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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/06/2017 TO 29/06/2017

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
2017-06-29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-06-29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	2025	03/08/2017			Bond Future	128.0191	128.0191	128.0049	128.0049	(0.011)	0.0000	0.0000	2,414
2017-06-29	2025	03/08/2017	133.96	Put	Bond Future	5,940.8600	5.9409	5,955.1400	5.9551	0.240	0	0	0
2017-06-29	2025	03/08/2017	133.98	Put	Bond Future	5,960.8600	5.9609	5,975.1400	5.9751	0.240	0	0	0
2017-06-29	2025	03/08/2017	133.97	Put	Bond Future	5,950.8600	5.9509	5,965.1400	5.9651	0.240	0	0	0
2017-06-29	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2025	02/11/2017			Bond Future	130.4929	130.4929	130.4788	130.4788	(0.011)	0.0000	0.0000	0
2017-06-29	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2025	02/11/2017	132.96	Put	Bond Future	2,467.1400	2.4671	2,481.1700	2.4812	0.569	0	0	0
2017-06-29	2025	02/11/2017	132.98	Put	Bond Future	2,487.1400	2.4871	2,501.1700	2.5012	0.564	0	0	0
2017-06-29	2025	02/11/2017	132.97	Put	Bond Future	2,477.1400	2.4771	2,491.1700	2.4912	0.566	0	0	0
2017-06-29	2025	01/02/2018	133.89	Put	Bond Future	2,164.1800	2.1642	2,179.3300	2.1793	0.700	0	0	0
2017-06-29	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2025	01/02/2018			Bond Future	131.7258	131.7258	131.7107	131.7107	(0.012)	0.0000	0.0000	0
2017-06-29	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2025	01/02/2018	133.88	Put	Bond Future	2,154.1800	2.1542	2,169.3300	2.1693	0.703	0	0	0
2017-06-29	2025	01/02/2018	133.90	Put	Bond Future	2,174.1800	2.1742	2,189.3300	2.1893	0.697	0	0	0
2017-06-29	2029	01/02/2018			Bond Future	102.5819	102.5819	102.5703	102.5703	(0.011)	0.0000	0.0000	0
2017-06-29	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2030	03/08/2017	9.33	Call	Bond Future	395.7500	0.3958	330.4800	0.3305	(16.493)	0	0	0
2017-06-29	2030	03/08/2017			Bond Future	9.2719	90.8795	9.2814	90.8142	0.103	0.0000	0.0000	43,303
2017-06-29	2030	03/08/2017	9.34	Call	Bond Future	463.6200	0.4636	398.3500	0.3984	(14.078)	0	0	0
2017-06-29	2030	03/08/2017	9.35	Call	Bond Future	531.4100	0.5314	466.1400	0.4661	(12.282)	0	0	0
2017-06-29	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2030	02/11/2017			Bond Future	9.3200	92.6147	9.3298	92.5486	0.105	0.0000	0.0000	0
2017-06-29	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2030	02/11/2017	9.34	Call	Bond Future	134.6600	0.1347	68.5700	0.0686	(49.079)	0	0	0
2017-06-29	2030	02/11/2017	9.35	Call	Bond Future	201.8200	0.2018	135.7300	0.1357	(32.747)	0	0	0
2017-06-29	2030	02/11/2017	9.36	Call	Bond Future	268.9000	0.2689	202.8100	0.2028	(24.578)	0	0	0
2017-06-29	2030	01/02/2018			Bond Future	9.3670	90.4084	9.3772	90.3410	0.109	0.0000	0.0000	0
2017-06-29	2030	01/02/2018	9.38	Call	Bond Future	86.2200	0.0862	18.8100	0.0188	(78.184)	0	0	0

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2017-06-29	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	47.4500	0.0475	100.000	0	0	0
2017-06-29	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2030	01/02/2018	9.39	Call	Bond Future	152.4200	0.1524	85.0100	0.0850	(44.226)	0	0	0
2017-06-29	2030	01/02/2018	9.37	Call	Bond Future	19.9600	0.0200	0.0000	0.0000	(100.000)	0	0	0
2017-06-29	2032	03/08/2017	9.43	Put	Bond Future	1,273.5000	1.2735	1,332.3300	1.3323	4.620	0	0	0
2017-06-29	2032	03/08/2017			Bond Future	9.4516	93.4848	9.4713	93.3410	0.208	0.0000	0.0000	26,589
2017-06-29	2032	03/08/2017	9.45	Put	Bond Future	1,199.5900	1.1996	1,255.5300	1.2555	4.663	0	0	0
2017-06-29	2032	03/08/2017	9.44	Put	Bond Future	1,236.1600	1.2362	1,293.5400	1.2935	4.642	0	0	0
2017-06-29	2032	03/08/2017	9.44	Call	Bond Future	1,150.9600	1.1510	1,064.5200	1.0645	(7.510)	0	0	0
2017-06-29	2032	03/08/2017	9.45	Call	Bond Future	1,187.5300	1.1875	1,099.6500	1.0997	(7.400)	0	0	0
2017-06-29	2032	03/08/2017	9.43	Call	Bond Future	1,115.0700	1.1151	1,030.0800	1.0301	(7.622)	0	0	0
2017-06-29	2032	02/11/2017			Bond Future	9.5048	91.1118	9.5251	90.9657	0.213	0.0000	0.0000	0
2017-06-29	2032	02/11/2017	9.48	Put	Bond Future	2,507.6200	2.5076	2,571.6700	2.5717	2.554	0	0	0
2017-06-29	2032	02/11/2017	9.50	Put	Bond Future	2,435.8900	2.4359	2,498.5300	2.4985	2.572	0	0	0
2017-06-29	2032	02/11/2017	9.49	Put	Bond Future	2,471.5700	2.4716	2,534.9100	2.5349	2.563	0	0	0
2017-06-29	2032	02/11/2017	9.48	Call	Bond Future	2,328.5300	2.3285	2,246.4300	2.2464	(3.526)	0	0	0
2017-06-29	2032	02/11/2017	9.49	Call	Bond Future	2,364.7500	2.3647	2,281.9400	2.2819	(3.502)	0	0	0
2017-06-29	2032	02/11/2017	9.50	Call	Bond Future	2,401.2700	2.4013	2,317.7600	2.3178	(3.478)	0	0	0
2017-06-29	2032	01/02/2018	9.55	Put	Bond Future	3,113.6300	3.1136	3,179.4900	3.1795	2.115	0	0	0
2017-06-29	2032	01/02/2018			Bond Future	9.5567	92.8814	9.5776	92.7324	0.219	0.0000	0.0000	0
2017-06-29	2032	01/02/2018	9.57	Put	Bond Future	3,044.8700	3.0449	3,109.6400	3.1096	2.127	0	0	0
2017-06-29	2032	01/02/2018	9.56	Put	Bond Future	3,079.1000	3.0791	3,144.4100	3.1444	2.121	0	0	0
2017-06-29	2032	01/02/2018	9.55	Call	Bond Future	3,066.0700	3.0661	2,982.9500	2.9830	(2.711)	0	0	0
2017-06-29	2032	01/02/2018	9.56	Call	Bond Future	3,102.7200	3.1027	3,019.0500	3.0190	(2.697)	0	0	0
