



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 19/09/2017 TO 19/09/2017

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
2017-09-19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	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
2017-09-19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2025	02/11/2017			Bond Future	129.9829	129.9829	130.0617	130.0617	0.061	0.0000	0.0000	914
2017-09-19	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2025	02/11/2017	132.96	Put	Bond Future	2,977.0600	2.9771	2,898.2700	2.8983	(2.647)	0	0	0
2017-09-19	2025	02/11/2017	132.98	Put	Bond Future	2,997.0600	2.9971	2,918.2700	2.9183	(2.629)	0	0	0
2017-09-19	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2025	02/11/2017	132.97	Put	Bond Future	2,987.0600	2.9871	2,908.2700	2.9083	(2.638)	0	0	0
2017-09-19	2025	01/02/2018	133.89	Put	Bond Future	2,808.4400	2.8084	2,727.9300	2.7279	(2.867)	0	0	0
2017-09-19	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2025	01/02/2018			Bond Future	131.0816	131.0816	131.1621	131.1621	0.061	0.0000	0.0000	0
2017-09-19	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2025	01/02/2018	133.88	Put	Bond Future	2,798.4400	2.7984	2,717.9300	2.7179	(2.877)	0	0	0
2017-09-19	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2025	01/02/2018	133.90	Put	Bond Future	2,818.4400	2.8184	2,737.9300	2.7379	(2.857)	0	0	0
2017-09-19	2025	03/05/2018	133.21	Call	Bond Future	364.0300	0.3640	446.0700	0.4461	22.537	0	0	0
2017-09-19	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2025	03/05/2018			Bond Future	133.5740	133.5740	133.6561	133.6561	0.061	0.0000	0.0000	0
2017-09-19	2025	03/05/2018	133.22	Call	Bond Future	354.0300	0.3540	436.0700	0.4361	23.173	0	0	0
2017-09-19	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2025	03/05/2018	133.20	Call	Bond Future	374.0300	0.3740	456.0700	0.4561	21.934	0	0	0
2017-09-19	2029	02/11/2017			Bond Future	100.2415	100.2415	100.1319	100.1319	(0.109)	0.0000	0.0000	1,370
2017-09-19	2029	01/02/2018			Bond Future	102.1203	102.1203	102.0089	102.0089	(0.109)	0.0000	0.0000	0
2017-09-19	2029	03/05/2018			Bond Future	103.0450	103.0450	102.9315	102.9315	(0.110)	0.0000	0.0000	0
2017-09-19	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2030	02/11/2017	9.34	Call	Bond Future	2,321.0100	2.3210	2,077.5500	2.0775	(10.489)	0	0	0
2017-09-19	2030	02/11/2017			Bond Future	9.0005	94.8011	9.0356	94.5576	0.390	0.0000	0.0000	58,574
2017-09-19	2030	02/11/2017	9.35	Call	Bond Future	2,388.1700	2.3882	2,144.7100	2.1447	(10.194)	0	0	0
2017-09-19	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2030	02/11/2017	9.36	Call	Bond Future	2,455.2500	2.4553	2,211.7900	2.2118	(9.916)	0	0	0
2017-09-19	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2030	01/02/2018			Bond Future	9.0508	92.5392	9.0870	92.2914	0.401	0.0000	0.0000	0
2017-09-19	2030	01/02/2018	9.38	Call	Bond Future	2,216.9400	2.2169	1,969.2100	1.9692	(11.174)	0	0	0
2017-09-19	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2030	01/02/2018	9.39	Call	Bond Future	2,283.1400	2.2831	2,035.4100	2.0354	(10.850)	0	0	0
2017-09-19	2030	01/02/2018	9.37	Call	Bond Future	2,150.6800	2.1507	1,902.9500	1.9029	(11.519)	0	0	0
2017-09-19	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2030	03/05/2018	9.51	Call	Bond Future	2,680.9300	2.6809	2,428.6300	2.4286	(9.411)	0	0	0
2017-09-19	2030	03/05/2018			Bond Future	9.1040	94.2619	9.1415	94.0096	0.412	0.0000	0.0000	0

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2017-09-19	2030	03/05/2018	9.49	Call	Bond Future	2,551.3600	2.5514	2,299.0600	2.2991	(9.889)	0	0	0
2017-09-19	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2030	03/05/2018	9.50	Call	Bond Future	2,616.1800	2.6162	2,363.8800	2.3639	(9.644)	0	0	0
2017-09-19	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2032	02/11/2017	9.49	Put	Bond Future	661.6200	0.6616	725.6000	0.7256	9.670	0	0	0
2017-09-19	2032	02/11/2017	9.48	Call	Bond Future	2,529.8700	2.5299	2,335.6300	2.3356	(7.678)	0	0	0
2017-09-19	2032	02/11/2017			Bond Future	9.2283	93.1377	9.2633	92.8777	0.379	0.0000	0.0000	35,203
2017-09-19	2032	02/11/2017	9.49	Call	Bond Future	2,580.6500	2.5806	2,384.7000	2.3847	(7.593)	0	0	0
2017-09-19	2032	02/11/2017	9.48	Put	Bond Future	683.1100	0.6831	748.8000	0.7488	9.616	0	0	0
2017-09-19	2032	02/11/2017	9.50	Call	Bond Future	2,631.8900	2.6319	2,434.2500	2.4343	(7.509)	0	0	0
2017-09-19	2032	02/11/2017	9.50	Put	Bond Future	640.6600	0.6407	702.9500	0.7030	9.723	0	0	0
2017-09-19	2032	01/02/2018	9.20	Call	Bond Future	2,098.7200	2.0987	1,967.6600	1.9677	(6.245)	0	0	7,500
2017-09-19	2032	01/02/2018	9.45	Put	Bond Future	1,859.7100	1.8597	1,961.2400	1.9612	5.459	0	0	0
2017-09-19	2032	01/02/2018	9.40	Put	Bond Future	2,011.9700	2.0120	2,119.6400	2.1196	5.351	0	0	0
2017-09-19	2032	01/02/2018	9.56	Call	Bond Future	3,549.2500	3.5493	3,373.4000	3.3734	(4.955)	0	0	0
2017-09-19	2032	01/02/2018	9.55	Put	Bond Future	1,582.7300	1.5827	1,672.4800	1.6725	5.671	0	0	0
2017-09-19	2032	01/02/2018			Bond Future	9.2843	94.8500	9.3204	94.5856	0.389	0.0000	0.0000	0
2017-09-19	2032	01/02/2018	9.30	Put	Bond Future	2,344.9700	2.3450	2,465.3200	2.4653	5.132	0	0	0
2017-09-19	2032	01/02/2018	9.30	Call	Bond Future	2,460.2400	2.4602	2,316.1200	2.3161	(5.858)	0	0	7,800
2017-09-19	2032	01/02/2018	9.57	Call	Bond Future	3,594.9400	3.5949	3,417.9600	3.4180	(4.923)	0	0	0
2017-09-19	2032	01/02/2018	9.57	Put	Bond Future	1,531.5800	1.5316	1,619.0700	1.6191	5.712	0	0	0
2017-09-19	2032	01/02/2018	9.20	Put	Bond Future	2,720.2200	2.7202	2,853.6300	2.8536	4.904	0	0	0
2017-09-19	2032	01/02/2018	9.45	Call	Bond Future	3,064.5900	3.0646	2,901.6500	2.9017	(5.317)	0	0	750
2017-09-19	2032	01/02/2018	9.40	Call	Bond Future	2,855.7000	2.8557	2,698.9000	2.6989	(5.491)	0	0	6,800
2017-09-19	2032	01/02/2018	9.56	Put	Bond Future	1,556.9900	1.5570	1,645.6100	1.6456	5.692	0	0	0
2017-09-19	2032	01/02/2018	9.55	Call	Bond Future	3,503.8100	3.5038	3,329.0900	3.3291	(4.987)	0	0	0
2017-09-19	2032	03/05/2018	9.70	Call	Bond Future	4,704.0900	4.7041	4,526.5800	4.5266	(3.774)	0	0	0
2017-09-19	2032	03/05/2018	9.71	Put	Bond Future	2,120.1500	2.1201	2,211.1100	2.2111	4.290	0	0	0
2017-09-19	2032	03/05/2018			Bond Future	9.3392	92.4589	9.3765	92.1896	0.399	0.0000	0.0000	0
2017-09-19	2032	03/05/2018	9.70	Put	Bond Future	2,145.5300	2.1455	2,237.3400	2.2373	4.279	0	0	0
2017-09-19	2032	03/05/2018	9.71	Call	Bond Future	4,748.1700	4.7482	4,569.8100	4.5698	(3.756)	0	0	0
2017-09-19	2032	03/05/2018	9.72	Call	Bond Future	4,792.6900	4.7927	4,613.5000	4.6135	(3.739)	0	0	0
2017-09-19	2032	03/05/2018	9.72	Put	Bond Future	2,095.2800	2.0953	2,185.4100	2.1854	4.302	0	0	0
2017-09-19	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2033	02/11/2017	110.07	Put	Bond Future	5,443.3500	5.4434	5,588.2500	5.5883	2.662	0	0	0
2017-09-19	2033	02/11/2017			Bond Future	104.6267	104.6267	104.4817	104.4817	(0.138)	0.0000	0.0000	5,174
2017-09-19	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2033	02/11/2017	110.09	Put	Bond Future	5,463.3500	5.4634	5,608.2500	5.6083	2.652	0	0	0
2017-09-19	2033	02/11/2017	110.08	Put	Bond Future	5,453.3500	5.4534	5,598.2500	5.5983	2.657	0	0	0
2017-09-19	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2033	01/02/2018			Bond Future	106.5877	106.5877	106.4403	106.4403	(0.138)	0.0000	0.0000	0
2017-09-19	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2033	01/02/2018	109.64	Put	Bond Future	3,052.2500	3.0523	3,199.6600	3.1997	4.830	0	0	0
2017-09-19	2033	01/02/2018	109.66	Put	Bond Future	3,072.2500	3.0723	3,219.6600	3.2197	4.798	0	0	0

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2017-09-19	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2033	01/02/2018	109.65	Put	Bond Future	3,062.2500	3.0623	3,209.6600	3.2097	4.814	0	0	0
