	0.6629	(31.016)	0	0	0
2017-10-04	ES33	02/11/2017			Bond Future	10.8167	76.1865	10.7678	76.4846	(0.452)	0.0000	0.0000	9,466
2017-10-04	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	ES33	02/11/2017	10.68	Put	Bond Future	837.3300	0.8373	539.2800	0.5393	(35.595)	0	0	0
2017-10-04	ES33	02/11/2017	10.67	Put	Bond Future	899.1100	0.8991	601.0600	0.6011	(33.149)	0	0	0
2017-10-04	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	ES33	01/02/2018	10.99	Call	Bond Future	393.1400	0.3931	696.6400	0.6966	77.199	0	0	0
2017-10-04	ES33	01/02/2018			Bond Future	10.9239	77.5866	10.8733	77.8901	(0.464)	0.0000	0.0000	0
2017-10-04	ES33	01/02/2018	11.00	Call	Bond Future	452.3700	0.4524	755.8700	0.7559	67.091	0	0	0
2017-10-04	ES33	01/02/2018	10.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	ES33	01/02/2018	11.01	Call	Bond Future	511.5200	0.5115	815.0200	0.8150	59.333	0	0	0
2017-10-04	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	ES33	03/05/2018	11.22	Call	Bond Future	1,109.7200	1.1097	1,418.7000	1,4187	27.843	0	0	0
2017-10-04	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	ES33	03/05/2018			Bond Future	11.0290	75.2377	10.9766	75.5467	(0.475)	0.0000	0.0000	0
2017-10-04	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	ES33	03/05/2018	11.20	Call	Bond Future	994.6500	0.9947	1,303.6300	1,3036	31.064	0	0	0
2017-10-04	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	ES33	03/05/2018	11.21	Call	Bond Future	1,052.2200	1.0522	1,361.2000	1,3612	29.365	0	0	0
2017-10-04	ES42	02/11/2017			Bond Future	11.0652	78.7763	11.0165	79.1106	(0.441)	0.0000	0.0000	7,957
2017-10-04	ES42	01/02/2018			Bond Future	11.1689	80.2240	11.1184	80.5644	(0.452)	0.0000	0.0000	0
2017-10-04	ES42	03/05/2018			Bond Future	11.2757	77.4544	11.2234	77.8009	(0.463)	0.0000	0.0000	0
2017-10-04	GOVI	02/11/2017	572.45	Call	GOVI	12,060.0000	1.2060	32,340.0000	3,2340	168.159	0	0	0
2017-10-04	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	GOVI	02/11/2017			GOVI	573.6560	573.6560	575.6840	575.6840	0.354	0.0000	0.0000	672
2017-10-04	GOVI	02/11/2017	572.46	Call	GOVI	11,960.0000	1.1960	32,240.0000	3,2240	169.565	0	0	0
2017-10-04	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0
2017-10-04	GOVI	02/11/2017	572.44	Call	GOVI	12,160.0000	1.2160	32,440.0000	3,2440	166.776	0	0	0
2017-10-04	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2017-10-04	GOVI	01/02/2018			GOVI	584.1990		584.1990	586.2630	586.2630	0.353	0.0000	0.0000	0
2017-10-04	GOVI	01/02/2018	581.03	Call	GOVI	31,690.0000	3.1690	52,330.0000	5.2330	65.131	0	0	0	
2017-10-04	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-04	GOVI	01/02/2018	581.04	Call	GOVI	31,590.0000	3.1590	52,230.0000	5.2230	65.337	0	0	0	
2017-10-04	GOVI	01/02/2018	581.02	Call	GOVI	31,790.0000	3.1790	52,430.0000	5.2430	64.926	0	0	0	
2017-10-04	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-04	GOVI	03/05/2018	590.27	Call	GOVI	47,930.0000	4.7930	68,930.0000	6.8930	43.814	0	0	0	
2017-10-04	GOVI	03/05/2018	590.29	Call	GOVI	47,730.0000	4.7730	68,730.0000	6.8730	43.997	0	0	0	
2017-10-04	GOVI	03/05/2018			GOVI	595.0630	595.0630	597.1630	597.1630	0.353	0.0000	0.0000	0	
2017-10-04	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-04	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-04	GOVI	03/05/2018	590.28	Call	GOVI	47,830.0000	4.7830	68,830.0000	6.8830	43.905	0	0	0	
2017-10-04	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2017-10-04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0	
2017-10-04	IGOV	02/11/2017			Index Future	251.0060	251.0060	250.8300	250.8300	(0.070)	0.0000	0.0000	1,167	
2017-10-04	IGOV	01/02/2018			Index Future	255.7050	255.7050	255.5240	255.5240	(0.071)	0.0000	0.0000	0	
2017-10-04	IGOV	03/05/2018			Index Future	260.5550	260.5550	260.3720	260.3720	(0.070)	0.0000	0.0000	0	
2017-10-04	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0	
2017-10-04	IS01	21/12/2017			Interest Rate Swap	99.7596	99.7596	99.7596	99.7596	0.000	0.0000	0.0000	0	
2017-10-04	IS01	15/03/2018			Interest Rate Swap	99.6693	99.6693	99.6740	99.6740	0.005	0.0000	0.0000	0	
2017-10-04	IS01	21/06/2018			Interest Rate Swap	99.7747	99.7747	99.7807	99.7807	0.006	0.0000	0.0000	0	
2017-10-04	IS01	20/09/2018			Interest Rate Swap	99.8780	99.8780	99.8864	99.8864	0.008	0.0000	0.0000	0	
2017-10-04	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2017-10-04	IS02	18/12/2017			Interest Rate Swap	99.7970	99.7970	99.7970	99.7970	0.000	0.0000	0.0000	0	
2017-10-04	IS02	16/03/2018			Interest Rate Swap	98.9544	98.9544	98.9587	98.9587	0.004	0.0000	0.0000	0	
2017-10-04	IS02	15/06/2018			Interest Rate Swap	98.4671	98.4671	98.4738	98.4738	0.007	0.0000	0.0000	0	
2017-10-04	IS02	21/09/2018			Interest Rate Swap	98.3459	98.3459	98.3542	98.3542	0.008	0.0000	0.0000	0	
2017-10-04	IS02	21/12/2018			Interest Rate Swap	98.6900	98.6900	98.6900	98.6900	0.000	0.0000	0.0000	0	