2017-06-29	2032	01/02/2018	9.57	Call	Bond Future	3,139.5900	3.1396	3,055.3800	3.0554	(2.682)	0	0	0
2017-06-29	2033	03/08/2017	113.14	Put	Bond Future	8,628.3200	8.6283	8,640.0300	8.6400	0.136	0	0	0
2017-06-29	2033	03/08/2017			Bond Future	104.5117	104.5117	104.5000	104.5000	(0.011)	0.0000	0.0000	6,534
2017-06-29	2033	03/08/2017	113.13	Put	Bond Future	8,618.3200	8.6183	8,630.0300	8.6300	0.136	0	0	0
2017-06-29	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2033	03/08/2017	113.12	Put	Bond Future	8,608.3200	8.6083	8,620.0300	8.6200	0.136	0	0	0
2017-06-29	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2033	02/11/2017			Bond Future	105.4545	105.4545	105.4432	105.4432	(0.011)	0.0000	0.0000	0
2017-06-29	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2033	02/11/2017	110.07	Put	Bond Future	4,615.4700	4.6155	4,626.7700	4.6268	0.245	0	0	0
2017-06-29	2033	02/11/2017	110.09	Put	Bond Future	4,635.4700	4.6355	4,646.7700	4.6468	0.244	0	0	0
2017-06-29	2033	02/11/2017	110.08	Put	Bond Future	4,625.4700	4.6255	4,636.7700	4.6368	0.244	0	0	0
2017-06-29	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2033	01/02/2018			Bond Future	107.5435	107.5435	107.5313	107.5313	(0.011)	0.0000	0.0000	0
2017-06-29	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2033	01/02/2018	109.64	Put	Bond Future	2,096.4600	2.0965	2,108.7300	2.1087	0.585	0	0	0
2017-06-29	2033	01/02/2018	109.66	Put	Bond Future	2,116.4600	2.1165	2,128.7300	2.1287	0.580	0	0	0

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2017-06-29	2033	01/02/2018	109.65	Put	Bond Future	2,106.4600	2.1065	2,118.7300	2.1187	0.582	0	0	0
2017-06-29	2037	03/08/2017	9.57	Call	Bond Future	744.3300	0.7443	676.2300	0.6762	(9.149)	0	0	0
2017-06-29	2037	03/08/2017			Bond Future	9.7539	89.3361	9.7736	89.1812	0.201	0.0000	0.0000	66,825
2017-06-29	2037	03/08/2017	9.58	Call	Bond Future	772.1100	0.7721	702.4500	0.7025	(9.022)	0	0	0
2017-06-29	2037	03/08/2017	9.56	Put	Bond Future	2,272.3400	2.2723	2,360.7100	2.3607	3.889	0	0	0
2017-06-29	2037	03/08/2017	9.57	Put	Bond Future	2,218.1300	2.2181	2,304.9500	2.3050	3.914	0	0	0
2017-06-29	2037	03/08/2017	9.58	Put	Bond Future	2,164.8100	2.1648	2,250.0700	2.2501	3.938	0	0	0
2017-06-29	2037	03/08/2017	9.56	Call	Bond Future	717.9300	0.7173	650.7800	0.6508	(9.277)	0	0	0
2017-06-29	2037	02/11/2017			Bond Future	9.8078	91.0419	9.8279	90.8845	0.205	0.0000	0.0000	233
2017-06-29	2037	02/11/2017	9.66	Call	Bond Future	2,225.0900	2.2251	2,144.5600	2.1446	(3.619)	0	0	0
2017-06-29	2037	02/11/2017	9.65	Put	Bond Future	3,438.3200	3.4383	3,515.9100	3.5159	2.257	0	0	0
2017-06-29	2037	02/11/2017	9.67	Put	Bond Future	3,349.2400	3.3492	3,425.3400	3.4253	2.272	0	0	0
2017-06-29	2037	02/11/2017	9.66	Put	Bond Future	3,393.5600	3.3936	3,470.4100	3.4704	2.265	0	0	0
2017-06-29	2037	02/11/2017	9.67	Call	Bond Future	2,260.5700	2.2606	2,179.2900	2.1793	(3.596)	0	0	0
2017-06-29	2037	02/11/2017	9.65	Call	Bond Future	2,189.9300	2.1899	2,110.1400	2.1101	(3.643)	0	0	0
2017-06-29	2037	01/02/2018			Bond Future	9.8612	88.5547	9.8819	88.3942	0.211	0.0000	0.0000	0
2017-06-29	2037	01/02/2018	9.81	Put	Bond Future	3,745.0600	3.7451	3,817.4300	3.8174	1.932	0	0	0
2017-06-29	2037	01/02/2018	9.83	Put	Bond Future	3,666.8400	3.6668	3,738.0700	3.7381	1.943	0	0	0
2017-06-29	2037	01/02/2018	9.82	Put	Bond Future	3,705.7900	3.7058	3,777.5800	3.7776	1.937	0	0	0
2017-06-29	2037	01/02/2018	9.82	Call	Bond Future	3,386.5100	3.3865	3,297.8300	3.2978	(2.619)	0	0	0
2017-06-29	2037	01/02/2018	9.83	Call	Bond Future	3,425.3100	3.4253	3,336.0700	3.3361	(2.605)	0	0	0
2017-06-29	2037	01/02/2018	9.81	Call	Bond Future	3,347.9200	3.3479	3,259.8200	3.2598	(2.631)	0	0	0
2017-06-29	2038	03/08/2017			Bond Future	129.7557	129.7557	129.7407	129.7407	(0.012)	0.0000	0.0000	22,539
2017-06-29	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2038	03/08/2017	141.16	Put	Bond Future	11,404.3200	11.4043	11,419.3100	11.4193	0.131	0	0	0
2017-06-29	2038	03/08/2017	141.18	Put	Bond Future	11,424.3200	11.4243	11,439.3100	11.4393	0.131	0	0	0
2017-06-29	2038	03/08/2017	141.17	Put	Bond Future	11,414.3200	11.4143	11,429.3100	11.4293	0.131	0	0	0
2017-06-29	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2038	02/11/2017			Bond Future	132.2630	132.2630	132.2484	132.2484	(0.011)	0.0000	0.0000	0
2017-06-29	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2038	02/11/2017	136.82	Put	Bond Future	4,556.9800	4.5570	4,571.6000	4.5716	0.321	0	0	0
2017-06-29	2038	02/11/2017	136.80	Put	Bond Future	4,536.9800	4.5370	4,551.6000	4.5516	0.322	0	0	0
2017-06-29	2038	02/11/2017	136.81	Put	Bond Future	4,546.9800	4.5470	4,561.6000	4.5616	0.322	0	0	0
2017-06-29	2038	01/02/2018	136.95	Put	Bond Future	3,588.0400	3.5880	3,603.8000	3.6038	0.439	0	0	0
2017-06-29	2038	01/02/2018			Bond Future	133.3620	133.3620	133.3462	133.3462	(0.012)	0.0000	0.0000	0
2017-06-29	2038	01/02/2018	136.94	Put	Bond Future	3,578.0400	3.5780	3,593.8000	3.5938	0.440	0	0	0
2017-06-29	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2038	01/02/2018	136.93	Put	Bond Future	3,568.0400	3.5680	3,583.8000	3.5838	0.442	0	0	0
2017-06-29	2040	03/08/2017			Bond Future	9.8139	92.8604	9.8436	92.6093	0.303	0.0000	0.0000	14,089
2017-06-29	2040	03/08/2017	9.61	Put	Bond Future	2,523.7800	2.5238	2,678.1300	2.6781	6.116	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