2017-09-19	2033	03/05/2018	107.71	Put	Bond Future	182.3300	0.1823	332.5400	0.3325	82.384	0	0	0
2017-09-19	2033	03/05/2018			Bond Future	107.5277	107.5277	107.3775	107.3775	(0.140)	0.0000	0.0000	0
2017-09-19	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2033	03/05/2018	107.70	Put	Bond Future	172.3300	0.1723	322.5400	0.3225	87.164	0	0	0
2017-09-19	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2033	03/05/2018	107.69	Put	Bond Future	162.3300	0.1623	312.5400	0.3125	92.534	0	0	0
2017-09-19	2037	02/11/2017	9.67	Put	Bond Future	1,366.0200	1.3660	1,451.5900	1.4516	6.264	0	0	0
2017-09-19	2037	02/11/2017			Bond Future	9.5796	92.8560	9.6094	92.6156	0.311	0.0000	0.0000	53,958
2017-09-19	2037	02/11/2017	9.66	Call	Bond Future	2,046.5700	2.0466	1,893.4900	1.8935	(7.480)	0	0	0
2017-09-19	2037	02/11/2017	9.66	Put	Bond Future	1,400.9200	1.4009	1,488.2300	1.4882	6.232	0	0	0
2017-09-19	2037	02/11/2017	9.67	Call	Bond Future	2,091.4700	2.0915	1,936.6500	1.9366	(7.402)	0	0	0
2017-09-19	2037	02/11/2017	9.65	Call	Bond Future	2,002.0700	2.0021	1,850.7300	1.8507	(7.559)	0	0	0
2017-09-19	2037	02/11/2017	9.65	Put	Bond Future	1,436.3400	1.4363	1,525.3900	1.5254	6.200	0	0	0
2017-09-19	2037	01/02/2018	9.82	Put	Bond Future	2,069.5900	2.0696	2,159.7900	2.1598	4.358	0	0	0
2017-09-19	2037	01/02/2018			Bond Future	9.6380	90.3081	9.6687	90.0634	0.319	0.0000	0.0000	160
2017-09-19	2037	01/02/2018	9.82	Call	Bond Future	3,503.7100	3.5037	3,349.2300	3.3492	(4.409)	0	0	0
2017-09-19	2037	01/02/2018	9.81	Put	Bond Future	2,101.4700	2.1015	2,192.7300	2.1927	4.343	0	0	0
2017-09-19	2037	01/02/2018	9.83	Call	Bond Future	3,549.9800	3.5500	3,394.4300	3.3944	(4.382)	0	0	0
2017-09-19	2037	01/02/2018	9.83	Put	Bond Future	2,038.1100	2.0381	2,127.2400	2.1272	4.373	0	0	0
2017-09-19	2037	01/02/2018	9.81	Call	Bond Future	3,457.7300	3.4577	3,304.3100	3.3043	(4.437)	0	0	0
2017-09-19	2037	03/05/2018	9.99	Call	Bond Future	4,914.9100	4.9149	4,754.8600	4.7549	(3.256)	0	0	0
2017-09-19	2037	03/05/2018	9.97	Put	Bond Future	2,724.3100	2.7243	2,814.9200	2.8149	3.326	0	0	0
2017-09-19	2037	03/05/2018			Bond Future	9.6988	91.9892	9.7305	91.7401	0.327	0.0000	0.0000	0
2017-09-19	2037	03/05/2018	9.99	Put	Bond Future	2,664.5800	2.6646	2,753.6400	2.7536	3.342	0	0	0
2017-09-19	2037	03/05/2018	9.97	Call	Bond Future	4,822.9100	4.8229	4,664.4100	4.6644	(3.286)	0	0	0
2017-09-19	2037	03/05/2018	9.98	Put	Bond Future	2,694.3000	2.6943	2,784.1400	2.7841	3.334	0	0	0
2017-09-19	2037	03/05/2018	9.98	Call	Bond Future	4,868.8200	4.8688	4,709.5500	4.7095	(3.271)	0	0	0
2017-09-19	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2038	02/11/2017			Bond Future	128.8388	128.8388	128.8298	128.8298	(0.007)	0.0000	0.0000	19,544
2017-09-19	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2038	02/11/2017	136.82	Put	Bond Future	7,981.1900	7.9812	7,990.2500	7.9902	0.114	0	0	0
2017-09-19	2038	02/11/2017	136.80	Put	Bond Future	7,961.1900	7.9612	7,970.2500	7.9702	0.114	0	0	0
2017-09-19	2038	02/11/2017	136.81	Put	Bond Future	7,971.1900	7.9712	7,980.2500	7.9802	0.114	0	0	0
2017-09-19	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2038	01/02/2018	136.95	Put	Bond Future	7,201.2800	7.2013	7,210.1600	7.2102	0.123	0	0	0
2017-09-19	2038	01/02/2018			Bond Future	129.7487	129.7487	129.7398	129.7398	(0.007)	0.0000	0.0000	0
2017-09-19	2038	01/02/2018	136.94	Put	Bond Future	7,191.2800	7.1913	7,200.1600	7.2002	0.123	0	0	0
2017-09-19	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2038	01/02/2018	136.93	Put	Bond Future	7,181.2800	7.1813	7,190.1600	7.1902	0.124	0	0	0
2017-09-19	2038	03/05/2018	132.28	Put	Bond Future	64.1800	0.0642	73.2200	0.0732	14.085	0	0	0
2017-09-19	2038	03/05/2018	132.27	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-09-19	2038	03/05/2018			Bond Future	132.2158		132.2158	132.2068	132.2068	(0.007)	0.0000	0.0000	0
2017-09-19	2038	03/05/2018	132.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2038	03/05/2018	132.27	Put	Bond Future	54.1800		0.0542	63.2200	0.0632	16.685	0	0	0
2017-09-19	2038	03/05/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2038	03/05/2018	132.29	Put	Bond Future	74.1800		0.0742	83.2200	0.0832	12.187	0	0	0
2017-09-19	2040	02/11/2017	9.67	Put	Bond Future	2,027.9300		2.0279	2,143.0400	2.1430	5.676	0	0	0
2017-09-19	2040	02/11/2017			Bond Future	9.7106		95.9661	9.7404	95.7110	0.307	0.0000	0.0000	16,396
2017-09-19	2040	02/11/2017	9.66	Call	Bond Future	1,638.8300		1.6388	1,500.8000	1.5008	(8.422)	0	0	0
2017-09-19	2040	02/11/2017	9.66	Put	Bond Future	2,074.1600		2.0742	2,191.2200	2.1912	5.644	0	0	0
2017-09-19	2040	02/11/2017	9.67	Call	Bond Future	1,678.9400		1.6789	1,538.9600	1.5390	(8.337)	0	0	0
2017-09-19	2040	02/11/2017	9.65	Call	Bond Future	1,599.1700		1.5992	1,463.0900	1.4631	(8.509)	0	0	0
2017-09-19	2040	02/11/2017	9.65	Put	Bond Future	2,120.9700		2.1210	2,239.9800	2.2400	5.611	0	0	0
2017-09-19	2040	01/02/2018	9.89	Call	Bond Future	3,513.1100		3.5131	3,356.2700	3.3563	(4.464)	0	0	0
2017-09-19	2040	01/02/2018			Bond Future	9.7709		93.2250	9.8016	92.9655	0.314	0.0000	0.0000	0
2017-09-19	2040	01/02/2018	9.87	Call	Bond Future	3,420.2400		3.4202	3,265.6700	3.2657	(4.519)	0	0	0
2017-09-19	2040	01/02/2018	9.87	Put	Bond Future	2,586.6200		2.5866	2,691.5700	2.6916	4.057	0	0	0
2017-09-19	2040	01/02/2018	9.88	Put	Bond Future	2,549.4700		2.5495	2,653.2800	2.6533	4.072	0	0	0
2017-09-19	2040	01/02/2018	9.89	Put	Bond Future	2,512.7400		2.5127	2,615.4200	2.6154	4.086	0	0	0
2017-09-19	2040	01/02/2018	9.88	Call	Bond Future	3,466.5300		3.4665	3,310.8200	3.3108	(4.492)	0	0	0
2017-09-19	2040	03/05/2018	10.08	Put	Bond Future	3,097.3400		3.0973	3,195.5800	3.1956	3.172	0	0	0
2017-09-19	2040	03/05/2018			Bond Future	9.8336		94.9605	9.8652	94.6961	0.322	0.0000	0.0000	0
2017-09-19	2040	03/05/2018	10.07	Call	Bond Future	5,076.2400		5.0762	4,910.9200	4.9109	(3.257)	0	0	0
2017-09-19	2040	03/05/2018	10.07	Put	Bond Future	3,130.5600		3.1306	3,229.6100	3.2296	3.164	0	0	0
2017-09-19	2040	03/05/2018	10.08	Call	Bond Future	5,123.8500		5.1238	4,957.7200	4.9577	(3.242)	0	0	0
2017-09-19	2040	03/05/2018	10.06	Call	Bond Future	5,028.8100		5.0288	4,864.3100	4.8643	(3.271)	0	0	0
2017-09-19	2040	03/05/2018	10.06	Put	Bond Future	3,164.0700		3.1641	3,263.9400	3.2639	3.156	0	0	0
2017-09-19	2044	02/11/2017	9.68	Call	Bond Future	1,678.7800		1.6788	1,558.1900	1.5582	(7.183)	0	0	0
2017-09-19	2044	02/11/2017			Bond Future	9.7295		93.0936	9.7543	92.8790	0.254	0.0000	0.0000	26,425
2017-09-19	2044	02/11/2017	9.66	Call	Bond Future	1,598.9100		1.5989	1,481.6100	1.4816	(7.336)	0	0	0
2017-09-19	2044	02/11/2017	9.66	Put	Bond Future	2,206.4300		2.2064	2,303.7600	2.3038	4.411	0	0	0
2017-09-19	2044	02/11/2017	9.68	Put	Bond Future	2,110.8200		2.1108	2,204.8600	2.2049	4.455	0	0	0
2017-09-19	2044	02/11/2017	9.67	Call	Bond Future	1,638.5500		1.6385	1,519.6000	1.5196	(7.259)	0	0	0
2017-09-19	2044	02/11/2017	9.67	Put	Bond Future	2,158.2600		2.1583	2,253.9400	2.2539	4.433	0	0	0
2017-09-19	2044	01/02/2018	9.90	Put	Bond Future	2,588.2600		2.5883	2,672.9800	2.6730	3.273	0	0	0
2017-09-19	2044	01/02/2018	9.89	Call	Bond Future	3,497.4400		3.4974	3,364.7600	3.3648	(3.794)	0	0	0
2017-09-19	2044	01/02/2018			Bond Future	9.7877		90.4248	9.8132	90.2065	0.260	0.0000	0.0000	0
2017-09-19	2044	01/02/2018	9.90	Call	Bond Future	3,544.2200		3.5442	3,410.5900	3.4106	(3.770)	0	0	0
2017-09-19	2044	01/02/2018	9.89	Put	Bond Future	2,625.9200		2.6259	2,711.5900	2.7116	3.262	0	0	0
2017-09-19	2044	01/02/2018	9.91	Call	Bond Future	3,591.5000		3.5915	3,456.9300	3.4569	(3.747)	0	0	0