2017-10-04	IS02	15/03/2019			Interest Rate Swap	99.0476	99.0476	99.0537	99.0537	0.006	0.0000	0.0000	0	
2017-10-04	IS02	21/06/2019			Interest Rate Swap	99.3980	99.3980	99.3996	99.3996	0.002	0.0000	0.0000	0	
2017-10-04	IS02	20/09/2019			Interest Rate Swap	99.7647	99.7647	99.7746	99.7746	0.010	0.0000	0.0000	0	
2017-10-04	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	
2017-10-04	IS05	17/12/2020			Interest Rate Swap	95.9479	95.9479	95.8732	95.8732	(0.078)	0.0000	0.0000	0	
2017-10-04	IS05	16/03/2021			Interest Rate Swap	95.1816	95.1816	95.0858	95.0858	(0.101)	0.0000	0.0000	0	
2017-10-04	IS05	15/06/2021			Interest Rate Swap	94.3822	94.3822	94.2660	94.2660	(0.123)	0.0000	0.0000	0	
2017-10-04	IS05	21/09/2021			Interest Rate Swap	94.5590	94.5590	94.4244	94.4244	(0.142)	0.0000	0.0000	0	
2017-10-04	IS05	21/12/2021			Interest Rate Swap	96.7554	96.7554	96.6101	96.6101	(0.150)	0.0000	0.0000	51	
2017-10-04	IS05	15/03/2022			Interest Rate Swap	96.8966	96.8966	96.7447	96.7447	(0.157)	0.0000	0.0000	0	
2017-10-04	IS05	21/06/2022			Interest Rate Swap	98.0889	98.0889	97.9309	97.9309	(0.161)	0.0000	0.0000	0	
2017-10-04	IS05	20/09/2022			Interest Rate Swap	100.3000	100.3000	100.1363	100.1363	(0.163)	0.0000	0.0000	0	
2017-10-04	IS05	20/12/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-04	IS10	17/12/2025			Interest Rate Swap	95.1322	95.1322	94.8538	94.8538	(0.293)	0.0000	0.0000	0
2017-10-04	IS10	16/03/2026			Interest Rate Swap	92.1738	92.1738	91.8763	91.8763	(0.323)	0.0000	0.0000	0
2017-10-04	IS10	15/06/2026			Interest Rate Swap	90.9511	90.9511	90.6350	90.6350	(0.348)	0.0000	0.0000	0
2017-10-04	IS10	21/09/2026			Interest Rate Swap	93.1319	93.1319	92.8031	92.8031	(0.353)	0.0000	0.0000	0
2017-10-04	IS10	21/12/2026			Interest Rate Swap	96.9270	96.9270	96.5939	96.5939	(0.344)	0.0000	0.0000	0
2017-10-04	IS10	15/03/2027			Interest Rate Swap	95.5199	95.5199	95.1766	95.1766	(0.359)	0.0000	0.0000	0
2017-10-04	IS10	21/06/2027			Interest Rate Swap	97.5974	97.5974	97.2498	97.2498	(0.356)	0.0000	0.0000	0
2017-10-04	IS10	20/09/2027			Interest Rate Swap	101.3297	101.3297	100.9823	100.9823	(0.343)	0.0000	0.0000	0
2017-10-04	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-10-04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-10-04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-10-04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-10-04	JBAF	18/10/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017-10-04	JBAF	15/11/2017			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2017-10-04	JBAF	20/12/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-10-04	JBAF	17/01/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017-10-04	JBAF	21/02/2018			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2017-10-04	JBAF	20/03/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	2,500
2017-10-04	JBAF	18/04/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017-10-04	JBAF	20/06/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-04	JBAF	19/09/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-10-04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-10-04	JBAF	19/12/2018			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	0
2017-10-04	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-10-04	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-10-04	R023	02/11/2017	8.56	Call	Bond Future	2,252.9000	2.2529	2,487.4900	2.4875	10.413	0	0	0
2017-10-04	R023	02/11/2017			Bond Future	8.0240	100.2715	7.9667	100.5142	(0.714)	0.0000	0.0000	56,990
2017-10-04	R023	02/11/2017	8.56	Put	Bond Future	17.9300	0.0179	9.7700	0.0098	(45.510)	0	0	0
2017-10-04	R023	02/11/2017	8.58	Put	Bond Future	15.2200	0.0152	8.1800	0.0082	(46.255)	0	0	0
2017-10-04	R023	02/11/2017	8.57	Call	Bond Future	2,292.6000	2.2926	2,527.7700	2.5278	10.258	0	0	0
2017-10-04	R023	02/11/2017	8.57	Put	Bond Future	16.5300	0.0165	8.9500	0.0090	(45.856)	0	0	0
2017-10-04	R023	02/11/2017	8.58	Call	Bond Future	2,332.3800	2.3324	2,568.0900	2.5681	10.106	0	0	0
2017-10-04	R023	01/02/2018	8.33	Put	Bond Future	608.8400	0.6088	525.4900	0.5255	(13.690)	0	0	0
2017-10-04	R023	01/02/2018			Bond Future	8.0634	102.1142	8.0026	102.3613	(0.754)	0.0000	0.0000	0
2017-10-04	R023	01/02/2018	8.32	Call	Bond Future	1,656.4900	1.6565	1,818.9100	1.8189	9.805	0	0	0
2017-10-04	R023	01/02/2018	8.32	Put	Bond Future	622.0100	0.6220	537.3300	0.5373	(13.614)	0	0	0
2017-10-04	R023	01/02/2018	8.33	Call	Bond Future	1,683.3700	1.6834	1,847.1200	1.8471	9.728	0	0	0
2017-10-04	R023	01/02/2018	8.31	Call	Bond Future	1,630.0400	1.6300	1,791.1000	1.7911	9.881	0	0	0
2017-10-04	R023	01/02/2018	8.31	Put	Bond Future	635.6300	0.6356	549.5900	0.5496	(13.536)	0	0	0
2017-10-04	R023	03/05/2018	8.27	Call	Bond Future	1,708.8100	1.7088	1,856.9300	1.8569	8.668	0	0	0
2017-10-04	R023	03/05/2018			Bond Future	8.0948	100.0831	8.0302	100.3346	(0.797)	0.0000	0.0000	0