2017-06-29	2040	03/08/2017	9.63	Put	Bond Future	2,407.3000		2.4073	2,556.9500	2.5569	6.217	0	0	0
2017-06-29	2040	03/08/2017	9.62	Put	Bond Future	2,465.0700		2.4651	2,617.0800	2.6171	6.167	0	0	0
2017-06-29	2040	03/08/2017	9.61	Call	Bond Future	770.7500		0.7708	674.0300	0.6740	(12.549)	0	0	0
2017-06-29	2040	03/08/2017	9.62	Call	Bond Future	799.2600		0.7993	700.2000	0.7002	(12.394)	0	0	0
2017-06-29	2040	03/08/2017	9.63	Call	Bond Future	828.5900		0.8286	727.1700	0.7272	(12.240)	0	0	0
2017-06-29	2040	02/11/2017			Bond Future	9.8678		94.6334	9.8984	94.3780	0.310	0.0000	0.0000	0
2017-06-29	2040	02/11/2017	9.66	Call	Bond Future	2,189.6600		2.1897	2,072.2000	2.0722	(5.364)	0	0	0
2017-06-29	2040	02/11/2017	9.65	Put	Bond Future	4,009.2000		4.0092	4,148.3800	4.1484	3.472	0	0	0
2017-06-29	2040	02/11/2017	9.67	Put	Bond Future	3,906.4700		3.9065	4,043.2800	4.0433	3.502	0	0	0
2017-06-29	2040	02/11/2017	9.66	Put	Bond Future	3,957.7100		3.9577	4,095.7100	4.0957	3.487	0	0	0
2017-06-29	2040	02/11/2017	9.67	Call	Bond Future	2,224.7600		2.2248	2,106.1100	2.1061	(5.333)	0	0	0
2017-06-29	2040	02/11/2017	9.65	Call	Bond Future	2,154.6800		2.1547	2,038.4000	2.0384	(5.397)	0	0	0
2017-06-29	2040	01/02/2018	9.89	Call	Bond Future	3,756.9500		3.7569	3,616.5300	3.6165	(3.738)	0	0	0
2017-06-29	2040	01/02/2018			Bond Future	9.9212		91.9656	9.9527	91.7053	0.317	0.0000	0.0000	0
2017-06-29	2040	01/02/2018	9.87	Call	Bond Future	3,674.3100		3.6743	3,535.6900	3.5357	(3.773)	0	0	0
2017-06-29	2040	01/02/2018	9.88	Call	Bond Future	3,715.5200		3.7155	3,576.0000	3.5760	(3.755)	0	0	0
2017-06-29	2040	01/02/2018	9.87	Put	Bond Future	4,100.0500		4.1000	4,221.8000	4.2218	2.969	0	0	0
2017-06-29	2040	01/02/2018	9.88	Put	Bond Future	4,057.8200		4.0578	4,178.6700	4.1787	2.978	0	0	0
2017-06-29	2040	01/02/2018	9.89	Put	Bond Future	4,015.9400		4.0159	4,135.8900	4.1359	2.987	0	0	0
2017-06-29	2044	03/08/2017			Bond Future	9.8433		89.9515	9.8730	89.6980	0.302	0.0000	0.0000	24,347
2017-06-29	2044	03/08/2017	9.62	Put	Bond Future	2,677.5300		2.6775	2,837.2000	2.8372	5.963	0	0	0
2017-06-29	2044	03/08/2017	9.64	Put	Bond Future	2,556.5200		2.5565	2,711.5200	2.7115	6.063	0	0	0
2017-06-29	2044	03/08/2017	9.63	Put	Bond Future	2,616.6600		2.6167	2,774.0000	2.7740	6.013	0	0	0
2017-06-29	2044	03/08/2017	9.64	Call	Bond Future	791.1300		0.7911	692.7000	0.6927	(12.442)	0	0	0
2017-06-29	2044	03/08/2017	9.62	Call	Bond Future	735.2400		0.7352	641.4800	0.6415	(12.752)	0	0	0
2017-06-29	2044	03/08/2017	9.63	Call	Bond Future	762.8900		0.7629	666.8000	0.6668	(12.596)	0	0	0
2017-06-29	2044	02/11/2017	9.68	Call	Bond Future	2,212.5100		2.2125	2,094.3500	2.0944	(5.341)	0	0	0
2017-06-29	2044	02/11/2017			Bond Future	9.8957		91.6689	9.9263	91.4111	0.309	0.0000	0.0000	200
2017-06-29	2044	02/11/2017	9.66	Call	Bond Future	2,142.6200		2.1426	2,026.8400	2.0268	(5.404)	0	0	0
2017-06-29	2044	02/11/2017	9.67	Call	Bond Future	2,177.4000		2.1774	2,060.4300	2.0604	(5.372)	0	0	0
2017-06-29	2044	02/11/2017	9.66	Put	Bond Future	4,174.8500		4.1749	4,316.8300	4.3168	3.401	0	0	0
2017-06-29	2044	02/11/2017	9.68	Put	Bond Future	4,069.2600		4.0693	4,208.8600	4.2089	3.431	0	0	0
2017-06-29	2044	02/11/2017	9.67	Put	Bond Future	4,121.8200		4.1218	4,262.6100	4.2626	3.416	0	0	0
2017-06-29	2044	01/02/2018			Bond Future	9.9476		89.0687	9.9791	88.8059	0.316	0.0000	0.0000	0
2017-06-29	2044	01/02/2018	9.89	Put	Bond Future	4,137.3300		4.1373	4,260.7300	4.2607	2.983	0	0	0
2017-06-29	2044	01/02/2018	9.91	Put	Bond Future	4,051.7500		4.0518	4,173.3200	4.1733	3.000	0	0	0
2017-06-29	2044	01/02/2018	9.90	Put	Bond Future	4,094.2200		4.0942	4,216.7100	4.2167	2.992	0	0	0
2017-06-29	2044	01/02/2018	9.89	Call	Bond Future	3,652.7600		3.6528	3,513.3600	3.5134	(3.816)	0	0	0
2017-06-29	2044	01/02/2018	9.90	Call	Bond Future	3,694.0900		3.6941	3,553.7800	3.5538	(3.798)	0	0	0
2017-06-29	2044	01/02/2018	9.91	Call	Bond Future	3,735.9100		3.7359	3,594.6800	3.5947	(3.780)	0	0	0
2017-06-29	2046	03/08/2017	141.17	Put	Bond Future	14,456.2200		14.4562	14,470.5800	14.4706	0.099	0	0	0
2017-06-29	2046	03/08/2017			Bond Future	126.7138		126.7138	126.6994	126.6994	(0.011)	0.0000	0.0000	23,901
2017-06-29	2046	03/08/2017	141.19	Put	Bond Future	14,476.2200		14.4762	14,490.5800	14.4906	0.099	0	0	0
2017-06-29	2046	03/08/2017	141.18	Put	Bond Future	14,466.2200		14.4662	14,480.5800	14.4806	0.099	0	0	0
2017-06-29	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2046	03/08/2017	141.17	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
2017-06-29	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2046	02/11/2017			Bond Future	127.5788	127.5788	127.5649	127.5649	(0.011)	0.0000	0.0000	0
2017-06-29	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2046	02/11/2017	136.30	Put	Bond Future	8,721.1900	8.7212	8,735.1200	8.7351	0.160	0	0	0
2017-06-29	2046	02/11/2017	136.32	Put	Bond Future	8,741.1900	8.7412	8,755.1200	8.7551	0.159	0	0	0
2017-06-29	2046	02/11/2017	136.31	Put	Bond Future	8,731.1900	8.7312	8,745.1200	8.7451	0.160	0	0	0
2017-06-29	2046	01/02/2018	132.92	Put	Bond Future	2,813.7900	2.8138	2,828.6200	2.8286	0.527	0	0	0
2017-06-29	2046	01/02/2018			Bond Future	130.1062	130.1062	130.0914	130.0914	(0.011)	0.0000	0.0000	0
2017-06-29	2046	01/02/2018	132.91	Put	Bond Future	2,803.7900	2.8038	2,818.6200	2.8186	0.529	0	0	0