2017-09-19	2044	01/02/2018	9.91	Put	Bond Future	2,551.2500		2.5513	2,635.0300	2.6350	3.284	0	0	0
2017-09-19	2044	03/05/2018	10.10	Call	Bond Future	5,240.1800		5.2402	5,098.2100	5.0982	(2.709)	0	0	0
2017-09-19	2044	03/05/2018	10.09	Put	Bond Future	3,176.1900		3.1762	3,257.2400	3.2572	2.552	0	0	0
2017-09-19	2044	03/05/2018			Bond Future	9.8481		92.1081	9.8743	91.8857	0.266	0.0000	0.0000	0
2017-09-19	2044	03/05/2018	10.11	Call	Bond Future	5,288.3600		5.2884	5,145.7300	5.1457	(2.697)	0	0	0
2017-09-19	2044	03/05/2018	10.11	Put	Bond Future	3,109.1700		3.1092	3,188.8900	3.1889	2.564	0	0	0
2017-09-19	2044	03/05/2018	10.10	Put	Bond Future	3,142.5300		3.1425	3,222.9100	3.2229	2.558	0	0	0

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2017-09-19	2044	03/05/2018	10.09	Call	Bond Future	5,192.1800	5.1922	5,050.8800	5.0509	(2.721)	0	0	0
2017-09-19	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2046	02/11/2017	136.30	Put	Bond Future	12,367.2100	12.3672	12,124.4800	12.1245	(1.963)	0	0	0
2017-09-19	2046	02/11/2017			Bond Future	123.9328	123.9328	124.1755	124.1755	0.196	0.0000	0.0000	21,292
2017-09-19	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2046	02/11/2017	136.32	Put	Bond Future	12,387.2100	12.3872	12,144.4800	12.1445	(1.960)	0	0	0
2017-09-19	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2046	02/11/2017	136.31	Put	Bond Future	12,377.2100	12.3772	12,134.4800	12.1345	(1.961)	0	0	0
2017-09-19	2046	01/02/2018	132.92	Put	Bond Future	6,664.3900	6.6644	6,416.7300	6.4167	(3.716)	0	0	0
2017-09-19	2046	01/02/2018			Bond Future	126.2556	126.2556	126.5033	126.5033	0.196	0.0000	0.0000	0
2017-09-19	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2046	01/02/2018	132.91	Put	Bond Future	6,654.3900	6.6544	6,406.7300	6.4067	(3.722)	0	0	0
2017-09-19	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2046	01/02/2018	132.90	Put	Bond Future	6,644.3900	6.6444	6,396.7300	6.3967	(3.727)	0	0	0
2017-09-19	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2046	03/05/2018			Bond Future	127.0582	127.0582	127.3105	127.3105	0.199	0.0000	0.0000	0
2017-09-19	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2046	03/05/2018	127.93	Put	Bond Future	871.7600	0.8718	619.4700	0.6195	(28.940)	0	0	0
2017-09-19	2046	03/05/2018	127.95	Put	Bond Future	891.7600	0.8918	639.4700	0.6395	(28.291)	0	0	0
2017-09-19	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2046	03/05/2018	127.94	Put	Bond Future	881.7600	0.8818	629.4700	0.6295	(28.612)	0	0	0
2017-09-19	2050	02/11/2017	144.66	Put	Bond Future	12,391.3900	12.3914	12,400.1800	12.4002	0.071	0	0	0
2017-09-19	2050	02/11/2017	144.67	Put	Bond Future	12,401.3900	12.4014	12,410.1800	12.4102	0.071	0	0	0
2017-09-19	2050	02/11/2017			Bond Future	132.2686	132.2686	132.2598	132.2598	(0.007)	0.0000	0.0000	22,417
2017-09-19	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2050	02/11/2017	144.65	Put	Bond Future	12,381.3900	12.3814	12,390.1800	12.3902	0.071	0	0	0
2017-09-19	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2050	01/02/2018	140.23	Put	Bond Future	7,155.3800	7.1554	7,164.2500	7.1642	0.124	0	0	0
2017-09-19	2050	01/02/2018			Bond Future	133.0746	133.0746	133.0658	133.0658	(0.007)	0.0000	0.0000	0
2017-09-19	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2050	01/02/2018	140.25	Put	Bond Future	7,175.3800	7.1754	7,184.2500	7.1842	0.124	0	0	0
2017-09-19	2050	01/02/2018	140.24	Put	Bond Future	7,165.3800	7.1654	7,174.2500	7.1742	0.124	0	0	0
2017-09-19	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2050	03/05/2018	135.62	Put	Bond Future	15.0800	0.0151	24.0900	0.0241	59.748	0	0	0
2017-09-19	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2050	03/05/2018			Bond Future	135.6049	135.6049	135.5959	135.5959	(0.007)	0.0000	0.0000	0
2017-09-19	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2050	03/05/2018	135.61	Put	Bond Future	5.0800	0.0051	14.0900	0.0141	177.362	0	0	0
2017-09-19	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	2050	03/05/2018	135.63	Put	Bond Future	25.0800	0.0251	34.0900	0.0341	35.925	0	0	0
2017-09-19	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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2017-09-19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	AL37	02/11/2017			Index Future	562.9230	562.9230	562.4980	562.4980	(0.075)	0.0000	0.0000	0
2017-09-19	AL37	01/02/2018			Index Future	573.2730	573.2730	572.8420	572.8420	(0.075)	0.0000	0.0000	0
2017-09-19	AL37	03/05/2018			Index Future	583.9480	583.9480	583.5090	583.5090	(0.075)	0.0000	0.0000	0
2017-09-19	AL7T	02/11/2017			Index Future	649.8810	649.8810	648.5520	648.5520	(0.204)	0.0000	0.0000	0
2017-09-19	AL7T	01/02/2018			Index Future	661.8300	661.8300	660.4780	660.4780	(0.204)	0.0000	0.0000	0
2017-09-19	AL7T	03/05/2018			Index Future	674.1540	674.1540	672.7770	672.7770	(0.204)	0.0000	0.0000	0
2017-09-19	ALBI	02/11/2017			Index Future	583.1480	583.1480	581.8990	581.8990	(0.214)	0.0000	0.0000	786
2017-09-19	ALBI	01/02/2018			Index Future	593.8700	593.8700	592.6000	592.6000	(0.214)	0.0000	0.0000	0
2017-09-19	ALBI	03/05/2018			Index Future	604.9280	604.9280	603.6340	603.6340	(0.214)	0.0000	0.0000	0
2017-09-19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	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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2017-09-19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-09-19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	EL28	02/11/2017			Bond Future	127.4448	127.4448	127.5556	127.5556	0.087	0.0000	0.0000	0
2017-09-19	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	EL28	02/11/2017	133.87	Put	Bond Future	6,425.2500	6.4252	6,314.4200	6.3144	(1.725)	0	0	0
2017-09-19	EL28	02/11/2017	133.89	Put	Bond Future	6,445.2500	6.4452	6,334.4200	6.3344	(1.720)	0	0	0
2017-09-19	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	EL28	02/11/2017	133.88	Put	Bond Future	6,435.2500	6.4352	6,324.4200	6.3244	(1.722)	0	0	0
2017-09-19	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
2017-09-19	EL28	01/02/2018			Bond Future	129.8337		129.8337	129.9467	0.087	0.0000	0.0000	0
2017-09-19	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	EL28	01/02/2018	132.29	Put	Bond Future	2,456.3300	2.4563	2,343.3300	2.3433	(4.600)	0	0	0
2017-09-19	EL28	01/02/2018	132.31	Put	Bond Future	2,476.3300	2.4763	2,363.3300	2.3633	(4.563)	0	0	0
2017-09-19	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	EL28	01/02/2018	132.30	Put	Bond Future	2,466.3300	2.4663	2,353.3300	2.3533	(4.582)	0	0	0
2017-09-19	EL28	03/05/2018	133.20	Put	Bond Future	897.6300	0.8976	782.3800	0.7824	(12.839)	0	0	0
2017-09-19	EL28	03/05/2018			Bond Future	132.3024	132.3024	132.4176	132.4176	0.087	0.0000	0.0000	0
2017-09-19	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	EL28	03/05/2018	133.19	Put	Bond Future	887.6300	0.8876	772.3800	0.7724	(12.984)	0	0	0
2017-09-19	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	EL28	03/05/2018	133.18	Put	Bond Future	877.6300	0.8776	762.3800	0.7624	(13.132)	0	0	0
2017-09-19	ES33	02/11/2017	10.67	Call	Bond Future	151.2000	0.1512	0.0000	0.0000	(100.000)	0	0	0
2017-09-19	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	92.9400	0.0929	100.000	0	0	0
2017-09-19	ES33	02/11/2017			Bond Future	10.6456	77.2368	10.6750	77.0545	0.277	0.0000	0.0000	9,466
2017-09-19	ES33	02/11/2017	10.68	Call	Bond Future	212.9800	0.2130	30.7000	0.0307	(85.586)	0	0	0
2017-09-19	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	31.0800	0.0311	100.000	0	0	0
2017-09-19	ES33	02/11/2017	10.66	Call	Bond Future	89.3400	0.0893	0.0000	0.0000	(100.000)	0	0	0
2017-09-19	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	ES33	01/02/2018	10.99	Call	Bond Future	1,463.3100	1.4633	1,277.9400	1.2779	(12.668)	0	0	0