2017-10-04	R023	03/05/2018	8.27	Put	Bond Future	1,029.9800	1.0300	926.5400	0.9265	(10.043)	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
2017-10-04	R023	03/05/2018	8.28	Call	Bond Future	1,731.9000	1.7319	1,881.1300	1.8811	8.617	0	0	0
2017-10-04	R023	03/05/2018	8.29	Put	Bond Future	999.4900	0.9995	898.2600	0.8983	(10.128)	0	0	0
2017-10-04	R023	03/05/2018	8.28	Put	Bond Future	1,014.5000	1.0145	912.1700	0.9122	(10.087)	0	0	0
2017-10-04	R023	03/05/2018	8.29	Call	Bond Future	1,755.4400	1.7554	1,905.7700	1.9058	8.564	0	0	0
2017-10-04	R035	02/11/2017	9.61	Put	Bond Future	265.9100	0.2659	0.0000	0.0000	(100.000)	0	0	0
2017-10-04	R035	02/11/2017			Bond Future	9.6434	95.2347	9.5958	95.6139	(0.494)	0.0000	0.0000	37,540
2017-10-04	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	33.6000	0.0336	100.000	0	0	0
2017-10-04	R035	02/11/2017	9.60	Put	Bond Future	345.6500	0.3456	0.0000	0.0000	(100.000)	0	0	0
2017-10-04	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	113.3400	0.1133	100.000	0	0	0
2017-10-04	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R035	02/11/2017	9.59	Put	Bond Future	425.4900	0.4255	46.2400	0.0462	(89.133)	0	0	0
2017-10-04	R035	01/02/2018	9.75	Call	Bond Future	303.7400	0.3037	689.8600	0.6899	127.122	0	0	0
2017-10-04	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R035	01/02/2018			Bond Future	9.7111	96.9848	9.6619	97.3709	(0.507)	0.0000	0.0000	0
2017-10-04	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R035	01/02/2018	9.73	Call	Bond Future	147.8400	0.1478	533.9600	0.5340	261.174	0	0	0
2017-10-04	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R035	01/02/2018	9.74	Call	Bond Future	225.8400	0.2258	611.9600	0.6120	170.971	0	0	0
2017-10-04	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R035	03/05/2018			Bond Future	9.7743	94.2878	9.7236	94.6810	(0.519)	0.0000	0.0000	0
2017-10-04	R035	03/05/2018	9.90	Call	Bond Future	962.7200	0.9627	1,355.9000	1.3559	40.841	0	0	0
2017-10-04	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R035	03/05/2018	9.91	Call	Bond Future	1,038.6800	1.0387	1,431.8600	1.4319	37.854	0	0	0
2017-10-04	R035	03/05/2018	9.89	Call	Bond Future	886.6700	0.8867	1,279.8500	1.2798	44.343	0	0	0
2017-10-04	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R186	02/11/2017	8.89	Put	Bond Future	433.5900	0.4336	349.7700	0.3498	(19.332)	0	0	0
2017-10-04	R186	02/11/2017	8.88	Call	Bond Future	1,821.2100	1.8212	2,085.0000	2.0850	14.484	0	0	0
2017-10-04	R186	02/11/2017	8.75	Put	Bond Future	749.9400	0.7499	620.8300	0.6208	(17.216)	0	0	0
2017-10-04	R186	02/11/2017			Bond Future	8.6733	115.3195	8.6209	115.6700	(0.604)	0.0000	0.0000	135,561
2017-10-04	R186	02/11/2017	8.75	Call	Bond Future	1,260.8300	1.2608	1,482.1900	1.4822	17.557	0	0	0
2017-10-04	R186	02/11/2017	8.89	Call	Bond Future	1,868.4000	1.8684	2,135.0500	2.1350	14.272	0	0	0
2017-10-04	R186	02/11/2017	8.88	Put	Bond Future	452.0500	0.4520	365.3700	0.3654	(19.175)	0	0	0
2017-10-04	R186	02/11/2017	8.90	Call	Bond Future	1,916.1300	1.9161	2,185.6800	2.1857	14.067	0	0	0
2017-10-04	R186	02/11/2017	8.90	Put	Bond Future	415.7200	0.4157	334.8000	0.3348	(19.465)	0	0	0
2017-10-04	R186	02/11/2017	8.60	Call	Bond Future	755.6900	0.7557	916.7800	0.9168	21.317	0	0	0
2017-10-04	R186	02/11/2017	8.60	Put	Bond Future	1,246.2100	1.2462	1,056.8300	1.0568	(15.196)	0	0	3,750
2017-10-04	R186	02/11/2017	9.00	Call	Bond Future	2,420.8000	2.4208	2,715.4400	2.7154	12.171	0	0	0
2017-10-04	R186	02/11/2017	9.00	Put	Bond Future	267.2200	0.2672	211.3900	0.2114	(20.893)	0	0	5,000
2017-10-04	R186	01/02/2018	9.00	Call	Bond Future	2,919.1100	2.9191	3,186.6600	3.1867	9.165	0	0	0
2017-10-04	R186	01/02/2018	9.25	Call	Bond Future	4,049.5800	4.0496	4,350.0000	4.3500	7.419	0	0	0
2017-10-04	R186	01/02/2018	8.50	Put	Bond Future	2,690.4300	2.6904	2,508.2700	2.5083	(6.771)	0	0	0
2017-10-04	R186	01/02/2018	8.96	Call	Bond Future	2,753.5900	2.7536	3,014.9100	3.0149	9.490	0	0	0
2017-10-04	R186	01/02/2018			Bond Future	8.7253	112.1390	8.6707	112.4958	(0.626)	0.0000	0.0000	198
2017-10-04	R186	01/02/2018	7.75	Put	Bond Future	6,757.5300	6.7575	6,444.3100	6.4443	(4.635)	0	0	0
2017-10-04	R186	01/02/2018	7.75	Call	Bond Future	151.6800	0.1517	195.2500	0.1952	28.725	0	0	1,460
2017-10-04	R186	01/02/2018	8.50	Call	Bond Future	1,208.8100	1.2088	1,383.4400	1.3834	14.446	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-04	R186	01/02/2018	9.00	Put	Bond Future	1,147.5600	1.1476	1,058.3200	1.0583	(7.776)	0	0	6,200
2017-10-04	R186	01/02/2018	8.75	Put	Bond Future	1,802.1300	1.8021	1,670.0000	1.6700	(7.332)	0	0	820
2017-10-04	R186	01/02/2018	9.25	Put	Bond Future	698.2300	0.6982	641.8600	0.6419	(8.073)	0	0	820
2017-10-04	R186	01/02/2018	8.97	Call	Bond Future	2,794.4300	2.7944	3,057.3200	3.0573	9.408	0	0	0
2017-10-04	R186	01/02/2018	8.96	Put	Bond Future	1,237.6700	1.2377	1,142.2000	1.1422	(7.714)	0	0	0