2017-06-29	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2046	01/02/2018	132.90	Put	Bond Future	2,793.7900	2.7938	2,808.6200	2.8086	0.531	0	0	0
2017-06-29	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2050	03/08/2017			Bond Future	132.9809	132.9809	132.9660	132.9660	(0.011)	0.0000	0.0000	26,059
2017-06-29	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2050	03/08/2017	149.22	Put	Bond Future	16,239.0500	16.2390	16,254.0200	16.2540	0.092	0	0	0
2017-06-29	2050	03/08/2017	149.24	Put	Bond Future	16,259.0500	16.2590	16,274.0200	16.2740	0.092	0	0	0
2017-06-29	2050	03/08/2017	149.23	Put	Bond Future	16,249.0500	16.2490	16,264.0200	16.2640	0.092	0	0	0
2017-06-29	2050	02/11/2017	144.66	Put	Bond Future	9,109.4000	9.1094	9,124.1800	9.1242	0.162	0	0	0
2017-06-29	2050	02/11/2017	144.67	Put	Bond Future	9,119.4000	9.1194	9,134.1800	9.1342	0.162	0	0	0
2017-06-29	2050	02/11/2017			Bond Future	135.5506	135.5506	135.5358	135.5358	(0.011)	0.0000	0.0000	0
2017-06-29	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2050	02/11/2017	144.65	Put	Bond Future	9,099.4000	9.0994	9,114.1800	9.1142	0.162	0	0	0
2017-06-29	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2050	01/02/2018			Bond Future	136.5438	136.5438	136.5280	136.5280	(0.012)	0.0000	0.0000	0
2017-06-29	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	2050	01/02/2018	140.23	Put	Bond Future	3,686.1600	3.6862	3,702.0100	3.7020	0.430	0	0	0
2017-06-29	2050	01/02/2018	140.25	Put	Bond Future	3,706.1600	3.7062	3,722.0100	3.7220	0.428	0	0	0
2017-06-29	2050	01/02/2018	140.24	Put	Bond Future	3,696.1600	3.6962	3,712.0100	3.7120	0.429	0	0	0
2017-06-29	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	AL37	03/08/2017			Index Future	543.7970	543.7970	543.4940	543.4940	(0.056)	0.0000	0.0000	0
2017-06-29	AL37	02/11/2017			Index Future	554.1800	554.1800	553.8740	553.8740	(0.055)	0.0000	0.0000	0
2017-06-29	AL37	01/02/2018			Index Future	564.9430	564.9430	564.6310	564.6310	(0.055)	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
2017-06-29	AL7T	03/08/2017			Index Future	625.9280	625.9280	625.1800	625.1800	(0.120)	0.0000	0.0000	0
2017-06-29	AL7T	02/11/2017			Index Future	637.8790	637.8790	637.1200	637.1200	(0.119)	0.0000	0.0000	0
2017-06-29	AL7T	01/02/2018			Index Future	650.2680	650.2680	649.4940	649.4940	(0.119)	0.0000	0.0000	0
2017-06-29	ALBI	03/08/2017			Index Future	562.1010	562.1010	561.2850	561.2850	(0.145)	0.0000	0.0000	596
2017-06-29	ALBI	02/11/2017			Index Future	572.8340	572.8340	572.0040	572.0040	(0.145)	0.0000	0.0000	0
2017-06-29	ALBI	01/02/2018			Index Future	583.9600	583.9600	583.1140	583.1140	(0.145)	0.0000	0.0000	0
2017-06-29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C207	15/01/2020			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
2017-06-29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-06-29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-06-29	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	EL28	03/08/2017			Bond Future	127.7221	127.7221	127.3549	127.3549	(0.288)	0.0000	0.0000	0
2017-06-29	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	EL28	03/08/2017	135.16	Put	Bond Future	7,437.8900	7.4379	7,805.1500	7.8051	4.938	0	0	0
2017-06-29	EL28	03/08/2017	135.18	Put	Bond Future	7,457.8900	7.4579	7,825.1500	7.8251	4.924	0	0	0
2017-06-29	EL28	03/08/2017	135.17	Put	Bond Future	7,447.8900	7.4479	7,815.1500	7.8151	4.931	0	0	0
2017-06-29	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	EL28	02/11/2017			Bond Future	128.4462	128.4462	128.0724	128.0724	(0.291)	0.0000	0.0000	0
2017-06-29	EL28	02/11/2017	133.87	Put	Bond Future	5,423.7700	5.4238	5,797.5600	5.7976	6.892	0	0	0
2017-06-29	EL28	02/11/2017	133.89	Put	Bond Future	5,443.7700	5.4438	5,817.5600	5.8176	6.866	0	0	0
2017-06-29	EL28	02/11/2017	133.88	Put	Bond Future	5,433.7700	5.4338	5,807.5600	5.8076	6.879	0	0	0
2017-06-29	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-06-29	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	EL28	01/02/2018			Bond Future	130.9908	130.9908	130.6087	130.6087	(0.292)	0.0000	0.0000	0
2017-06-29	EL28	01/02/2018	132.29	Put	Bond Future	1,299.2100	1.2992	1,681.2900	1.6813	29.409	0	0	0
2017-06-29	EL28	01/02/2018	132.31	Put	Bond Future	1,319.2100	1.3192	1,701.2900	1.7013	28.963	0	0	0
2017-06-29	EL28	01/02/2018	132.30	Put	Bond Future	1,309.2100	1.3092	1,691.2900	1.6913	29.184	0	0	0
2017-06-29	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	ES33	03/08/2017			Bond Future	10.8576	77.6698	10.8769	77.5530	0.177	0.0000	0.0000	9,466
2017-06-29	ES33	03/08/2017	10.53	Put	Bond Future	2,027.1800	2.0272	2,143.9200	2.1439	5.759	0	0	0
2017-06-29	ES33	03/08/2017	10.55	Put	Bond Future	1,901.0800	1.9011	2,017.8200	2.0178	6.141	0	0	0
2017-06-29	ES33	03/08/2017	10.54	Put	Bond Future	1,964.0900	1.9641	2,080.8300	2.0808	5.944	0	0	0
2017-06-29	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	ES33	02/11/2017	10.66	Put	Bond Future	1,786.3700	1.7864	1,904.9900	1.9050	6.640	0	0	0
2017-06-29	ES33	02/11/2017			Bond Future	10.9538	75.3611	10.9736	75.2425	0.181	0.0000	0.0000	0
2017-06-29	ES33	02/11/2017	10.68	Put	Bond Future	1,662.7300	1.6627	1,781.3500	1.7813	7.134	0	0	0
2017-06-29	ES33	02/11/2017	10.67	Put	Bond Future	1,724.5100	1.7245	1,843.1300	1.8431	6.878	0	0	0