2017-09-19	ES33	01/02/2018			Bond Future	10.7466	78.6568	10.7771	78.4714	0.283	0.0000	0.0000	0
2017-09-19	ES33	01/02/2018	11.00	Call	Bond Future	1,522.5400	1.5225	1,337.1700	1.3372	(12.175)	0	0	0
2017-09-19	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	ES33	01/02/2018	11.01	Call	Bond Future	1,581.6900	1.5817	1,396.3200	1.3963	(11.720)	0	0	0
2017-09-19	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	ES33	03/05/2018	11.22	Call	Bond Future	2,201.6700	2.2017	2,012.8900	2.0129	(8.574)	0	0	0
2017-09-19	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	ES33	03/05/2018			Bond Future	10.8453	76.3297	10.8767	76.1409	0.290	0.0000	0.0000	0
2017-09-19	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	ES33	03/05/2018	11.20	Call	Bond Future	2,086.6000	2.0866	1,897.8200	1.8978	(9.047)	0	0	0
2017-09-19	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	ES33	03/05/2018	11.21	Call	Bond Future	2,144.1700	2.1442	1,955.3900	1.9554	(8.804)	0	0	0
2017-09-19	ES42	02/11/2017			Bond Future	10.9308	79.7036	10.9603	79.4988	0.269	0.0000	0.0000	7,957
2017-09-19	ES42	01/02/2018			Bond Future	11.0298	81.1688	11.0602	80.9606	0.276	0.0000	0.0000	0
2017-09-19	ES42	03/05/2018			Bond Future	11.1313	78.4187	11.1628	78.2065	0.283	0.0000	0.0000	0
2017-09-19	GOVI	02/11/2017	572.45	Call	GOVI	94,250.0000	9.4250	81,890.0000	8.1890	(13.114)	0	0	0
2017-09-19	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	GOVI	02/11/2017			GOVI	581.8750	581.8750	580.6390	580.6390	(0.212)	0.0000	0.0000	670
2017-09-19	GOVI	02/11/2017	572.46	Call	GOVI	94,150.0000	9.4150	81,790.0000	8.1790	(13.128)	0	0	0
2017-09-19	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	GOVI	02/11/2017	572.44	Call	GOVI	94,350.0000	9.4350	81,990.0000	8.1990	(13.100)	0	0	0
2017-09-19	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-09-19	GOVI	01/02/2018			GOVI	592.5730		591.3160		(0.212)	0.0000	0.0000	0
2017-09-19	GOVI	01/02/2018	581.03	Call	GOVI	115,430.0000	11.5430	102,860.0000	10.2860	(10.890)	0	0	0
2017-09-19	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	GOVI	01/02/2018	581.04	Call	GOVI	115,330.0000	11.5330	102,760.0000	10.2760	(10.899)	0	0	0
2017-09-19	GOVI	01/02/2018	581.02	Call	GOVI	115,530.0000	11.5530	102,960.0000	10.2960	(10.880)	0	0	0
2017-09-19	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	GOVI	03/05/2018	590.27	Call	GOVI	133,380.0000	13.3380	120,570.0000	12.0570	(9.604)	0	0	0
2017-09-19	GOVI	03/05/2018	590.29	Call	GOVI	133,180.0000	13.3180	120,370.0000	12.0370	(9.619)	0	0	0
2017-09-19	GOVI	03/05/2018			GOVI	603.6080	603.6080	602.3270	602.3270	(0.212)	0.0000	0.0000	0
2017-09-19	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	GOVI	03/05/2018	590.28	Call	GOVI	133,280.0000	13.3280	120,470.0000	12.0470	(9.611)	0	0	0
2017-09-19	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-09-19	IGOV	02/11/2017			Index Future	250.5700	250.5700	250.6160	250.6160	0.018	0.0000	0.0000	1,166
2017-09-19	IGOV	01/02/2018			Index Future	255.2660	255.2660	255.3140	255.3140	0.019	0.0000	0.0000	0
2017-09-19	IGOV	03/05/2018			Index Future	260.1200	260.1200	260.1690	260.1690	0.019	0.0000	0.0000	0
2017-09-19	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-09-19	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-09-19	IS01	21/12/2017			Interest Rate Swap	99.7702	99.7702	99.7589	99.7589	(0.011)	0.0000	0.0000	0
2017-09-19	IS01	15/03/2018			Interest Rate Swap	99.6196	99.6196	99.6183	99.6183	(0.001)	0.0000	0.0000	0
2017-09-19	IS01	21/06/2018			Interest Rate Swap	99.6707	99.6707	99.6566	99.6566	(0.014)	0.0000	0.0000	0
2017-09-19	IS01	20/09/2018			Interest Rate Swap	99.7061	99.7061	99.6922	99.6922	(0.014)	0.0000	0.0000	0
2017-09-19	IS01	20/12/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	IS02	18/12/2017			Interest Rate Swap	99.7971	99.7971	99.7970	99.7970	0.000	0.0000	0.0000	0
2017-09-19	IS02	16/03/2018			Interest Rate Swap	98.9032	98.9032	98.9018	98.9018	(0.001)	0.0000	0.0000	0
2017-09-19	IS02	15/06/2018			Interest Rate Swap	98.3555	98.3555	98.3528	98.3528	(0.003)	0.0000	0.0000	0
2017-09-19	IS02	21/09/2018			Interest Rate Swap	98.1717	98.1717	98.1580	98.1580	(0.014)	0.0000	0.0000	0
2017-09-19	IS02	21/12/2018			Interest Rate Swap	98.4300	98.4300	98.4200	98.4200	(0.010)	0.0000	0.0000	0
2017-09-19	IS02	15/03/2019			Interest Rate Swap	98.7012	98.7012	98.7084	98.7084	0.007	0.0000	0.0000	0
2017-09-19	IS02	21/06/2019			Interest Rate Swap	98.9848	98.9848	98.9845	98.9845	0.000	0.0000	0.0000	0
2017-09-19	IS02	20/09/2019			Interest Rate Swap	99.2816	99.2816	99.2881	99.2881	0.006	0.0000	0.0000	0
2017-09-19	IS02	20/12/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	IS05	17/12/2020			Interest Rate Swap	95.0811	95.0811	95.1186	95.1186	0.039	0.0000	0.0000	0
2017-09-19	IS05	16/03/2021			Interest Rate Swap	94.2428	94.2428	94.2922	94.2922	0.052	0.0000	0.0000	0
2017-09-19	IS05	15/06/2021			Interest Rate Swap	93.3738	93.3738	93.4358	93.4358	0.066	0.0000	0.0000	0
2017-09-19	IS05	21/09/2021			Interest Rate Swap	93.4994	93.4994	93.5610	93.5610	0.066	0.0000	0.0000	0
2017-09-19	IS05	21/12/2021			Interest Rate Swap	95.6449	95.6449	95.7144	95.7144	0.073	0.0000	0.0000	51
2017-09-19	IS05	15/03/2022			Interest Rate Swap	95.7156	95.7156	95.8035	95.8035	0.092	0.0000	0.0000	0
2017-09-19	IS05	21/06/2022			Interest Rate Swap	96.8740	96.8740	96.9569	96.9569	0.086	0.0000	0.0000	0
2017-09-19	IS05	20/09/2022			Interest Rate Swap	99.0494	99.0494	99.1393	99.1393	0.091	0.0000	0.0000	0
2017-09-19	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
2017-09-19	IS10	17/12/2025			Interest Rate Swap	93.5210	93.5210	93.6350	93.6350	0.122	0.0000	0.0000	0
2017-09-19	IS10	16/03/2026			Interest Rate Swap	90.4933	90.4933	90.6183	90.6183	0.138	0.0000	0.0000	0
2017-09-19	IS10	15/06/2026			Interest Rate Swap	89.2135	89.2135	89.3520	89.3520	0.155	0.0000	0.0000	0
2017-09-19	IS10	21/09/2026			Interest Rate Swap	91.3890	91.3890	91.5283	91.5283	0.152	0.0000	0.0000	0
2017-09-19	IS10	21/12/2026			Interest Rate Swap	95.1883	95.1883	95.3397	95.3397	0.159	0.0000	0.0000	0
2017-09-19	IS10	15/03/2027			Interest Rate Swap	93.7155	93.7155	93.8962	93.8962	0.193	0.0000	0.0000	0
2017-09-19	IS10	21/06/2027			Interest Rate Swap	95.7991	95.7991	95.9840	95.9840	0.193	0.0000	0.0000	0
2017-09-19	IS10	20/09/2027			Interest Rate Swap	99.5456	99.5456	99.7407	99.7407	0.196	0.0000	0.0000	0
2017-09-19	IS10	20/12/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-09-19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-09-19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-09-19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-09-19	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-09-19	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-09-19	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017-09-19	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-09-19	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017-09-19	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-09-19	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017-09-19	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017-09-19	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017-09-19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-09-19	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017-09-19	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017-09-19	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017-09-19	R023	02/11/2017	8.56	Call	Bond Future	3,596.2100	3.5962	3,509.0800	3.5091	(2.423)	0	0	0
2017-09-19	R023	02/11/2017			Bond Future	7.7060	101.6276	7.7263	101.5401	0.264	0.0000	0.0000	57,357