2017-10-04	R186	01/02/2018	8.75	Call	Bond Future	1,962.9200	1.9629	2,187.5800	2.1876	11.445	0	0	0
2017-10-04	R186	01/02/2018	8.97	Put	Bond Future	1,214.5300	1.2145	1,120.6300	1.1206	(7.731)	0	0	0
2017-10-04	R186	01/02/2018	8.98	Call	Bond Future	2,835.7900	2.8358	3,100.2500	3.1002	9.326	0	0	0
2017-10-04	R186	01/02/2018	8.98	Put	Bond Future	1,191.9500	1.1919	1,099.6200	1.0996	(7.746)	0	0	0
2017-10-04	R186	03/05/2018	8.91	Put	Bond Future	2,187.9700	2.1880	2,033.8300	2.0338	(7.045)	0	0	0
2017-10-04	R186	03/05/2018	8.92	Call	Bond Future	3,059.5600	3.0596	3,270.0500	3.2700	6.880	0	0	0
2017-10-04	R186	03/05/2018			Bond Future	8.7779	114.2238	8.7209	114.5871	(0.649)	0.0000	0.0000	0
2017-10-04	R186	03/05/2018	8.93	Call	Bond Future	3,095.9300	3.0959	3,307.7900	3.3078	6.843	0	0	0
2017-10-04	R186	03/05/2018	8.93	Put	Bond Future	2,134.3400	2.1343	1,982.9400	1.9829	(7.094)	0	0	0
2017-10-04	R186	03/05/2018	8.91	Call	Bond Future	3,023.7400	3.0237	3,232.8600	3.2329	6.916	0	0	0
2017-10-04	R186	03/05/2018	8.92	Put	Bond Future	2,160.8600	2.1609	2,008.0900	2.0081	(7.070)	0	0	0
2017-10-04	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R197	02/11/2017	305.15	Put	Bond Future	3,817.3000	3.8173	3,855.9200	3.8559	1.012	0	0	0
2017-10-04	R197	02/11/2017			Bond Future	301.3327	301.3327	301.2941	301.2941	(0.013)	0.0000	0.0000	2,350
2017-10-04	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R197	02/11/2017	305.17	Put	Bond Future	3,837.3000	3.8373	3,875.9200	3.8759	1.006	0	0	0
2017-10-04	R197	02/11/2017	305.16	Put	Bond Future	3,827.3000	3.8273	3,865.9200	3.8659	1.009	0	0	0
2017-10-04	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R197	01/02/2018	301.68	Put	Bond Future	1,690.6600	1.6907	1,731.9900	1.7320	2.445	0	0	0
2017-10-04	R197	01/02/2018			Bond Future	299.9893	299.9893	299.9480	299.9480	(0.014)	0.0000	0.0000	0
2017-10-04	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R197	01/02/2018	301.67	Put	Bond Future	1,680.6600	1.6807	1,721.9900	1.7220	2.459	0	0	0
2017-10-04	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R197	01/02/2018	301.66	Put	Bond Future	1,670.6600	1.6707	1,711.9900	1.7120	2.474	0	0	0
2017-10-04	R197	03/05/2018	304.46	Call	Bond Future	1,218.2900	1.2183	1,178.9400	1.1789	(3.230)	0	0	0
2017-10-04	R197	03/05/2018			Bond Future	305.6783	305.6783	305.6389	305.6389	(0.013)	0.0000	0.0000	0
2017-10-04	R197	03/05/2018	304.44	Call	Bond Future	1,238.2900	1.2383	1,198.9400	1.1989	(3.178)	0	0	0
2017-10-04	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R197	03/05/2018	304.45	Call	Bond Future	1,228.2900	1.2283	1,188.9400	1.1889	(3.204)	0	0	0
2017-10-04	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R202	02/11/2017	253.89	Call	Bond Future	0.1100	0.0001	0.1400	0.0001	27.273	0	0	0
2017-10-04	R202	02/11/2017			Bond Future	242.4502	242.4502	242.5733	242.5733	0.051	0.0000	0.0000	28,667
2017-10-04	R202	02/11/2017	253.89	Put	Bond Future	11,439.9400	11.4399	11,316.8800	11.3169	(1.076)	0	0	0
2017-10-04	R202	02/11/2017	253.90	Call	Bond Future	0.1100	0.0001	0.1400	0.0001	27.273	0	0	0
2017-10-04	R202	02/11/2017	253.91	Put	Bond Future	11,459.9400	11.4599	11,336.8800	11.3369	(1.074)	0	0	0
2017-10-04	R202	02/11/2017	253.90	Put	Bond Future	11,449.9400	11.4499	11,326.8800	11.3269	(1.075)	0	0	0
2017-10-04	R202	02/11/2017	253.91	Call	Bond Future	0.1100	0.0001	0.1400	0.0001	27.273	0	0	0
2017-10-04	R202	01/02/2018	249.07	Call	Bond Future	672.8700	0.6729	763.7600	0.7638	13.508	0	0	0
2017-10-04	R202	01/02/2018	249.06	Put	Bond Future	6,455.2600	6.4553	6,422.8800	6.4229	(0.502)	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
2017-10-04	R202	01/02/2018			Bond Future	243.2794		243.2794	243.4029	0.051	0.0000	0.0000	0
2017-10-04	R202	01/02/2018	249.08	Call	Bond Future	671.0300		0.6710	761.7800	13.524	0	0	0
2017-10-04	R202	01/02/2018	249.08	Put	Bond Future	6,471.5800		6.4716	6,438.9200	(0.505)	0	0	0
2017-10-04	R202	01/02/2018	249.07	Put	Bond Future	6,463.4200		6.4634	6,430.9000	(0.503)	0	0	0
2017-10-04	R202	01/02/2018	249.06	Call	Bond Future	674.7100		0.6747	765.7400	13.492	0	0	0
2017-10-04	R202	03/05/2018	247.48	Put	Bond Future	3,253.8700		3.2539	3,282.8100	0.889	0	0	0
2017-10-04	R202	03/05/2018	247.47	Call	Bond Future	3,671.9200		3.6719	3,829.1300	4.281	0	0	0
2017-10-04	R202	03/05/2018			Bond Future	247.8929		247.8929	248.0212	0.052	0.0000	0.0000	0
2017-10-04	R202	03/05/2018	247.48	Call	Bond Future	3,666.8000		3.6668	3,823.9600	4.286	0	0	0
2017-10-04	R202	03/05/2018	247.47	Put	Bond Future	3,248.9900		3.2490	3,277.9800	0.892	0	0	0
2017-10-04	R202	03/05/2018	247.49	Call	Bond Future	3,661.6800		3.6617	3,818.7900	4.291	0	0	0
2017-10-04	R202	03/05/2018	247.49	Put	Bond Future	3,258.7500		3.2588	3,287.6400	0.887	0	0	0
2017-10-04	R204	02/11/2017	7.76	Put	Bond Future	0.0000		0.0000	1,255.3400	100.000	0	0	0
2017-10-04	R204	02/11/2017			Bond Future	7.0539		104.0277	7.0080	(0.650)	0.0000	0.0000	43,887