2017-06-29	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	ES33	01/02/2018	11.00	Put	Bond Future	309.5400	0.3095	430.4400	0.4304	39.058	0	0	0
2017-06-29	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	ES33	01/02/2018			Bond Future	11.0525	76.8247	11.0730	76.7038	0.186	0.0000	0.0000	0
2017-06-29	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	ES33	01/02/2018	10.99	Put	Bond Future	368.7700	0.3688	489.6700	0.4897	32.785	0	0	0
2017-06-29	ES33	01/02/2018	11.01	Put	Bond Future	250.3900	0.2504	371.2900	0.3713	48.285	0	0	0
2017-06-29	ES42	03/08/2017			Bond Future	11.0119	81.2127	11.0413	81.0103	0.267	0.0000	0.0000	7,957
2017-06-29	ES42	02/11/2017			Bond Future	11.1055	78.5017	11.1359	78.2959	0.274	0.0000	0.0000	0
2017-06-29	ES42	01/02/2018			Bond Future	11.1984	80.0263	11.2298	79.8165	0.281	0.0000	0.0000	0
2017-06-29	GOVI	03/08/2017			GOVI	560.8000	560.8000	560.0080	560.0080	(0.141)	0.0000	0.0000	409
2017-06-29	GOVI	03/08/2017	561.11	Put	GOVI	3,100.0000	0.3100	11,020.0000	1.1020	255.484	0	0	0
2017-06-29	GOVI	03/08/2017	561.09	Put	GOVI	2,900.0000	0.2900	10,820.0000	1.0820	273.103	0	0	0
2017-06-29	GOVI	03/08/2017	561.10	Put	GOVI	3,000.0000	0.3000	10,920.0000	1.0920	264.000	0	0	0
2017-06-29	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	GOVI	02/11/2017	572.44	Put	GOVI	9,330.0000	0.9330	17,370.0000	1.7370	86.174	0	0	0
2017-06-29	GOVI	02/11/2017			GOVI	571.5070	571.5070	570.7030	570.7030	(0.141)	0.0000	0.0000	0
2017-06-29	GOVI	02/11/2017	572.46	Put	GOVI	9,530.0000	0.9530	17,570.0000	1.7570	84.365	0	0	0
2017-06-29	GOVI	02/11/2017	572.45	Put	GOVI	9,430.0000	0.9430	17,470.0000	1.7470	85.260	0	0	0
2017-06-29	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-06-29	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	GOVI	01/02/2018			GOVI	582.6070	582.6070	581.7870	581.7870	(0.141)	0.0000	0.0000	0
2017-06-29	GOVI	01/02/2018	581.03	Call	GOVI	15,770.0000	1.5770	7,570.0000	0.7570	(51.997)	0	0	0
2017-06-29	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	GOVI	01/02/2018	581.04	Call	GOVI	15,670.0000	1.5670	7,470.0000	0.7470	(52.329)	0	0	0
2017-06-29	GOVI	01/02/2018	581.02	Call	GOVI	15,870.0000	1.5870	7,670.0000	0.7670	(51.670)	0	0	0
2017-06-29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-06-29	IGOV	03/08/2017			Index Future	248.6350	248.6350	248.4940	248.4940	(0.057)	0.0000	0.0000	1,296
2017-06-29	IGOV	02/11/2017			Index Future	253.4400	253.4400	253.2970	253.2970	(0.056)	0.0000	0.0000	0
2017-06-29	IGOV	01/02/2018			Index Future	258.4600	258.4600	258.3130	258.3130	(0.057)	0.0000	0.0000	0
2017-06-29	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017-06-29	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-06-29	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017-06-29	IS01	21/12/2017			Interest Rate Swap	99.8107	99.8107	99.8157	99.8157	0.005	0.0000	0.0000	0
2017-06-29	IS01	15/03/2018			Interest Rate Swap	99.7466	99.7466	99.7587	99.7587	0.012	0.0000	0.0000	0
2017-06-29	IS01	21/06/2018			Interest Rate Swap	99.8870	99.8870	99.9067	99.9067	0.020	0.0000	0.0000	0
2017-06-29	IS01	20/09/2018			Interest Rate Swap	100.0233	100.0233	100.0536	100.0536	0.030	0.0000	0.0000	0
2017-06-29	IS02	18/12/2017			Interest Rate Swap	99.8377	99.8377	99.8427	99.8427	0.005	0.0000	0.0000	0
2017-06-29	IS02	16/03/2018			Interest Rate Swap	99.0283	99.0283	99.0403	99.0403	0.012	0.0000	0.0000	0
2017-06-29	IS02	15/06/2018			Interest Rate Swap	98.5731	98.5731	98.5933	98.5933	0.020	0.0000	0.0000	0
2017-06-29	IS02	21/09/2018			Interest Rate Swap	98.4929	98.4929	98.5233	98.5233	0.031	0.0000	0.0000	0
2017-06-29	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.9000	98.9000	0.040	0.0000	0.0000	0
2017-06-29	IS02	15/03/2019			Interest Rate Swap	99.2460	99.2460	99.2959	99.2959	0.050	0.0000	0.0000	0
2017-06-29	IS02	21/06/2019			Interest Rate Swap	99.6331	99.6331	99.6937	99.6937	0.061	0.0000	0.0000	0
2017-06-29	IS02	20/09/2019			Interest Rate Swap	100.0431	100.0431	100.1148	100.1148	0.072	0.0000	0.0000	0
2017-06-29	IS05	17/12/2020			Interest Rate Swap	96.3168	96.3168	96.4267	96.4267	0.114	0.0000	0.0000	0
2017-06-29	IS05	16/03/2021			Interest Rate Swap	95.5700	95.5700	95.6821	95.6821	0.117	0.0000	0.0000	0
2017-06-29	IS05	15/06/2021			Interest Rate Swap	94.7889	94.7889	94.9042	94.9042	0.122	0.0000	0.0000	0
2017-06-29	IS05	21/09/2021			Interest Rate Swap	94.9779	94.9779	95.0964	95.0964	0.125	0.0000	0.0000	0
2017-06-29	IS05	21/12/2021			Interest Rate Swap	97.1693	97.1693	97.2902	97.2902	0.124	0.0000	0.0000	51
2017-06-29	IS05	15/03/2022			Interest Rate Swap	97.3048	97.3048	97.4302	97.4302	0.129	0.0000	0.0000	0
2017-06-29	IS05	21/06/2022			Interest Rate Swap	98.5014	98.5014	98.6307	98.6307	0.131	0.0000	0.0000	0
2017-06-29	IS05	20/09/2022			Interest Rate Swap	100.6987	100.6987	100.8327	100.8327	0.133	0.0000	0.0000	0
2017-06-29	IS10	17/12/2025			Interest Rate Swap	95.4685	95.4685	95.6547	95.6547	0.195	0.0000	0.0000	0
2017-06-29	IS10	16/03/2026			Interest Rate Swap	92.5166	92.5166	92.7049	92.7049	0.203	0.0000	0.0000	0
2017-06-29	IS10	15/06/2026			Interest Rate Swap	91.2928	91.2928	91.4851	91.4851	0.211	0.0000	0.0000	0
2017-06-29	IS10	21/09/2026			Interest Rate Swap	93.4576	93.4576	93.6558	93.6558	0.212	0.0000	0.0000	0
2017-06-29	IS10	21/12/2026			Interest Rate Swap	97.2269	97.2269	97.4330	97.4330	0.212	0.0000	0.0000	0