2017-09-19	R023	02/11/2017	8.56	Put	Bond Future	5.0700	0.0051	5.4800	0.0055	8.087	0	0	0
2017-09-19	R023	02/11/2017	8.58	Put	Bond Future	4.3500	0.0044	4.7000	0.0047	8.046	0	0	0
2017-09-19	R023	02/11/2017	8.57	Call	Bond Future	3,636.9400	3.6369	3,549.7800	3.5498	(2.397)	0	0	0
2017-09-19	R023	02/11/2017	8.57	Put	Bond Future	4.7000	0.0047	5.0800	0.0051	8.085	0	0	0
2017-09-19	R023	02/11/2017	8.58	Call	Bond Future	3,677.6800	3.6777	3,590.4900	3.5905	(2.371)	0	0	0
2017-09-19	R023	01/02/2018	8.33	Put	Bond Future	290.2800	0.2903	304.3000	0.3043	4.830	0	0	0
2017-09-19	R023	01/02/2018			Bond Future	7.7258	103.4960	7.7473	103.4072	0.279	0.0000	0.0000	0
2017-09-19	R023	01/02/2018	8.32	Call	Bond Future	2,713.7500	2.7138	2,639.2200	2.6392	(2.746)	0	0	0
2017-09-19	R023	01/02/2018	8.32	Put	Bond Future	297.4100	0.2974	311.7300	0.3117	4.815	0	0	0
2017-09-19	R023	01/02/2018	8.33	Call	Bond Future	2,746.6700	2.7467	2,671.8400	2.6718	(2.724)	0	0	0
2017-09-19	R023	01/02/2018	8.31	Call	Bond Future	2,681.1200	2.6811	2,606.9000	2.6069	(2.768)	0	0	0
2017-09-19	R023	01/02/2018	8.31	Put	Bond Future	304.8500	0.3048	319.4800	0.3195	4.799	0	0	0
2017-09-19	R023	03/05/2018	8.27	Call	Bond Future	2,689.5600	2.6896	2,621.3100	2.6213	(2.538)	0	0	0
2017-09-19	R023	03/05/2018			Bond Future	7.7355	101.4932	7.7584	101.4027	0.296	0.0000	0.0000	0
2017-09-19	R023	03/05/2018	8.27	Put	Bond Future	600.6200	0.6006	622.8700	0.6229	3.705	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
2017-09-19	R023	03/05/2018	8.28	Call	Bond Future	2,717.8400	2.7178	2,649.2700	2.6493	(2.523)	0	0	0
2017-09-19	R023	03/05/2018	8.29	Put	Bond Future	580.4300	0.5804	602.0700	0.6021	3.728	0	0	0
2017-09-19	R023	03/05/2018	8.28	Put	Bond Future	590.3300	0.5903	612.2600	0.6123	3.715	0	0	0
2017-09-19	R023	03/05/2018	8.29	Call	Bond Future	2,746.4900	2.7465	2,677.6300	2.6776	(2.507)	0	0	0
2017-09-19	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R035	02/11/2017			Bond Future	9.4612	96.6976	9.4961	96.4146	0.369	0.0000	0.0000	27,957
2017-09-19	R035	02/11/2017	9.60	Call	Bond Future	1,117.2700	1.1173	834.3400	0.8343	(25.323)	0	0	0
2017-09-19	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R035	02/11/2017	9.61	Call	Bond Future	1,197.0100	1.1970	914.0800	0.9141	(23.636)	0	0	0
2017-09-19	R035	02/11/2017	9.59	Call	Bond Future	1,037.4300	1.0374	754.5000	0.7545	(27.272)	0	0	0
2017-09-19	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R035	01/02/2018	9.75	Call	Bond Future	1,794.2600	1.7943	1,506.4600	1.5065	(16.040)	0	0	0
2017-09-19	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R035	01/02/2018			Bond Future	9.5228	98.4753	9.5588	98.1875	0.378	0.0000	0.0000	0
2017-09-19	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R035	01/02/2018	9.73	Call	Bond Future	1,638.3600	1.6384	1,350.5600	1.3506	(17.566)	0	0	0
2017-09-19	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R035	01/02/2018	9.74	Call	Bond Future	1,716.3600	1.7164	1,428.5600	1.4286	(16.768)	0	0	0
2017-09-19	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R035	03/05/2018			Bond Future	9.5798	95.8085	9.6169	95.5154	0.388	0.0000	0.0000	0
2017-09-19	R035	03/05/2018	9.90	Call	Bond Future	2,483.3900	2.4834	2,190.2900	2.1903	(11.802)	0	0	0
2017-09-19	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R035	03/05/2018	9.91	Call	Bond Future	2,559.3500	2.5594	2,266.2500	2.2663	(11.452)	0	0	0
2017-09-19	R035	03/05/2018	9.89	Call	Bond Future	2,407.3400	2.4073	2,114.2400	2.1142	(12.175)	0	0	0
2017-09-19	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R186	02/11/2017	8.89	Put	Bond Future	238.0900	0.2381	266.5900	0.2666	11.970	0	0	0
2017-09-19	R186	02/11/2017	8.88	Call	Bond Future	3,422.0800	3.4221	3,211.0300	3.2110	(6.167)	0	0	0
2017-09-19	R186	02/11/2017	8.75	Put	Bond Future	404.5100	0.4045	449.9300	0.4499	11.228	0	0	0
2017-09-19	R186	02/11/2017			Bond Future	8.4058	117.1247	8.4411	116.8842	0.420	0.0000	0.0000	141,396
2017-09-19	R186	02/11/2017	8.75	Call	Bond Future	2,720.5900	2.7206	2,525.4400	2.5254	(7.173)	0	0	0
2017-09-19	R186	02/11/2017	8.89	Call	Bond Future	3,478.0900	3.4781	3,266.0200	3.2660	(6.097)	0	0	0
2017-09-19	R186	02/11/2017	8.88	Put	Bond Future	247.7300	0.2477	277.2500	0.2773	11.916	0	0	0
2017-09-19	R186	02/11/2017	8.90	Call	Bond Future	3,534.4700	3.5345	3,321.4000	3.3214	(6.028)	0	0	0
2017-09-19	R186	02/11/2017	8.90	Put	Bond Future	228.8700	0.2289	256.3700	0.2564	12.016	0	0	0
2017-09-19	R186	02/11/2017	8.60	Call	Bond Future	1,991.0000	1.9910	1,820.2400	1.8202	(8.577)	0	0	0
2017-09-19	R186	02/11/2017	8.60	Put	Bond Future	676.3300	0.6763	746.1400	0.7461	10.322	0	0	3,750
2017-09-19	R186	02/11/2017	9.00	Call	Bond Future	4,110.6400	4.1106	3,888.9900	3.8890	(5.392)	0	0	0
2017-09-19	R186	02/11/2017	9.00	Put	Bond Future	151.8700	0.1519	170.7900	0.1708	12.458	0	0	5,000
2017-09-19	R186	01/02/2018	9.00	Call	Bond Future	4,323.2900	4.3233	4,131.1100	4.1311	(4.445)	0	0	0
2017-09-19	R186	01/02/2018	9.25	Call	Bond Future	5,610.4500	5.6104	5,399.2900	5.3993	(3.764)	0	0	0
2017-09-19	R186	01/02/2018	8.50	Put	Bond Future	1,799.3500	1.7994	1,907.6800	1.9077	6.021	0	0	0
2017-09-19	R186	01/02/2018	8.96	Call	Bond Future	4,127.2700	4.1273	3,938.7100	3.9387	(4.569)	0	0	0
2017-09-19	R186	01/02/2018			Bond Future	8.4462	113.9781	8.4830	113.7334	0.435	0.0000	0.0000	198
2017-09-19	R186	01/02/2018	7.75	Put	Bond Future	5,185.9800	5.1860	5,386.8200	5.3868	3.873	0	0	0
2017-09-19	R186	01/02/2018	7.75	Call	Bond Future	419.2700	0.4193	375.4400	0.3754	(10.454)	0	0	1,460
2017-09-19	R186	01/02/2018	8.50	Call	Bond Future	2,156.8700	2.1569	2,020.5300	2.0205	(6.321)	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
2017-09-19	R186	01/02/2018	9.00	Put	Bond Future	712.6000	0.7126	765.0900	0.7651	7.366	0	0	6,200
2017-09-19	R186	01/02/2018	8.75	Put	Bond Future	1,157.0400	1.1570	1,234.7100	1.2347	6.713	0	0	820
2017-09-19	R186	01/02/2018	9.25	Put	Bond Future	419.9600	0.4200	453.4700	0.4535	7.979	0	0	820
2017-09-19	R186	01/02/2018	8.97	Call	Bond Future	4,175.9700	4.1760	3,986.4900	3.9865	(4.537)	0	0	0
2017-09-19	R186	01/02/2018	8.96	Put	Bond Future	772.2100	0.7722	828.3200	0.8283	7.266	0	0	0
2017-09-19	R186	01/02/2018	8.75	Call	Bond Future	3,156.9700	3.1570	2,989.9700	2.9900	(5.290)	0	0	0
2017-09-19	R186	01/02/2018	8.97	Put	Bond Future	756.9300	0.7569	812.1200	0.8121	7.291	0	0	0
2017-09-19	R186	01/02/2018	8.98	Call	Bond Future	4,224.8800	4.2249	4,034.4900	4.0345	(4.506)	0	0	0
2017-09-19	R186	01/02/2018	8.98	Put	Bond Future	741.9000	0.7419	796.1800	0.7962	7.316	0	0	0
2017-09-19	R186	03/05/2018	8.91	Put	Bond Future	1,541.0600	1.5411	1,620.0600	1.6201	5.126	0	0	0
2017-09-19	R186	03/05/2018	8.92	Call	Bond Future	4,295.4700	4.2955	4,124.5400	4.1245	(3.979)	0	0	0
2017-09-19	R186	03/05/2018			Bond Future	8.4861	116.1000	8.5245	115.8509	0.452	0.0000	0.0000	0
2017-09-19	R186	03/05/2018	8.93	Call	Bond Future	4,338.3900	4.3384	4,166.6500	4.1667	(3.959)	0	0	0
2017-09-19	R186	03/05/2018	8.93	Put	Bond Future	1,500.5700	1.5006	1,577.9400	1.5779	5.156	0	0	0
2017-09-19	R186	03/05/2018	8.91	Call	Bond Future	4,253.0600	4.2531	4,082.9500	4.0830	(4.000)	0	0	0
2017-09-19	R186	03/05/2018	8.92	Put	Bond Future	1,520.5400	1.5205	1,598.7200	1.5987	5.142	0	0	0
2017-09-19	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R197	02/11/2017	305.15	Put	Bond Future	3,690.5300	3.6905	3,712.3400	3.7123	0.591	0	0	0
2017-09-19	R197	02/11/2017			Bond Future	301.4595	301.4595	301.4377	301.4377	(0.007)	0.0000	0.0000	2,350
2017-09-19	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R197	02/11/2017	305.17	Put	Bond Future	3,710.5300	3.7105	3,732.3400	3.7323	0.588	0	0	0
2017-09-19	R197	02/11/2017	305.16	Put	Bond Future	3,700.5300	3.7005	3,722.3400	3.7223	0.589	0	0	0