2017-10-04	R204	02/11/2017	7.75	Call	Bond Future	740.0200		0.7400	2,048.9400	176.876	0	0	0
2017-10-04	R204	02/11/2017	7.75	Put	Bond Future	0.0000		0.0000	1,259.8900	100.000	0	0	0
2017-10-04	R204	02/11/2017	7.76	Call	Bond Future	750.5900		0.7506	2,054.9600	173.779	0	0	0
2017-10-04	R204	02/11/2017	7.74	Call	Bond Future	729.4400		0.7294	2,042.9300	180.068	0	0	0
2017-10-04	R204	02/11/2017	7.74	Put	Bond Future	0.0000		0.0000	1,264.4600	100.000	0	0	0
2017-10-04	R204	01/02/2018	7.27	Call	Bond Future	330.9000		0.3309	3,264.3300	886.500	0	0	0
2017-10-04	R204	01/02/2018			Bond Future	6.9394		101.9015	6.8800	(0.856)	0.0000	0.0000	0
2017-10-04	R204	01/02/2018	7.25	Call	Bond Future	317.9100		0.3179	3,255.9600	924.177	0	0	0
2017-10-04	R204	01/02/2018	7.25	Put	Bond Future	57.8900		0.0579	2,946.1000	4989.135	0	0	0
2017-10-04	R204	01/02/2018	7.27	Put	Bond Future	54.1700		0.0542	2,937.7600	5323.223	0	0	0
2017-10-04	R204	01/02/2018	7.26	Call	Bond Future	324.3800		0.3244	3,260.1400	905.037	0	0	0
2017-10-04	R204	01/02/2018	7.26	Put	Bond Future	56.0000		0.0560	2,941.9200	5153.429	0	0	0
2017-10-04	R204	03/05/2018	7.10	Put	Bond Future	63.0800		0.0631	4,242.8900	6626.205	0	0	0
2017-10-04	R204	03/05/2018			Bond Future	6.7044		103.7961	6.6207	(1.248)	0.0000	0.0000	0
2017-10-04	R204	03/05/2018	7.09	Call	Bond Future	296.9900		0.2970	4,529.1100	1425.004	0	0	0
2017-10-04	R204	03/05/2018	7.09	Put	Bond Future	64.4500		0.0645	4,245.9700	6488.006	0	0	0
2017-10-04	R204	03/05/2018	7.10	Call	Bond Future	301.6400		0.3016	4,532.0500	1402.470	0	0	0
2017-10-04	R204	03/05/2018	7.08	Call	Bond Future	292.3700		0.2924	4,526.1600	1448.093	0	0	0
2017-10-04	R204	03/05/2018	7.08	Put	Bond Future	65.8500		0.0659	4,249.0400	6352.604	0	0	0
2017-10-04	R207	02/11/2017	8.04	Put	Bond Future	0.0600		0.0001	0.0200	(66.667)	0	0	0
2017-10-04	R207	02/11/2017	8.03	Call	Bond Future	1,274.6200		1.2746	1,387.6200	8.865	0	0	0
2017-10-04	R207	02/11/2017			Bond Future	7.3827		101.9867	7.3258	(0.771)	0.0000	0.0000	41,044
2017-10-04	R207	02/11/2017	8.04	Call	Bond Future	1,294.1400		1.2941	1,407.1500	8.732	0	0	0
2017-10-04	R207	02/11/2017	8.03	Put	Bond Future	0.0700		0.0001	0.0200	(71.429)	0	0	0
2017-10-04	R207	02/11/2017	8.05	Call	Bond Future	1,313.6500		1.3137	1,426.6600	8.603	0	0	0
2017-10-04	R207	02/11/2017	8.05	Put	Bond Future	0.0500		0.0001	0.0100	(80.000)	0	0	0
2017-10-04	R207	01/02/2018	7.61	Put	Bond Future	174.8300		0.1748	163.4300	(6.521)	0	0	0
2017-10-04	R207	01/02/2018	7.60	Call	Bond Future	586.6200		0.5866	689.7500	0.6897	0	0	0
2017-10-04	R207	01/02/2018			Bond Future	7.3703		100.2198	7.3056	(0.879)	0.0000	0.0000	0
2017-10-04	R207	01/02/2018	7.61	Call	Bond Future	599.0800		0.5991	702.7300	0.7027	0	0	0
2017-10-04	R207	01/02/2018	7.60	Put	Bond Future	180.0200		0.1800	168.1000	(6.621)	0	0	0
2017-10-04	R207	01/02/2018	7.62	Call	Bond Future	611.4500		0.6115	715.6300	0.7156	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
2017-10-04	R207	01/02/2018	7.62	Put	Bond Future	169.5500	0.1695	158.6800	0.1587	(6.411)	0	0	0
2017-10-04	R207	03/05/2018	7.57	Call	Bond Future	609.6100	0.6096	710.7700	0.7108	16.594	0	0	0
2017-10-04	R207	03/05/2018	7.56	Put	Bond Future	281.2200	0.2812	264.6000	0.2646	(5.910)	0	0	0
2017-10-04	R207	03/05/2018			Bond Future	7.3555	102.0831	7.2806	102.2001	(1.019)	0.0000	0.0000	0
2017-10-04	R207	03/05/2018	7.58	Call	Bond Future	619.9000	0.6199	721.5400	0.7215	16.396	0	0	0
2017-10-04	R207	03/05/2018	7.58	Put	Bond Future	270.3500	0.2704	254.9700	0.2550	(5.689)	0	0	0
2017-10-04	R207	03/05/2018	7.57	Put	Bond Future	275.6000	0.2756	259.7400	0.2597	(5.755)	0	0	0
2017-10-04	R207	03/05/2018	7.56	Call	Bond Future	599.6900	0.5997	700.0900	0.7001	16.742	0	0	0
2017-10-04	R208	02/11/2017	8.19	Call	Bond Future	1,659.1800	1.6592	1,809.3500	1.8094	9.051	0	0	0
2017-10-04	R208	02/11/2017	8.18	Put	Bond Future	1.5700	0.0016	0.9000	0.0009	(42.675)	0	0	0
2017-10-04	R208	02/11/2017			Bond Future	7.6121	98.1567	7.5602	98.3075	(0.683)	0.0000	0.0000	31,771
2017-10-04	R208	02/11/2017	8.20	Call	Bond Future	1,687.3900	1.6874	1,837.6400	1.8376	8.904	0	0	0
2017-10-04	R208	02/11/2017	8.20	Put	Bond Future	1.2200	0.0012	0.7000	0.0007	(42.623)	0	0	0
2017-10-04	R208	02/11/2017	8.19	Put	Bond Future	1.3900	0.0014	0.7900	0.0008	(43.165)	0	0	0
2017-10-04	R208	02/11/2017	8.18	Call	Bond Future	1,630.9600	1.6310	1,781.0600	1.7811	9.203	0	0	0
2017-10-04	R208	01/02/2018	7.85	Put	Bond Future	341.9400	0.3419	323.4100	0.3234	(5.419)	0	0	0
2017-10-04	R208	01/02/2018			Bond Future	7.6293	99.9605	7.5728	100.1140	(0.741)	0.0000	0.0000	0
2017-10-04	R208	01/02/2018	7.84	Call	Bond Future	920.0700	0.9201	1,054.2600	1.0543	14.585	0	0	0
2017-10-04	R208	01/02/2018	7.84	Put	Bond Future	350.9400	0.3509	331.6900	0.3317	(5.485)	0	0	0
2017-10-04	R208	01/02/2018	7.85	Call	Bond Future	937.9800	0.9380	1,072.8900	1.0729	14.383	0	0	0