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2017-06-29	IS10	15/03/2027			Interest Rate Swap	95.8126		95.8126	96.0340	96.0340	0.231	0.0000	0.0000	0
2017-06-29	IS10	21/06/2027			Interest Rate Swap	97.8795		97.8795	98.1106	98.1106	0.236	0.0000	0.0000	0
2017-06-29	IS10	20/09/2027			Interest Rate Swap	101.5842		101.5842	101.8196	101.8196	0.232	0.0000	0.0000	0
2017-06-29	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-06-29	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-06-29	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-06-29	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-06-29	JBAF	19/07/2017			Jibar Tradeable Future	7.2900		92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017-06-29	JBAF	16/08/2017			Jibar Tradeable Future	7.2700		92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017-06-29	JBAF	20/09/2017			Jibar Tradeable Future	7.1800		92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017-06-29	JBAF	18/10/2017			Jibar Tradeable Future	7.1400		92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017-06-29	JBAF	15/11/2017			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017-06-29	JBAF	20/12/2017			Jibar Tradeable Future	7.0200		92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017-06-29	JBAF	20/03/2018			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017-06-29	JBAF	20/06/2018			Jibar Tradeable Future	6.8600		93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017-06-29	JBAF	19/09/2018			Jibar Tradeable Future	6.8900		93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017-06-29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-06-29	JBAF	19/12/2018			Jibar Tradeable Future	6.9300		93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017-06-29	JBAF	20/03/2019			Jibar Tradeable Future	6.9800		93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017-06-29	JBAF	19/06/2019			Jibar Tradeable Future	7.0400		92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017-06-29	R023	03/08/2017	8.60	Put	Bond Future	55.9100		0.0559	57.9600	0.0580	3.667	0	0	0
2017-06-29	R023	03/08/2017			Bond Future	8.0939		101.8659	8.1091	101.7996	0.187	0.0000	0.0000	38,422
2017-06-29	R023	03/08/2017	8.59	Put	Bond Future	59.2400		0.0592	61.4400	0.0614	3.714	0	0	0
2017-06-29	R023	03/08/2017	8.60	Call	Bond Future	2,236.4500		2.2365	2,172.2500	2.1722	(2.871)	0	0	0
2017-06-29	R023	03/08/2017	8.58	Call	Bond Future	2,158.2800		2.1583	2,094.3900	2.0944	(2.960)	0	0	0
2017-06-29	R023	03/08/2017	8.59	Call	Bond Future	2,197.2700		2.1973	2,133.2200	2.1332	(2.915)	0	0	0
2017-06-29	R023	03/08/2017	8.58	Put	Bond Future	62.7900		0.0628	65.1500	0.0651	3.759	0	0	0
2017-06-29	R023	02/11/2017	8.56	Call	Bond Future	2,232.1000		2.2321	2,178.1200	2.1781	(2.418)	0	0	0
2017-06-29	R023	02/11/2017			Bond Future	8.1167		99.8805	8.1326	99.8135	0.196	0.0000	0.0000	0
2017-06-29	R023	02/11/2017	8.57	Call	Bond Future	2,263.6000		2.2636	2,209.3400	2.2093	(2.397)	0	0	0
2017-06-29	R023	02/11/2017	8.58	Call	Bond Future	2,295.1000		2.2951	2,240.5600	2.2406	(2.376)	0	0	0
2017-06-29	R023	02/11/2017	8.56	Put	Bond Future	388.0500		0.3880	401.0800	0.4011	3.358	0	0	0
2017-06-29	R023	02/11/2017	8.58	Put	Bond Future	368.8600		0.3689	381.3300	0.3813	3.381	0	0	0
2017-06-29	R023	02/11/2017	8.57	Put	Bond Future	378.4500		0.3784	391.2000	0.3912	3.369	0	0	0
2017-06-29	R023	01/02/2018			Bond Future	8.1359		101.8205	8.1528	101.7521	0.208	0.0000	0.0000	0
2017-06-29	R023	01/02/2018	8.32	Call	Bond Future	1,811.7900		1.8118	1,768.5600	1.7686	(2.386)	0	0	0
2017-06-29	R023	01/02/2018	8.33	Call	Bond Future	1,835.5600		1.8356	1,792.0400	1.7920	(2.371)	0	0	0
2017-06-29	R023	01/02/2018	8.31	Put	Bond Future	1,087.2000		1.0872	1,112.6100	1.1126	2.337	0	0	0
2017-06-29	R023	01/02/2018	8.33	Put	Bond Future	1,054.7700		1.0548	1,079.5900	1.0796	2.353	0	0	0
2017-06-29	R023	01/02/2018	8.32	Put	Bond Future	1,071.0500		1.0711	1,096.1600	1.0962	2.344	0	0	0
2017-06-29	R023	01/02/2018	8.31	Call	Bond Future	1,787.8700		1.7879	1,744.9400	1.7449	(2.401)	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
2017-06-29	R035	03/08/2017			Bond Future	9.6625	97.2752	9.6771	97.1591	0.151	0.0000	0.0000	10,528
2017-06-29	R035	03/08/2017	9.52	Put	Bond Future	1,144.0400	1.1440	1,260.1500	1.2602	10.149	0	0	0
2017-06-29	R035	03/08/2017	9.50	Put	Bond Future	1,306.3100	1.3063	1,422.4200	1.4224	8.888	0	0	0
2017-06-29	R035	03/08/2017	9.51	Put	Bond Future	1,225.1200	1.2251	1,341.2300	1.3412	9.477	0	0	0
2017-06-29	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R035	02/11/2017			Bond Future	9.7198	94.6317	9.7348	94.5139	0.154	0.0000	0.0000	0
2017-06-29	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R035	02/11/2017	9.59	Put	Bond Future	1,028.4300	1.0284	1,146.2500	1.1463	11.456	0	0	0
2017-06-29	R035	02/11/2017	9.61	Put	Bond Future	868.8500	0.8689	986.6700	0.9867	13.560	0	0	0
2017-06-29	R035	02/11/2017	9.60	Put	Bond Future	948.5900	0.9486	1,066.4100	1.0664	12.421	0	0	0
2017-06-29	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R035	01/02/2018	9.73	Put	Bond Future	367.2800	0.3673	487.4900	0.4875	32.730	0	0	0
2017-06-29	R035	01/02/2018			Bond Future	9.7772	96.4697	9.7927	96.3495	0.159	0.0000	0.0000	0
2017-06-29	R035	01/02/2018	9.75	Put	Bond Future	211.3800	0.2114	331.5900	0.3316	56.869	0	0	0