2017-09-19	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R197	01/02/2018	301.68	Put	Bond Future	1,543.9100	1.5439	1,565.7300	1.5657	1.413	0	0	0
2017-09-19	R197	01/02/2018			Bond Future	300.1361	300.1361	300.1143	300.1143	(0.007)	0.0000	0.0000	0
2017-09-19	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R197	01/02/2018	301.67	Put	Bond Future	1,533.9100	1.5339	1,555.7300	1.5557	1.423	0	0	0
2017-09-19	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R197	01/02/2018	301.66	Put	Bond Future	1,523.9100	1.5239	1,545.7300	1.5457	1.432	0	0	0
2017-09-19	R197	03/05/2018	304.46	Call	Bond Future	1,383.0000	1.3830	1,360.9000	1.3609	(1.598)	0	0	0
2017-09-19	R197	03/05/2018			Bond Future	305.8430	305.8430	305.8209	305.8209	(0.007)	0.0000	0.0000	0
2017-09-19	R197	03/05/2018	304.44	Call	Bond Future	1,403.0000	1.4030	1,380.9000	1.3809	(1.575)	0	0	0
2017-09-19	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R197	03/05/2018	304.45	Call	Bond Future	1,393.0000	1.3930	1,370.9000	1.3709	(1.587)	0	0	0
2017-09-19	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R202	02/11/2017	253.89	Call	Bond Future	0.7900	0.0008	0.6700	0.0007	(15.190)	0	0	0
2017-09-19	R202	02/11/2017			Bond Future	241.6058	241.6058	241.5893	241.5893	(0.007)	0.0000	0.0000	28,647
2017-09-19	R202	02/11/2017	253.89	Put	Bond Future	12,285.0200	12.2850	12,301.3800	12.3014	0.133	0	0	0
2017-09-19	R202	02/11/2017	253.90	Call	Bond Future	0.7800	0.0008	0.6700	0.0007	(14.103)	0	0	0
2017-09-19	R202	02/11/2017	253.91	Put	Bond Future	12,305.0000	12.3050	12,321.3700	12.3214	0.133	0	0	0
2017-09-19	R202	02/11/2017	253.90	Put	Bond Future	12,295.0100	12.2950	12,311.3800	12.3114	0.133	0	0	0
2017-09-19	R202	02/11/2017	253.91	Call	Bond Future	0.7700	0.0008	0.6600	0.0007	(14.286)	0	0	0
2017-09-19	R202	01/02/2018	249.07	Call	Bond Future	624.8600	0.6249	615.6100	0.6156	(1.480)	0	0	0
2017-09-19	R202	01/02/2018	249.06	Put	Bond Future	7,256.2400	7.2562	7,263.4600	7.2635	0.100	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
2017-09-19	R202	01/02/2018			Bond Future	242.4303		242.4303	242.4138	242.4138	0.0000	0.0000	0
2017-09-19	R202	01/02/2018	249.08	Call	Bond Future	623.2000	0.6232	613.9700	0.6140	(1.481)	0	0	0
2017-09-19	R202	01/02/2018	249.08	Put	Bond Future	7,272.9300	7.2729	7,280.1800	7.2802	0.100	0	0	0
2017-09-19	R202	01/02/2018	249.07	Put	Bond Future	7,264.5900	7.2646	7,271.8200	7.2718	0.100	0	0	0
2017-09-19	R202	01/02/2018	249.06	Call	Bond Future	626.5100	0.6265	617.2500	0.6173	(1.478)	0	0	0
2017-09-19	R202	03/05/2018	247.48	Put	Bond Future	3,810.3300	3.8103	3,810.9600	3.8110	0.017	0	0	0
2017-09-19	R202	03/05/2018	247.47	Call	Bond Future	3,374.9600	3.3750	3,358.9500	3.3589	(0.474)	0	0	0
2017-09-19	R202	03/05/2018			Bond Future	247.0399	247.0399	247.0233	247.0233	(0.007)	0.0000	0.0000	0
2017-09-19	R202	03/05/2018	247.48	Call	Bond Future	3,370.2200	3.3702	3,354.2200	3.3542	(0.475)	0	0	0
2017-09-19	R202	03/05/2018	247.47	Put	Bond Future	3,805.0700	3.8051	3,805.6900	3.8057	0.016	0	0	0
2017-09-19	R202	03/05/2018	247.49	Call	Bond Future	3,365.4900	3.3655	3,349.5000	3.3495	(0.475)	0	0	0
2017-09-19	R202	03/05/2018	247.49	Put	Bond Future	3,815.6000	3.8156	3,816.2400	3.8162	0.017	0	0	0
2017-09-19	R204	02/11/2017	7.76	Put	Bond Future	1,528.2100	1.5282	1,506.8300	1.5068	(1.399)	0	0	0
2017-09-19	R204	02/11/2017			Bond Future	6.7493	104.3540	6.7509	104.3523	0.024	0.0000	0.0000	45,060
2017-09-19	R204	02/11/2017	7.75	Call	Bond Future	2,599.0100	2.5990	2,575.9100	2.5759	(0.889)	0	0	0
2017-09-19	R204	02/11/2017	7.75	Put	Bond Future	1,532.7100	1.5327	1,511.3300	1.5113	(1.395)	0	0	0
2017-09-19	R204	02/11/2017	7.76	Call	Bond Future	2,605.0800	2.6051	2,581.9800	2.5820	(0.887)	0	0	0
2017-09-19	R204	02/11/2017	7.74	Call	Bond Future	2,592.9400	2.5929	2,569.8300	2.5698	(0.891)	0	0	0
2017-09-19	R204	02/11/2017	7.74	Put	Bond Future	1,537.2200	1.5372	1,515.8300	1.5158	(1.391)	0	0	0
2017-09-19	R204	01/02/2018	7.27	Call	Bond Future	3,542.4900	3.5425	3,529.8400	3.5298	(0.357)	0	0	0
2017-09-19	R204	01/02/2018			Bond Future	6.5434	102.2345	6.5452	102.2330	0.027	0.0000	0.0000	0
2017-09-19	R204	01/02/2018	7.25	Call	Bond Future	3,533.9000	3.5339	3,521.2500	3.5213	(0.358)	0	0	0
2017-09-19	R204	01/02/2018	7.25	Put	Bond Future	2,940.8700	2.9409	2,929.6900	2.9297	(0.380)	0	0	0
2017-09-19	R204	01/02/2018	7.27	Put	Bond Future	2,932.7500	2.9327	2,921.5700	2.9216	(0.381)	0	0	0
2017-09-19	R204	01/02/2018	7.26	Call	Bond Future	3,538.2000	3.5382	3,525.5400	3.5255	(0.358)	0	0	0
2017-09-19	R204	01/02/2018	7.26	Put	Bond Future	2,936.8100	2.9368	2,925.6200	2.9256	(0.381)	0	0	0
2017-09-19	R204	03/05/2018	7.10	Put	Bond Future	4,267.8900	4.2679	4,258.5300	4.2585	(0.219)	0	0	0
2017-09-19	R204	03/05/2018			Bond Future	6.1407	104.1378	6.1430	104.1364	0.038	0.0000	0.0000	0
2017-09-19	R204	03/05/2018	7.09	Call	Bond Future	4,845.1900	4.8452	4,834.4000	4.8344	(0.223)	0	0	0
2017-09-19	R204	03/05/2018	7.09	Put	Bond Future	4,270.9200	4.2709	4,261.5500	4.2615	(0.219)	0	0	0
2017-09-19	R204	03/05/2018	7.10	Call	Bond Future	4,848.1800	4.8482	4,837.4000	4.8374	(0.222)	0	0	0
2017-09-19	R204	03/05/2018	7.08	Call	Bond Future	4,842.1900	4.8422	4,831.4000	4.8314	(0.223)	0	0	0
2017-09-19	R204	03/05/2018	7.08	Put	Bond Future	4,273.9400	4.2739	4,264.5700	4.2646	(0.219)	0	0	0
2017-09-19	R207	02/11/2017	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R207	02/11/2017	8.03	Call	Bond Future	1,988.0200	1.9880	1,965.5900	1.9656	(1.128)	0	0	0
2017-09-19	R207	02/11/2017			Bond Future	7.0249	102.7001	7.0361	102.6777	0.159	0.0000	0.0000	41,067
2017-09-19	R207	02/11/2017	8.04	Call	Bond Future	2,007.5500	2.0075	1,985.1200	1.9851	(1.117)	0	0	0
2017-09-19	R207	02/11/2017	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R207	02/11/2017	8.05	Call	Bond Future	2,027.0700	2.0271	2,004.6400	2.0046	(1.107)	0	0	0
2017-09-19	R207	02/11/2017	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R207	01/02/2018	7.61	Put	Bond Future	49.8100	0.0498	51.6600	0.0517	3.714	0	0	0
2017-09-19	R207	01/02/2018	7.60	Call	Bond Future	1,185.5400	1.1855	1,164.8600	1.1649	(1.744)	0	0	0
2017-09-19	R207	01/02/2018			Bond Future	6.9625	100.9472	6.9751	100.9246	0.181	0.0000	0.0000	0
2017-09-19	R207	01/02/2018	7.61	Call	Bond Future	1,201.4300	1.2014	1,180.7000	1.1807	(1.725)	0	0	0
2017-09-19	R207	01/02/2018	7.60	Put	Bond Future	51.5700	0.0516	53.4700	0.0535	3.684	0	0	0
2017-09-19	R207	01/02/2018	7.62	Call	Bond Future	1,217.3800	1.2174	1,196.5900	1.1966	(1.708)	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
2017-09-19	R207	01/02/2018	7.62	Put	Bond Future	48.1100	0.0481	49.9000	0.0499	3.721	0	0	0
2017-09-19	R207	03/05/2018	7.57	Call	Bond Future	1,176.1600	1.1762	1,156.4700	1.1565	(1.674)	0	0	0
2017-09-19	R207	03/05/2018	7.56	Put	Bond Future	101.2000	0.1012	104.4900	0.1045	3.251	0	0	0
2017-09-19	R207	03/05/2018			Bond Future	6.8816	102.8265	6.8961	102.8035	0.211	0.0000	0.0000	0
2017-09-19	R207	03/05/2018	7.58	Call	Bond Future	1,189.5200	1.1895	1,169.7600	1.1698	(1.661)	0	0	0
2017-09-19	R207	03/05/2018	7.58	Put	Bond Future	96.5800	0.0966	99.7300	0.0997	3.262	0	0	0
2017-09-19	R207	03/05/2018	7.57	Put	Bond Future	98.7600	0.0988	101.9800	0.1020	3.260	0	0	0
2017-09-19	R207	03/05/2018	7.56	Call	Bond Future	1,163.0600	1.1631	1,143.4400	1.1434	(1.687)	0	0	0
2017-09-19	R208	02/11/2017	8.19	Call	Bond Future	2,714.4300	2.7144	2,652.8200	2.6528	(2.270)	0	0	0
2017-09-19	R208	02/11/2017	8.18	Put	Bond Future	0.1300	0.0001	0.1500	0.0002	15.385	0	0	0
2017-09-19	R208	02/11/2017			Bond Future	7.2500	99.2132	7.2710	99.1516	0.290	0.0000	0.0000	32,186
2017-09-19	R208	02/11/2017	8.20	Call	Bond Future	2,742.8000	2.7428	2,681.1800	2.6812	(2.247)	0	0	0