2017-10-04	R208	01/02/2018	7.83	Call	Bond Future	902.3300	0.9023	1,035.5700	1.0356	14.766	0	0	0
2017-10-04	R208	01/02/2018	7.83	Put	Bond Future	360.1200	0.3601	339.9200	0.3399	(5.609)	0	0	0
2017-10-04	R208	03/05/2018	7.77	Call	Bond Future	902.9600	0.9030	1,031.1700	1.0312	14.199	0	0	0
2017-10-04	R208	03/05/2018			Bond Future	7.6395	98.4179	7.5776	98.5741	(0.810)	0.0000	0.0000	0
2017-10-04	R208	03/05/2018	7.77	Put	Bond Future	574.7600	0.5748	546.8500	0.5469	(4.856)	0	0	0
2017-10-04	R208	03/05/2018	7.78	Call	Bond Future	917.8600	0.9179	1,046.7600	1.0468	14.044	0	0	0
2017-10-04	R208	03/05/2018	7.79	Put	Bond Future	554.5100	0.5545	527.9800	0.5280	(4.784)	0	0	0
2017-10-04	R208	03/05/2018	7.78	Put	Bond Future	564.5700	0.5646	537.3500	0.5373	(4.821)	0	0	0
2017-10-04	R208	03/05/2018	7.79	Call	Bond Future	932.8800	0.9329	1,062.4700	1.0625	13.891	0	0	0
2017-10-04	R209	02/11/2017	9.54	Call	Bond Future	921.8000	0.9218	1,059.3500	1.0594	14.922	0	0	0
2017-10-04	R209	02/11/2017	9.52	Put	Bond Future	1,366.7400	1.3667	1,181.5000	1.1815	(13.553)	0	0	0
2017-10-04	R209	02/11/2017	9.00	Put	Bond Future	4,220.7600	4.2208	3,923.1700	3.9232	(7.051)	0	0	0
2017-10-04	R209	02/11/2017	10.60	Put	Bond Future	12.1400	0.0121	8.0000	0.0080	(34.102)	0	0	1,300
2017-10-04	R209	02/11/2017	9.75	Call	Bond Future	1,686.5800	1.6866	1,887.8600	1.8879	11.934	0	0	0
2017-10-04	R209	02/11/2017	8.30	Put	Bond Future	9,481.7400	9.4817	9,165.3200	9.1653	(3.337)	0	0	0
2017-10-04	R209	02/11/2017	9.88	Put	Bond Future	414.1000	0.4141	332.3900	0.3324	(19.732)	0	0	1,350
2017-10-04	R209	02/11/2017			Bond Future	9.5952	71.9948	9.5479	72.3113	(0.493)	0.0000	0.0000	125,637
2017-10-04	R209	02/11/2017	9.54	Put	Bond Future	1,291.3100	1.2913	1,112.3600	1.1124	(13.858)	0	0	0
2017-10-04	R209	02/11/2017	9.52	Call	Bond Future	862.6000	0.8626	993.8600	0.9939	15.217	0	0	0
2017-10-04	R209	02/11/2017	10.00	Call	Bond Future	2,881.5000	2.8815	3,141.4900	3.1415	9.023	0	0	0
2017-10-04	R209	02/11/2017	10.00	Put	Bond Future	256.0900	0.2561	199.5800	0.1996	(22.066)	0	0	1,138
2017-10-04	R209	02/11/2017	9.53	Put	Bond Future	1,328.6300	1.3286	1,146.6200	1.1466	(13.699)	0	0	0
2017-10-04	R209	02/11/2017	9.00	Call	Bond Future	79.6600	0.0797	98.5700	0.0986	23.738	0	0	2,248
2017-10-04	R209	02/11/2017	10.60	Call	Bond Future	6,267.6400	6.2676	6,580.0000	6.5800	4.984	0	0	0
2017-10-04	R209	02/11/2017	9.75	Put	Bond Future	664.9700	0.6650	549.7500	0.5498	(17.327)	0	0	6,500
2017-10-04	R209	02/11/2017	8.30	Call	Bond Future	0.2300	0.0002	0.3100	0.0003	34.783	0	0	2,800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-04	R209	02/11/2017	9.88	Call	Bond Future	2,276.6500	2.2766	2,511.4400	2.5114	10.313	0	0	0
2017-10-04	R209	02/11/2017	9.53	Call	Bond Future	891.8500	0.8919	1,026.3400	1.0263	15.080	0	0	0
2017-10-04	R209	02/11/2017	9.58	Call	Bond Future	1,047.5700	1.0476	1,197.5800	1.1976	14.320	0	0	0
2017-10-04	R209	02/11/2017	9.58	Put	Bond Future	1,148.9400	1.1489	982.4500	0.9825	(14.491)	0	0	1,350
2017-10-04	R209	02/11/2017	9.33	Put	Bond Future	2,224.8800	2.2249	1,985.7800	1.9858	(10.747)	0	0	0
2017-10-04	R209	02/11/2017	9.33	Call	Bond Future	422.6800	0.4227	500.0800	0.5001	18.312	0	0	1,350
2017-10-04	R209	01/02/2018	10.10	Call	Bond Future	3,859.7400	3.8597	4,125.1700	4.1252	6.877	0	0	0
2017-10-04	R209	01/02/2018	9.85	Call	Bond Future	2,820.0100	2.8200	3,056.3200	3.0563	8.380	0	0	0
2017-10-04	R209	01/02/2018	9.73	Call	Bond Future	2,373.1900	2.3732	2,592.7200	2.5927	9.250	0	0	0
2017-10-04	R209	01/02/2018	9.71	Put	Bond Future	1,928.0900	1.9281	1,822.3700	1.8224	(5.483)	0	0	0
2017-10-04	R209	01/02/2018	9.72	Call	Bond Future	2,337.6400	2.3376	2,555.6900	2.5557	9.328	0	0	0
2017-10-04	R209	01/02/2018			Bond Future	9.6531	73.3179	9.6044	73.6402	(0.504)	0.0000	0.0000	0
2017-10-04	R209	01/02/2018	9.73	Put	Bond Future	1,868.3200	1.8683	1,765.5600	1.7656	(5.500)	0	0	0
2017-10-04	R209	01/02/2018	9.71	Call	Bond Future	2,302.1900	2.3022	2,518.7600	2.5188	9.407	0	0	0
2017-10-04	R209	01/02/2018	10.10	Put	Bond Future	999.5800	0.9996	942.7200	0.9427	(5.688)	0	0	3,000
2017-10-04	R209	01/02/2018	9.85	Put	Bond Future	1,538.0500	1.5381	1,452.0700	1.4521	(5.590)	0	0	7,500
2017-10-04	R209	01/02/2018	9.72	Put	Bond Future	1,898.1100	1.8981	1,793.8700	1.7939	(5.492)	0	0	0
2017-10-04	R209	01/02/2018	10.00	Call	Bond Future	3,427.5300	3.4275	3,682.2900	3.6823	7.433	0	0	0
2017-10-04	R209	01/02/2018	10.00	Put	Bond Future	1,192.1400	1.1921	1,124.6100	1.1246	(5.665)	0	0	7,500
2017-10-04	R209	03/05/2018	9.85	Put	Bond Future	2,499.8700	2.4999	2,359.6500	2.3597	(5.609)	0	0	0
2017-10-04	R209	03/05/2018			Bond Future	9.7103	71.5318	9.6602	71.8600	(0.516)	0.0000	0.0000	0
2017-10-04	R209	03/05/2018	9.85	Call	Bond Future	3,403.5700	3.4036	3,591.5400	3.5915	5.523	0	0	0
2017-10-04	R209	03/05/2018	9.86	Call	Bond Future	3,439.4300	3.4394	3,628.7300	3.6287	5.504	0	0	0