2017-06-29	R035	01/02/2018	9.74	Put	Bond Future	289.2800	0.2893	409.4900	0.4095	41.555	0	0	0
2017-06-29	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R186	03/08/2017	8.93	Put	Bond Future	404.7900	0.4048	428.7700	0.4288	5.924	0	0	0
2017-06-29	R186	03/08/2017	9.35	Call	Bond Future	4,444.3900	4.4444	4,311.7500	4.3118	(2.984)	0	0	0
2017-06-29	R186	03/08/2017			Bond Future	8.6862	112.8223	8.7062	112.6870	0.229	0.0000	0.0000	135,252
2017-06-29	R186	03/08/2017	8.85	Put	Bond Future	559.4300	0.5594	591.9300	0.5919	5.809	0	0	750
2017-06-29	R186	03/08/2017	8.92	Put	Bond Future	422.0400	0.4220	446.9900	0.4470	5.912	0	0	0
2017-06-29	R186	03/08/2017	8.90	Call	Bond Future	1,899.2000	1.8992	1,790.8600	1.7909	(5.705)	0	0	0
2017-06-29	R186	03/08/2017	9.50	Call	Bond Future	5,375.1800	5.3752	5,240.8000	5.2408	(2.500)	0	0	0
2017-06-29	R186	03/08/2017	8.80	Put	Bond Future	676.7700	0.6768	715.3800	0.7154	5.705	0	0	7,100
2017-06-29	R186	03/08/2017	8.93	Call	Bond Future	2,045.9500	2.0459	1,934.6000	1.9346	(5.442)	0	0	0
2017-06-29	R186	03/08/2017	8.91	Call	Bond Future	1,947.5900	1.9476	1,838.2200	1.8382	(5.616)	0	0	0
2017-06-29	R186	03/08/2017	8.65	Put	Bond Future	1,135.6800	1.1357	1,195.5300	1.1955	5.270	0	0	2,500
2017-06-29	R186	03/08/2017	9.00	Put	Bond Future	299.1900	0.2992	317.0500	0.3170	5.969	0	0	0
2017-06-29	R186	03/08/2017	8.75	Call	Bond Future	1,243.8500	1.2439	1,153.7900	1.1538	(7.240)	0	0	0
2017-06-29	R186	03/08/2017	9.35	Put	Bond Future	50.5800	0.0506	53.2700	0.0533	5.318	0	0	750
2017-06-29	R186	03/08/2017	8.85	Call	Bond Future	1,665.5700	1.6656	1,562.7400	1.5627	(6.174)	0	0	0
2017-06-29	R186	03/08/2017	8.92	Call	Bond Future	1,996.5100	1.9965	1,886.1300	1.8861	(5.529)	0	0	0
2017-06-29	R186	03/08/2017	8.90	Put	Bond Future	458.2600	0.4583	485.2500	0.4852	5.890	0	0	0
2017-06-29	R186	03/08/2017	9.50	Put	Bond Future	20.7100	0.0207	21.6600	0.0217	4.587	0	0	6,500
2017-06-29	R186	03/08/2017	8.65	Call	Bond Future	888.9700	0.8890	813.4900	0.8135	(8.491)	0	0	0
2017-06-29	R186	03/08/2017	8.80	Call	Bond Future	1,446.7600	1.4468	1,350.0400	1.3500	(6.685)	0	0	0
2017-06-29	R186	03/08/2017	9.00	Call	Bond Future	2,405.6500	2.4056	2,288.1800	2.2882	(4.883)	0	0	0
2017-06-29	R186	03/08/2017	8.91	Put	Bond Future	439.8600	0.4399	465.8200	0.4658	5.902	0	0	0
2017-06-29	R186	03/08/2017	8.75	Put	Bond Future	811.3800	0.8114	856.6500	0.8567	5.579	0	0	3,654
2017-06-29	R186	02/11/2017	8.88	Call	Bond Future	2,572.5800	2.5726	2,484.5000	2.4845	(3.424)	0	0	0
2017-06-29	R186	02/11/2017	8.89	Put	Bond Future	1,519.8000	1.5198	1,568.5200	1.5685	3.206	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
2017-06-29	R186	02/11/2017			Bond Future	8.7247	114.9765	8.7454	114.8391	0.237	0.0000	0.0000	4
2017-06-29	R186	02/11/2017	8.89	Call	Bond Future	2,611.5900	2.6116	2,522.8400	2.5228	(3.398)	0	0	0
2017-06-29	R186	02/11/2017	8.90	Call	Bond Future	2,651.1700	2.6512	2,561.7500	2.5618	(3.373)	0	0	0
2017-06-29	R186	02/11/2017	9.00	Put	Bond Future	1,251.1100	1.2511	1,292.6900	1.2927	3.323	0	0	5,000
2017-06-29	R186	02/11/2017	8.88	Put	Bond Future	1,546.4400	1.5464	1,595.8300	1.5958	3.194	0	0	0
2017-06-29	R186	02/11/2017	8.90	Put	Bond Future	1,493.7800	1.4938	1,541.8300	1.5418	3.217	0	0	0
2017-06-29	R186	02/11/2017	9.00	Call	Bond Future	3,061.6700	3.0617	2,965.7800	2.9658	(3.132)	0	0	0
2017-06-29	R186	01/02/2018	8.96	Call	Bond Future	3,297.4700	3.2975	3,209.6000	3.2096	(2.665)	0	0	0
2017-06-29	R186	01/02/2018			Bond Future	8.7610	111.9069	8.7825	111.7668	0.246	0.0000	0.0000	0
2017-06-29	R186	01/02/2018	8.97	Call	Bond Future	3,335.8500	3.3358	3,247.4500	3.2475	(2.650)	0	0	0
2017-06-29	R186	01/02/2018	8.98	Call	Bond Future	3,374.4400	3.3744	3,285.5200	3.2855	(2.635)	0	0	0
2017-06-29	R186	01/02/2018	8.96	Put	Bond Future	2,013.6100	2.0136	2,065.8400	2.0658	2.594	0	0	0
2017-06-29	R186	01/02/2018	8.97	Put	Bond Future	1,988.0100	1.9880	2,039.7100	2.0397	2.601	0	0	0
2017-06-29	R186	01/02/2018	8.98	Put	Bond Future	1,962.6600	1.9627	2,013.8400	2.0138	2.608	0	0	0
2017-06-29	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R197	03/08/2017			Bond Future	295.6613	295.6613	295.3034	295.3034	(0.121)	0.0000	0.0000	2,350
2017-06-29	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R197	03/08/2017	308.05	Put	Bond Future	12,388.7500	12.3888	12,746.5600	12.7466	2.888	0	0	0
2017-06-29	R197	03/08/2017	308.07	Put	Bond Future	12,408.7500	12.4088	12,766.5600	12.7666	2.884	0	0	0
2017-06-29	R197	03/08/2017	308.06	Put	Bond Future	12,398.7500	12.3988	12,756.5600	12.7566	2.886	0	0	0
2017-06-29	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R197	02/11/2017			Bond Future	301.3743	301.3743	301.0107	301.0107	(0.121)	0.0000	0.0000	0
2017-06-29	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R197	02/11/2017	305.15	Put	Bond Future	3,775.6900	3.7757	4,139.2700	4.1393	9.629	0	0	0
2017-06-29	R197	02/11/2017	305.17	Put	Bond Future	3,795.6900	3.7957	4,159.2700	4.1593	9.579	0	0	0
2017-06-29	R197	02/11/2017	305.16	Put	Bond Future	3,785.6900	3.7857	4,149.2700	4.1493	9.604	0	0	0
2017-06-29	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R197	01/02/2018			Bond Future	300.2911	300.2911	299.9185	299.9185	(0.124)	0.0000	0.0000	0
2017-06-29	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R197	01/02/2018	301.66	Put	Bond Future	1,368.8700	1.3689	1,741.5000	1.7415	27.222	0	0	0