2017-09-19	R208	02/11/2017	8.20	Put	Bond Future	0.1000	0.0001	0.1100	0.0001	10.000	0	0	0
2017-09-19	R208	02/11/2017	8.19	Put	Bond Future	0.1100	0.0001	0.1300	0.0001	18.182	0	0	0
2017-09-19	R208	02/11/2017	8.18	Call	Bond Future	2,686.0500	2.6861	2,624.4400	2.6244	(2.294)	0	0	0
2017-09-19	R208	01/02/2018	7.85	Put	Bond Future	119.0600	0.1191	126.9500	0.1270	6.627	0	0	0
2017-09-19	R208	01/02/2018			Bond Future	7.2348	101.0373	7.2576	100.9748	0.314	0.0000	0.0000	0
2017-09-19	R208	01/02/2018	7.84	Call	Bond Future	1,768.6600	1.7687	1,714.2800	1.7143	(3.075)	0	0	0
2017-09-19	R208	01/02/2018	7.84	Put	Bond Future	122.8000	0.1228	130.9100	0.1309	6.604	0	0	0
2017-09-19	R208	01/02/2018	7.85	Call	Bond Future	1,791.8300	1.7918	1,737.2300	1.7372	(3.047)	0	0	0
2017-09-19	R208	01/02/2018	7.83	Call	Bond Future	1,745.4400	1.7454	1,691.2700	1.6913	(3.104)	0	0	0
2017-09-19	R208	01/02/2018	7.83	Put	Bond Future	126.5000	0.1265	134.8200	0.1348	6.577	0	0	0
2017-09-19	R208	03/05/2018	7.77	Call	Bond Future	1,675.0400	1.6750	1,624.6600	1.6247	(3.008)	0	0	0
2017-09-19	R208	03/05/2018			Bond Future	7.2063	99.5172	7.2312	99.4536	0.346	0.0000	0.0000	0
2017-09-19	R208	03/05/2018	7.77	Put	Bond Future	247.6000	0.2476	260.8100	0.2608	5.335	0	0	0
2017-09-19	R208	03/05/2018	7.78	Call	Bond Future	1,694.9100	1.6949	1,644.2900	1.6443	(2.987)	0	0	0
2017-09-19	R208	03/05/2018	7.79	Put	Bond Future	237.2500	0.2373	249.9900	0.2500	5.370	0	0	0
2017-09-19	R208	03/05/2018	7.78	Put	Bond Future	242.3800	0.2424	255.3500	0.2554	5.351	0	0	0
2017-09-19	R208	03/05/2018	7.79	Call	Bond Future	1,714.8600	1.7149	1,664.0100	1.6640	(2.965)	0	0	0
2017-09-19	R209	02/11/2017	9.54	Call	Bond Future	1,801.9800	1.8020	1,665.8500	1.6659	(7.554)	0	0	0
2017-09-19	R209	02/11/2017	9.52	Put	Bond Future	1,021.2600	1.0213	1,092.1500	1.0922	6.941	0	0	0
2017-09-19	R209	02/11/2017	9.00	Put	Bond Future	3,292.6000	3.2926	3,448.1800	3.4482	4.725	0	0	0
2017-09-19	R209	02/11/2017	10.60	Put	Bond Future	17.7200	0.0177	19.1800	0.0192	8.239	0	0	1,300
2017-09-19	R209	02/11/2017	9.75	Call	Bond Future	2,739.1900	2.7392	2,575.0200	2.5750	(5.993)	0	0	0
2017-09-19	R209	02/11/2017	8.30	Put	Bond Future	8,285.4400	8.2854	8,487.0200	8.4870	2.433	0	0	0
2017-09-19	R209	02/11/2017	9.88	Put	Bond Future	333.0100	0.3330	359.9500	0.3599	8.090	0	0	1,350
2017-09-19	R209	02/11/2017			Bond Future	9.4167	73.2003	9.4466	72.9964	0.317	0.0000	0.0000	125,917
2017-09-19	R209	02/11/2017	9.54	Put	Bond Future	965.9900	0.9660	1,033.8000	1.0338	7.020	0	0	0
2017-09-19	R209	02/11/2017	9.52	Call	Bond Future	1,722.6200	1.7226	1,589.5700	1.5896	(7.724)	0	0	0
2017-09-19	R209	02/11/2017	10.00	Call	Bond Future	4,048.5400	4.0485	3,862.7000	3.8627	(4.590)	0	0	0
2017-09-19	R209	02/11/2017	10.00	Put	Bond Future	217.6300	0.2176	235.7300	0.2357	8.317	0	0	1,138
2017-09-19	R209	02/11/2017	9.53	Put	Bond Future	993.3900	0.9934	1,062.7400	1.0627	6.981	0	0	0
2017-09-19	R209	02/11/2017	9.00	Call	Bond Future	357.0000	0.3570	308.6400	0.3086	(13.546)	0	0	2,248
2017-09-19	R209	02/11/2017	10.60	Call	Bond Future	7,478.7200	7.4787	7,276.2400	7.2762	(2.707)	0	0	0
2017-09-19	R209	02/11/2017	9.75	Put	Bond Future	512.0800	0.5121	551.8500	0.5519	7.766	0	0	6,500
2017-09-19	R209	02/11/2017	8.30	Call	Bond Future	9.4300	0.0094	7.0700	0.0071	(25.027)	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
2017-09-19	R209	02/11/2017	9.88	Call	Bond Future	3,401.0600	3.4011	3,224.0600	3.2241	(5.204)	0	0	0
2017-09-19	R209	02/11/2017	9.53	Call	Bond Future	1,762.1100	1.7621	1,627.5200	1.6275	(7.638)	0	0	0
2017-09-19	R209	02/11/2017	9.58	Call	Bond Future	1,966.3100	1.9663	1,824.2200	1.8242	(7.226)	0	0	0
2017-09-19	R209	02/11/2017	9.58	Put	Bond Future	862.1800	0.8622	924.0300	0.9240	7.174	0	0	1,350
2017-09-19	R209	02/11/2017	9.33	Put	Bond Future	1,663.3300	1.6633	1,765.6700	1.7657	6.153	0	0	0
2017-09-19	R209	02/11/2017	9.33	Call	Bond Future	1,066.6300	1.0666	965.0300	0.9650	(9.525)	0	0	1,350
2017-09-19	R209	01/02/2018	10.10	Call	Bond Future	4,888.2600	4.8883	4,722.0100	4.7220	(3.401)	0	0	0
2017-09-19	R209	01/02/2018	9.85	Call	Bond Future	0.0000	0.0000	3,594.9200	3.5949	100.000	0	0	0
2017-09-19	R209	01/02/2018	9.73	Call	Bond Future	3,235.3600	3.2354	3,097.0600	3.0971	(4.275)	0	0	0
2017-09-19	R209	01/02/2018	9.71	Put	Bond Future	1,551.1600	1.5512	1,622.1700	1.6222	4.578	0	0	0
2017-09-19	R209	01/02/2018	9.72	Call	Bond Future	3,194.4200	3.1944	3,057.0000	3.0570	(4.302)	0	0	0
2017-09-19	R209	01/02/2018			Bond Future	9.4693	74.5461	9.5001	74.3386	0.324	0.0000	0.0000	0
2017-09-19	R209	01/02/2018	9.73	Put	Bond Future	1,502.2200	1.5022	1,571.4600	1.5715	4.609	0	0	0
2017-09-19	R209	01/02/2018	9.71	Call	Bond Future	3,153.5300	3.1535	3,017.0000	3.0170	(4.329)	0	0	0
2017-09-19	R209	01/02/2018	10.10	Put	Bond Future	799.8300	0.7998	841.1200	0.8411	5.162	0	0	3,000
2017-09-19	R209	01/02/2018	9.85	Put	Bond Future	0.0000	0.0000	1,292.2300	1.2922	100.000	0	0	7,500
2017-09-19	R209	01/02/2018	9.72	Put	Bond Future	1,526.6200	1.5266	1,596.7400	1.5967	4.593	0	0	0
2017-09-19	R209	01/02/2018	10.00	Call	Bond Future	4,417.5900	4.4176	4,257.9700	4.2580	(3.613)	0	0	0
2017-09-19	R209	01/02/2018	10.00	Put	Bond Future	953.9300	0.9539	1,001.8500	1.0019	5.023	0	0	7,500
2017-09-19	R209	03/05/2018	9.85	Put	Bond Future	2,109.3200	2.1093	2,181.8900	2.1819	3.440	0	0	0
2017-09-19	R209	03/05/2018			Bond Future	9.5209	72.7847	9.5525	72.5734	0.332	0.0000	0.0000	0
2017-09-19	R209	03/05/2018	9.85	Call	Bond Future	4,265.9600	4.2660	4,127.2100	4.1272	(3.252)	0	0	0
2017-09-19	R209	03/05/2018	9.86	Call	Bond Future	4,305.9700	4.3060	4,166.5700	4.1666	(3.237)	0	0	0
2017-09-19	R209	03/05/2018	9.86	Put	Bond Future	2,085.3200	2.0853	2,157.2400	2.1572	3.449	0	0	0
2017-09-19	R209	03/05/2018	9.84	Call	Bond Future	4,226.3100	4.2263	4,088.2100	4.0882	(3.268)	0	0	0
2017-09-19	R209	03/05/2018	9.84	Put	Bond Future	2,133.7700	2.1338	2,206.9900	2.2070	3.431	0	0	0
2017-09-19	R210	02/11/2017	192.08	Put	Bond Future	6,792.0400	6.7920	6,634.8600	6.6349	(2.314)	0	0	0
2017-09-19	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R210	02/11/2017			Bond Future	185.2880	185.2880	185.4451	185.4451	0.085	0.0000	0.0000	2,179
2017-09-19	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R210	02/11/2017	192.07	Put	Bond Future	6,782.0400	6.7820	6,624.8600	6.6249	(2.318)	0	0	0
2017-09-19	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R210	02/11/2017	192.09	Put	Bond Future	6,802.0400	6.8020	6,644.8600	6.6449	(2.311)	0	0	0
2017-09-19	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R210	01/02/2018			Bond Future	188.7609	188.7609	188.9214	188.9214	0.085	0.0000	0.0000	0
2017-09-19	R210	01/02/2018	192.36	Put	Bond Future	3,599.1300	3.5991	3,438.5600	3.4386	(4.461)	0	0	0
2017-09-19	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R210	01/02/2018	192.38	Put	Bond Future	3,619.1300	3.6191	3,458.5600	3.4586	(4.437)	0	0	0
2017-09-19	R210	01/02/2018	192.37	Put	Bond Future	3,609.1300	3.6091	3,448.5600	3.4486	(4.449)	0	0	0
2017-09-19	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R210	03/05/2018	191.44	Put	Bond Future	1,512.5700	1.5126	1,349.0200	1.3490	(10.813)	0	0	0
2017-09-19	R210	03/05/2018			Bond Future	189.9274	189.9274	190.0910	190.0910	0.086	0.0000	0.0000	0
2017-09-19	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R210	03/05/2018	191.46	Put	Bond Future	1,532.5700	1.5326	1,369.0200	1.3690	(10.672)	0	0	0
2017-09-19	R210	03/05/2018	191.45	Put	Bond Future	1,522.5700	1.5226	1,359.0200	1.3590	(10.742)	0	0	0
2017-09-19	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
2017-09-19	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R212	02/11/2017			Bond Future	151.1999	151.1999	151.1888	151.1888	(0.007)	0.0000	0.0000	4,064