2017-10-04	R209	03/05/2018	9.86	Put	Bond Future	2,471.7200	2.4717	2,332.8300	2.3328	(5.619)	0	0	0
2017-10-04	R209	03/05/2018	9.84	Call	Bond Future	3,367.8800	3.3679	3,554.7300	3.5547	5.548	0	0	0
2017-10-04	R209	03/05/2018	9.84	Put	Bond Future	2,528.2800	2.5283	2,386.9400	2.3869	(5.590)	0	0	0
2017-10-04	R210	02/11/2017	192.08	Put	Bond Future	6,618.7300	6.6187	6,640.3800	6.6404	0.327	0	0	0
2017-10-04	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R210	02/11/2017			Bond Future	185.4613	185.4613	185.4396	185.4396	(0.012)	0.0000	0.0000	2,179
2017-10-04	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R210	02/11/2017	192.07	Put	Bond Future	6,608.7300	6.6087	6,630.3800	6.6304	0.328	0	0	0
2017-10-04	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R210	02/11/2017	192.09	Put	Bond Future	6,628.7300	6.6287	6,650.3800	6.6504	0.327	0	0	0
2017-10-04	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R210	01/02/2018			Bond Future	188.9338	188.9338	188.9103	188.9103	(0.012)	0.0000	0.0000	0
2017-10-04	R210	01/02/2018	192.36	Put	Bond Future	3,426.2400	3.4262	3,449.7100	3.4497	0.685	0	0	0
2017-10-04	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R210	01/02/2018	192.38	Put	Bond Future	3,446.2400	3.4462	3,469.7100	3.4697	0.681	0	0	0
2017-10-04	R210	01/02/2018	192.37	Put	Bond Future	3,436.2400	3.4362	3,459.7100	3.4597	0.683	0	0	0
2017-10-04	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R210	03/05/2018	191.44	Put	Bond Future	1,345.9500	1.3459	1,368.0700	1.3681	1.643	0	0	0
2017-10-04	R210	03/05/2018			Bond Future	190.0940	190.0940	190.0719	190.0719	(0.012)	0.0000	0.0000	0
2017-10-04	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R210	03/05/2018	191.46	Put	Bond Future	1,365.9500	1.3659	1,388.0700	1.3881	1.619	0	0	0
2017-10-04	R210	03/05/2018	191.45	Put	Bond Future	1,355.9500	1.3559	1,378.0700	1.3781	1.631	0	0	0
2017-10-04	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-10-04	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R212	02/11/2017			Bond Future	151.2685	151.2685	151.2180	151.2180	(0.033)	0.0000	0.0000	4,064
2017-10-04	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R212	02/11/2017	152.40	Put	Bond Future	1,131.5300	1.1315	1,182.0400	1.1820	4.464	0	0	0
2017-10-04	R212	02/11/2017	152.42	Put	Bond Future	1,151.5300	1.1515	1,202.0400	1.2020	4.386	0	0	0
2017-10-04	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R212	02/11/2017	152.41	Put	Bond Future	1,141.5300	1.1415	1,192.0400	1.1920	4.425	0	0	0
2017-10-04	R212	01/02/2018	154.71	Put	Bond Future	2,647.6100	2.6476	2,700.1700	2.7002	1.985	0	0	0
2017-10-04	R212	01/02/2018			Bond Future	152.0624	152.0624	152.0098	152.0098	(0.035)	0.0000	0.0000	0
2017-10-04	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R212	01/02/2018	154.70	Put	Bond Future	2,637.6100	2.6376	2,690.1700	2.6902	1.993	0	0	0
2017-10-04	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R212	01/02/2018	154.69	Put	Bond Future	2,627.6100	2.6276	2,680.1700	2.6802	2.000	0	0	0
2017-10-04	R212	03/05/2018	154.30	Call	Bond Future	646.0400	0.6460	593.9200	0.5939	(8.068)	0	0	0
2017-10-04	R212	03/05/2018			Bond Future	154.9460	154.9460	154.8939	154.8939	(0.034)	0.0000	0.0000	0
2017-10-04	R212	03/05/2018	154.28	Call	Bond Future	666.0400	0.6660	613.9200	0.6139	(7.825)	0	0	0
2017-10-04	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R212	03/05/2018	154.29	Call	Bond Future	656.0400	0.6560	603.9200	0.6039	(7.945)	0	0	0
2017-10-04	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-10-04	R213	02/11/2017	9.36	Put	Bond Future	900.2100	0.9002	742.2600	0.7423	(17.546)	0	0	0
2017-10-04	R213	02/11/2017			Bond Future	9.3163	83.8313	9.2638	84.1793	(0.564)	0.0000	0.0000	62,290
2017-10-04	R213	02/11/2017	9.35	Call	Bond Future	1,152.4700	1.1525	1,339.0200	1.3390	16.187	0	0	0
2017-10-04	R213	02/11/2017	9.35	Put	Bond Future	930.1900	0.9302	768.7300	0.7687	(17.358)	0	0	0
2017-10-04	R213	02/11/2017	9.36	Call	Bond Future	1,188.2900	1.1883	1,378.3500	1.3784	15.994	0	0	0
2017-10-04	R213	02/11/2017	9.34	Call	Bond Future	1,117.2700	1.1173	1,300.3100	1.3003	16.383	0	0	0
2017-10-04	R213	02/11/2017	9.34	Put	Bond Future	960.8600	0.9609	795.8900	0.7959	(17.169)	0	0	0
2017-10-04	R213	01/02/2018	9.42	Call	Bond Future	2,148.9600	2.1490	2,381.2100	2.3812	10.808	0	0	0
2017-10-04	R213	01/02/2018	9.41	Put	Bond Future	1,904.0800	1.9041	1,780.2300	1.7802	(6.504)	0	0	0
2017-10-04	R213	01/02/2018			Bond Future	9.3776	85.3718	9.3233	85.7262	(0.579)	0.0000	0.0000	0
2017-10-04	R213	01/02/2018	9.43	Call	Bond Future	2,183.7200	2.1837	2,417.6900	2,4177	10.714	0	0	0
2017-10-04	R213	01/02/2018	9.43	Put	Bond Future	1,843.4800	1.8435	1,723.0800	1.7231	(6.531)	0	0	0
2017-10-04	R213	01/02/2018	9.42	Put	Bond Future	1,873.5000	1.8735	1,751.3800	1.7514	(6.518)	0	0	0
2017-10-04	R213	01/02/2018	9.41	Call	Bond Future	2,114.6800	2.1147	2,345.2000	2,3452	10.901	0	0	0
2017-10-04	R213	03/05/2018	9.57	Put	Bond Future	2,374.3700	2.3744	2,223.0500	2,2231	(6.373)	0	0	0
2017-10-04	R213	03/05/2018	9.56	Call	Bond Future	3,203.1600	3.2032	3,411.1500	3,4112	6.493	0	0	0
2017-10-04	R213	03/05/2018			Bond Future	9.4345	83.4097	9.3784	83.7705	(0.594)	0.0000	0.0000	0
2017-10-04	R213	03/05/2018	9.57	Call	Bond Future	3,238.5300	3.2385	3,448.0300	3,4480	6.469	0	0	0
2017-10-04	R213	03/05/2018	9.56	Put	Bond Future	2,402.3300	2.4023	2,249.5000	2,2495	(6.362)	0	0	0
2017-10-04	R213	03/05/2018	9.58	Call	Bond Future	3,274.3200	3.2743	3,485.1000	3,4851	6.437	0	0	0
2017-10-04	R213	03/05/2018	9.58	Put	Bond Future	2,346.9100	2.3469	2,196.8700	2,1969	(6.393)	0	0	0
2017-10-04	R214	02/11/2017	9.60	Call	Bond Future	703.7300	0.7037	815.5100	0.8155	15.884	0	0	0
2017-10-04	R214	02/11/2017			Bond Future	9.7512	71.4843	9.7038	71.8125	(0.486)	0.0000	0.0000	43,355
2017-10-04	R214	02/11/2017	9.60	Put	Bond Future	1,759.7100	1.7597	1,543.2400	1.5432	(12.301)	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
2017-10-04	R214	02/11/2017	9.58	Call	Bond Future	654.4100	0.6544	760.3900	0.7604	16.195	0	0	0
2017-10-04	R214	02/11/2017	9.58	Put	Bond Future	1,852.0000	1.8520	1,629.7300	1.6297	(12.002)	0	0	0
2017-10-04	R214	02/11/2017	9.59	Put	Bond Future	1,805.4600	1.8055	1,586.1100	1.5861	(12.149)	0	0	0
2017-10-04	R214	02/11/2017	9.59	Call	Bond Future	678.7300	0.6787	787.6300	0.7876	16.045	0	0	0
2017-10-04	R214	01/02/2018	9.84	Call	Bond Future	2,305.6200	2.3056	2,522.6800	2.5227	9.414	0	0	0
2017-10-04	R214	01/02/2018			Bond Future	9.8121	72.7980	9.7633	73.1322	(0.497)	0.0000	0.0000	0
2017-10-04	R214	01/02/2018	9.82	Call	Bond Future	2,235.4200	2.2354	2,449.0100	2.4490	9.555	0	0	0
2017-10-04	R214	01/02/2018	9.82	Put	Bond Future	2,181.6000	2.1816	2,060.9500	2.0609	(5.530)	0	0	0
2017-10-04	R214	01/02/2018	9.84	Put	Bond Future	2,115.6700	2.1157	1,998.4900	1.9985	(5.539)	0	0	0
2017-10-04	R214	01/02/2018	9.83	Call	Bond Future	2,270.3800	2.2704	2,485.7100	2.4857	9.484	0	0	0
2017-10-04	R214	01/02/2018	9.83	Put	Bond Future	2,148.4400	2.1484	2,029.5300	2.0295	(5.535)	0	0	0
2017-10-04	R214	03/05/2018	9.99	Put	Bond Future	2,681.8900	2.6819	2,531.2100	2.5312	(5.618)	0	0	0
2017-10-04	R214	03/05/2018			Bond Future	9.8689	70.8556	9.8187	71.1960	(0.508)	0.0000	0.0000	0
2017-10-04	R214	03/05/2018	9.98	Call	Bond Future	3,456.0900	3.4561	3,644.6000	3.6446	5.454	0	0	0
2017-10-04	R214	03/05/2018	9.98	Put	Bond Future	2,711.7200	2.7117	2,559.8700	2.5599	(5.600)	0	0	0
2017-10-04	R214	03/05/2018	9.99	Call	Bond Future	3,492.6200	3.4926	3,682.3000	3.6823	5.431	0	0	0
2017-10-04	R214	03/05/2018	9.97	Call	Bond Future	3,419.9300	3.4199	3,607.2900	3.6073	5.478	0	0	0
2017-10-04	R214	03/05/2018	9.97	Put	Bond Future	2,742.0300	2.7420	2,589.0300	2.5890	(5.580)	0	0	0
2017-10-04	R248	02/11/2017	9.65	Call	Bond Future	880.1800	0.8802	1,028.7300	1.0287	16.877	0	0	0
2017-10-04	R248	02/11/2017	9.66	Put	Bond Future	2,348.5500	2.3485	2,039.4000	2.0394	(13.163)	0	0	0
2017-10-04	R248	02/11/2017			Bond Future	9.8220	91.3018	9.7694	91.7635	(0.535)	0.0000	0.0000	87,324
2017-10-04	R248	02/11/2017	9.65	Put	Bond Future	2,407.2800	2.4073	2,094.1500	2.0941	(13.008)	0	0	0
2017-10-04	R248	02/11/2017	9.66	Call	Bond Future	911.5100	0.9115	1,064.0400	1.0640	16.734	0	0	0
2017-10-04	R248	02/11/2017	9.64	Call	Bond Future	849.5800	0.8496	994.1900	0.9942	17.021	0	0	0
2017-10-04	R248	02/11/2017	9.64	Put	Bond Future	2,466.9000	2.4669	2,149.8300	2.1498	(12.853)	0	0	0
2017-10-04	R248	01/02/2018	9.90	Put	Bond Future	2,882.7200	2.8827	2,652.1100	2.6521	(8.000)	0	0	0
2017-10-04	R248	01/02/2018	9.89	Call	Bond Future	2,966.4900	2.9665	3,203.7700	3.2038	7.999	0	0	0
2017-10-04	R248	01/02/2018			Bond Future	9.8852	92.9797	9.8311	93.4498	(0.548)	0.0000	0.0000	170
2017-10-04	R248	01/02/2018	9.90	Call	Bond Future	3,010.5800	3.0106	3,250.0500	3.2500	7.954	0	0	0
2017-10-04	R248	01/02/2018	9.89	Put	Bond Future	2,924.9300	2.9249	2,692.1300	2.6921	(7.959)	0	0	0
2017-10-04	R248	01/02/2018	9.91	Call	Bond Future	3,055.0000	3.0550	3,296.6600	3.2967	7.910	0	0	0
2017-10-04	R248	01/02/2018	9.91	Put	Bond Future	2,841.0000	2.8410	2,612.5800	2.6126	(8.040)	0	0	0
2017-10-04	R248	03/05/2018	10.06	Call	Bond Future	4,573.3200	4.5733	4,836.6000	4.8366	5.757	0	0	0
2017-10-04	R248	03/05/2018	10.05	Put	Bond Future	3,631.3600	3.6314	3,414.4200	3.4144	(5.974)	0	0	0
2017-10-04	R248	03/05/2018			Bond Future	9.9442	90.2717	9.8885	90.7503	(0.560)	0.0000	0.0000	0
2017-10-04	R248	03/05/2018	10.07	Call	Bond Future	4,619.0900	4.6191	4,883.9300	4.8839	5.734	0	0	0
2017-10-04	R248	03/05/2018	10.07	Put	Bond Future	3,555.3100	3.5553	3,341.4900	3.3415	(6.014)	0	0	0
2017-10-04	R248	03/05/2018	10.06	Put	Bond Future	3,593.3000	3.5933	3,377.9200	3.3779	(5.994)	0	0	0
2017-10-04	R248	03/05/2018	10.05	Call	Bond Future	4,527.4800	4.5275	4,789.2000	4.7892	5.781	0	0	0

**Total**

**1065897**