2017-09-19	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R212	02/11/2017	152.40	Put	Bond Future	1,200.1300	1.2001	1,211.2500	1.2113	0.927	0	0	0
2017-09-19	R212	02/11/2017	152.42	Put	Bond Future	1,220.1300	1.2201	1,231.2500	1.2313	0.911	0	0	0
2017-09-19	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R212	02/11/2017	152.41	Put	Bond Future	1,210.1300	1.2101	1,221.2500	1.2213	0.919	0	0	0
2017-09-19	R212	01/02/2018	154.71	Put	Bond Future	2,714.4100	2.7144	2,725.4500	2.7255	0.407	0	0	0
2017-09-19	R212	01/02/2018			Bond Future	151.9956	151.9956	151.9845	151.9845	(0.007)	0.0000	0.0000	0
2017-09-19	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R212	01/02/2018	154.70	Put	Bond Future	2,704.4100	2.7044	2,715.4500	2.7155	0.408	0	0	0
2017-09-19	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R212	01/02/2018	154.69	Put	Bond Future	2,694.4100	2.6944	2,705.4500	2.7055	0.410	0	0	0
2017-09-19	R212	03/05/2018	154.30	Call	Bond Future	585.7200	0.5857	574.4900	0.5745	(1.917)	0	0	0
2017-09-19	R212	03/05/2018			Bond Future	154.8857	154.8857	154.8745	154.8745	(0.007)	0.0000	0.0000	0
2017-09-19	R212	03/05/2018	154.28	Call	Bond Future	605.7200	0.6057	594.4900	0.5945	(1.854)	0	0	0
2017-09-19	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R212	03/05/2018	154.29	Call	Bond Future	595.7200	0.5957	584.4900	0.5845	(1.885)	0	0	0
2017-09-19	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-09-19	R213	02/11/2017	9.36	Put	Bond Future	582.3000	0.5823	639.4400	0.6394	9.813	0	0	0
2017-09-19	R213	02/11/2017			Bond Future	9.0923	85.3298	9.1273	85.0931	0.385	0.0000	0.0000	62,290
2017-09-19	R213	02/11/2017	9.35	Call	Bond Future	2,321.9300	2.3219	2,143.9900	2.1440	(7.663)	0	0	0
2017-09-19	R213	02/11/2017	9.35	Put	Bond Future	601.1700	0.6012	659.8700	0.6599	9.764	0	0	0
2017-09-19	R213	02/11/2017	9.36	Call	Bond Future	2,368.8600	2.3689	2,189.3600	2.1894	(7.577)	0	0	0
2017-09-19	R213	02/11/2017	9.34	Call	Bond Future	2,275.4200	2.2754	2,099.0500	2.0991	(7.751)	0	0	0
2017-09-19	R213	02/11/2017	9.34	Put	Bond Future	620.5300	0.6205	680.8000	0.6808	9.713	0	0	0
2017-09-19	R213	01/02/2018	9.42	Call	Bond Future	3,168.3000	3.1683	3,007.9800	3.0080	(5.060)	0	0	0
2017-09-19	R213	01/02/2018	9.41	Put	Bond Future	1,389.6000	1.3896	1,471.0800	1.4711	5.864	0	0	0
2017-09-19	R213	01/02/2018			Bond Future	9.1461	86.8985	9.1822	86.6578	0.395	0.0000	0.0000	0
2017-09-19	R213	01/02/2018	9.43	Call	Bond Future	3,210.1400	3.2101	3,048.7600	3.0488	(5.027)	0	0	0
2017-09-19	R213	01/02/2018	9.43	Put	Bond Future	1,343.2000	1.3432	1,422.5600	1.4226	5.908	0	0	0
2017-09-19	R213	01/02/2018	9.42	Put	Bond Future	1,366.1400	1.3661	1,446.5600	1.4466	5.887	0	0	0
2017-09-19	R213	01/02/2018	9.41	Call	Bond Future	3,126.9000	3.1269	2,967.6400	2.9676	(5.093)	0	0	0
2017-09-19	R213	03/05/2018	9.57	Put	Bond Future	1,857.0700	1.8571	1,939.1500	1.9391	4.420	0	0	0
2017-09-19	R213	03/05/2018	9.56	Call	Bond Future	4,237.8900	4.2379	4,075.6200	4.0756	(3.829)	0	0	0
2017-09-19	R213	03/05/2018			Bond Future	9.1951	84.9669	9.2323	84.7217	0.405	0.0000	0.0000	0
2017-09-19	R213	03/05/2018	9.57	Call	Bond Future	4,278.3900	4.2784	4,115.3400	4.1153	(3.811)	0	0	0
2017-09-19	R213	03/05/2018	9.56	Put	Bond Future	1,879.9000	1.8799	1,962.7600	1.9628	4.408	0	0	0
2017-09-19	R213	03/05/2018	9.58	Call	Bond Future	4,319.2900	4.3193	4,155.4600	4.1555	(3.793)	0	0	0
2017-09-19	R213	03/05/2018	9.58	Put	Bond Future	1,834.7200	1.8347	1,916.0200	1.9160	4.431	0	0	0
2017-09-19	R214	02/11/2017	9.60	Call	Bond Future	1,396.9500	1.3969	1,277.9100	1.2779	(8.521)	0	0	0
2017-09-19	R214	02/11/2017			Bond Future	9.6088	72.4779	9.6387	72.2679	0.310	0.0000	0.0000	43,682
2017-09-19	R214	02/11/2017	9.60	Put	Bond Future	1,459.3300	1.4593	1,550.3000	1.5503	6.234	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
2017-09-19	R214	02/11/2017	9.58	Call	Bond Future	1,328.4200	1.3284	1,212.7500	1.2128	(8.707)	0	0	0
2017-09-19	R214	02/11/2017	9.58	Put	Bond Future	1,532.4100	1.5324	1,626.7500	1.6268	6.156	0	0	0
2017-09-19	R214	02/11/2017	9.59	Put	Bond Future	1,495.5600	1.4956	1,588.2100	1.5882	6.195	0	0	0
2017-09-19	R214	02/11/2017	9.59	Call	Bond Future	1,362.4300	1.3624	1,245.0700	1.2451	(8.614)	0	0	0
2017-09-19	R214	01/02/2018	9.84	Call	Bond Future	3,011.7600	3.0118	2,877.2900	2.8773	(4.465)	0	0	0
2017-09-19	R214	01/02/2018			Bond Future	9.6655	73.8104	9.6962	73.5968	0.317	0.0000	0.0000	0
2017-09-19	R214	01/02/2018	9.82	Call	Bond Future	2,932.3700	2.9324	2,799.7800	2.7998	(4.522)	0	0	0
2017-09-19	R214	01/02/2018	9.82	Put	Bond Future	1,866.1100	1.8661	1,947.2100	1.9472	4.346	0	0	0
2017-09-19	R214	01/02/2018	9.84	Put	Bond Future	1,809.3700	1.8094	1,888.5900	1.8886	4.378	0	0	0
2017-09-19	R214	01/02/2018	9.83	Call	Bond Future	2,971.9400	2.9719	2,838.4100	2.8384	(4.493)	0	0	0
2017-09-19	R214	01/02/2018	9.83	Put	Bond Future	1,837.5600	1.8376	1,917.7200	1.9177	4.362	0	0	0
2017-09-19	R214	03/05/2018	9.99	Put	Bond Future	2,366.6700	2.3667	2,445.2000	2.4452	3.318	0	0	0
2017-09-19	R214	03/05/2018			Bond Future	9.7179	71.8886	9.7494	71.6710	0.324	0.0000	0.0000	0
2017-09-19	R214	03/05/2018	9.98	Call	Bond Future	4,170.6100	4.1706	4,032.1900	4.0322	(3.319)	0	0	0
2017-09-19	R214	03/05/2018	9.98	Put	Bond Future	2,393.2300	2.3932	2,472.4400	2.4724	3.310	0	0	0
2017-09-19	R214	03/05/2018	9.99	Call	Bond Future	4,210.4100	4.2104	4,071.3100	4.0713	(3.304)	0	0	0
2017-09-19	R214	03/05/2018	9.97	Call	Bond Future	4,131.1800	4.1312	3,993.4400	3.9934	(3.334)	0	0	0
2017-09-19	R214	03/05/2018	9.97	Put	Bond Future	2,420.2700	2.4203	2,500.1600	2.5002	3.301	0	0	0
2017-09-19	R248	02/11/2017	9.65	Call	Bond Future	1,636.2200	1.6362	1,493.6000	1.4936	(8.716)	0	0	0
2017-09-19	R248	02/11/2017	9.66	Put	Bond Future	2,038.2800	2.0383	2,159.2300	2.1592	5.934	0	0	0
2017-09-19	R248	02/11/2017			Bond Future	9.7002	92.3786	9.7300	92.1129	0.307	0.0000	0.0000	85,474
2017-09-19	R248	02/11/2017	9.65	Put	Bond Future	2,086.5600	2.0866	2,209.6200	2.2096	5.898	0	0	0
2017-09-19	R248	02/11/2017	9.66	Call	Bond Future	1,678.0000	1.6780	1,533.2700	1.5333	(8.625)	0	0	0
2017-09-19	R248	02/11/2017	9.64	Call	Bond Future	1,595.0600	1.5951	1,454.5600	1.4546	(8.808)	0	0	0
2017-09-19	R248	02/11/2017	9.64	Put	Bond Future	2,135.6200	2.1356	2,260.8000	2.2608	5.862	0	0	0
2017-09-19	R248	01/02/2018	9.90	Put	Bond Future	2,555.9000	2.5559	2,660.2100	2.6602	4.081	0	0	0
2017-09-19	R248	01/02/2018	9.89	Call	Bond Future	3,732.1600	3.7322	3,567.3600	3.5674	(4.416)	0	0	0
2017-09-19	R248	01/02/2018			Bond Future	9.7596	94.0770	9.7903	93.8068	0.314	0.0000	0.0000	170
2017-09-19	R248	01/02/2018	9.90	Call	Bond Future	3,781.0700	3.7811	3,615.1100	3.6151	(4.389)	0	0	0
2017-09-19	R248	01/02/2018	9.89	Put	Bond Future	2,593.2900	2.5933	2,698.7600	2.6988	4.067	0	0	0
2017-09-19	R248	01/02/2018	9.91	Call	Bond Future	3,830.2600	3.8303	3,663.1500	3.6631	(4.363)	0	0	0
2017-09-19	R248	01/02/2018	9.91	Put	Bond Future	2,518.9500	2.5190	2,622.1100	2.6221	4.095	0	0	0
2017-09-19	R248	03/05/2018	10.06	Call	Bond Future	5,353.2900	5.3533	5,179.9500	5.1800	(3.238)	0	0	0
2017-09-19	R248	03/05/2018	10.05	Put	Bond Future	3,287.9500	3.2880	3,390.7400	3.3907	3.126	0	0	0
2017-09-19	R248	03/05/2018			Bond Future	9.8147	91.3916	9.8463	91.1163	0.322	0.0000	0.0000	0
2017-09-19	R248	03/05/2018	10.07	Call	Bond Future	5,402.4600	5.4025	5,228.2800	5.2283	(3.224)	0	0	0
2017-09-19	R248	03/05/2018	10.07	Put	Bond Future	3,218.7300	3.2187	3,319.8500	3.3199	3.142	0	0	0
2017-09-19	R248	03/05/2018	10.06	Put	Bond Future	3,253.3200	3.2533	3,355.2800	3.3553	3.134	0	0	0
2017-09-19	R248	03/05/2018	10.05	Call	Bond Future	5,304.0200	5.3040	5,131.5100	5.1315	(3.252)	0	0	0

**Total**

**1062413**