2017-06-29	R197	01/02/2018	301.68	Put	Bond Future	1,388.8700	1.3889	1,761.5000	1.7615	26.830	0	0	0
2017-06-29	R197	01/02/2018	301.67	Put	Bond Future	1,378.8700	1.3789	1,751.5000	1.7515	27.024	0	0	0
2017-06-29	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R202	03/08/2017			Bond Future	240.4097	240.4097	240.3826	240.3826	(0.011)	0.0000	0.0000	30,532
2017-06-29	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R202	03/08/2017	258.35	Put	Bond Future	17,940.2700	17.9403	17,967.3700	17.9674	0.151	0	0	0
2017-06-29	R202	03/08/2017	258.37	Put	Bond Future	17,960.2700	17.9603	17,987.3700	17.9874	0.151	0	0	0
2017-06-29	R202	03/08/2017	258.36	Put	Bond Future	17,950.2700	17.9503	17,977.3700	17.9774	0.151	0	0	0
2017-06-29	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R202	02/11/2017			Bond Future	245.0551	245.0551	245.0287	245.0287	(0.011)	0.0000	0.0000	0
2017-06-29	R202	02/11/2017	253.89	Put	Bond Future	8,834.8500	8.8349	8,861.3000	8.8613	0.299	0	0	0
2017-06-29	R202	02/11/2017	253.91	Put	Bond Future	8,854.8500	8.8549	8,881.3000	8.8813	0.299	0	0	0
2017-06-29	R202	02/11/2017	253.90	Put	Bond Future	8,844.8500	8.8449	8,871.3000	8.8713	0.299	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
2017-06-29	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R202	01/02/2018	249.06	Put	Bond Future	2,896.7100	2.8967	2,925.3300	2.9253	0.988	0	0	0
2017-06-29	R202	01/02/2018			Bond Future	246.1633	246.1633	246.1347	246.1347	(0.012)	0.0000	0.0000	0
2017-06-29	R202	01/02/2018	249.08	Put	Bond Future	2,916.7100	2.9167	2,945.3300	2.9453	0.981	0	0	0
2017-06-29	R202	01/02/2018	249.07	Put	Bond Future	2,906.7100	2.9067	2,935.3300	2.9353	0.985	0	0	0
2017-06-29	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R203	03/08/2017			Bond Future	7.4160	103.3272	7.4320	103.3255	0.216	0.0000	0.0000	0
2017-06-29	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R203	03/08/2017	4.87	Put	Bond Future	272.5000	0.2725	274.2100	0.2742	0.628	0	0	0
2017-06-29	R203	03/08/2017	4.89	Put	Bond Future	270.3500	0.2704	272.0600	0.2721	0.633	0	0	0
2017-06-29	R203	03/08/2017	4.88	Put	Bond Future	271.4200	0.2714	273.1300	0.2731	0.630	0	0	0
2017-06-29	R204	03/08/2017	7.77	Put	Bond Future	23.8800	0.0239	23.9400	0.0239	0.251	0	0	0
2017-06-29	R204	03/08/2017			Bond Future	7.4953	101.6802	7.5012	101.6726	0.079	0.0000	0.0000	42,124
2017-06-29	R204	03/08/2017	7.76	Put	Bond Future	25.6900	0.0257	25.7700	0.0258	0.311	0	0	0
2017-06-29	R204	03/08/2017	7.75	Call	Bond Future	354.4500	0.3545	346.9100	0.3469	(2.127)	0	0	0
2017-06-29	R204	03/08/2017	7.76	Call	Bond Future	365.3400	0.3653	357.7700	0.3578	(2.072)	0	0	0
2017-06-29	R204	03/08/2017	7.77	Call	Bond Future	376.3200	0.3763	368.7300	0.3687	(2.017)	0	0	0
2017-06-29	R204	03/08/2017	7.75	Put	Bond Future	27.6000	0.0276	27.7100	0.0277	0.399	0	0	0
2017-06-29	R204	02/11/2017	7.76	Put	Bond Future	26.5800	0.0266	27.4000	0.0274	3.085	0	0	0
2017-06-29	R204	02/11/2017			Bond Future	7.4350	103.6216	7.4419	103.6143	0.093	0.0000	0.0000	0
2017-06-29	R204	02/11/2017	7.75	Put	Bond Future	28.2400	0.0282	29.1000	0.0291	3.045	0	0	0
2017-06-29	R204	02/11/2017	7.76	Call	Bond Future	371.0700	0.3711	364.5500	0.3645	(1.757)	0	0	0
2017-06-29	R204	02/11/2017	7.74	Call	Bond Future	353.1600	0.3532	346.7300	0.3467	(1.821)	0	0	0
2017-06-29	R204	02/11/2017	7.75	Call	Bond Future	362.1600	0.3622	355.6800	0.3557	(1.789)	0	0	0
2017-06-29	R204	02/11/2017	7.74	Put	Bond Future	29.8200	0.0298	30.7300	0.0307	3.052	0	0	0
2017-06-29	R204	01/02/2018	7.27	Call	Bond Future	198.6400	0.1986	194.6100	0.1946	(2.029)	0	0	0
2017-06-29	R204	01/02/2018			Bond Future	7.3068	101.5941	7.3157	101.5866	0.122	0.0000	0.0000	0
2017-06-29	R204	01/02/2018	7.25	Call	Bond Future	190.1700	0.1902	186.2300	0.1862	(2.072)	0	0	0
2017-06-29	R204	01/02/2018	7.26	Call	Bond Future	194.3800	0.1944	190.3900	0.1904	(2.053)	0	0	0
2017-06-29	R204	01/02/2018	7.25	Put	Bond Future	237.6000	0.2376	241.1200	0.2411	1.481	0	0	0
2017-06-29	R204	01/02/2018	7.27	Put	Bond Future	229.3600	0.2294	232.7900	0.2328	1.495	0	0	0
2017-06-29	R204	01/02/2018	7.26	Put	Bond Future	233.4500	0.2334	236.9200	0.2369	1.486	0	0	0
2017-06-29	R207	03/08/2017	8.19	Call	Bond Future	1,335.6000	1.3356	1,301.3600	1.3014	(2.564)	0	0	51
2017-06-29	R207	03/08/2017			Bond Future	7.5724	99.7603	7.5882	99.7259	0.209	0.0000	0.0000	45,818
2017-06-29	R207	03/08/2017	8.39	Put	Bond Future	0.2700	0.0003	0.2800	0.0003	3.704	0	0	0
2017-06-29	R207	03/08/2017	8.41	Put	Bond Future	0.2200	0.0002	0.2300	0.0002	4.545	0	0	0
2017-06-29	R207	03/08/2017	8.19	Put	Bond Future	2.3700	0.0024	2.5300	0.0025	6.751	0	0	0
2017-06-29	R207	03/08/2017	8.40	Put	Bond Future	0.2400	0.0002	0.2500	0.0003	4.167	0	0	0
2017-06-29	R207	03/08/2017	8.41	Call	Bond Future	1,802.9500	1.8029	1,768.5600	1.7686	(1.907)	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
2017-06-29	R207	03/08/2017	8.39	Call	Bond Future	1,760.4400	1.7604	1,726.0500	1.7260	(1.953)	0	0	0
2017-06-29	R207	03/08/2017	8.40	Call	Bond Future	1,781.6900	1.7817	1,747.3000	1.7473	(1.930)	0	0	0
2017-06-29	R207	02/11/2017			Bond Future	7.5450	101.6651	7.5625	101.6305	0.232	0.0000	0.0000	0
2017-06-29	R207	02/11/2017	8.03	Put	Bond Future	65.2100	0.0652	69.4400	0.0694	6.487	0	0	0
2017-06-29	R207	02/11/2017	8.05	Put	Bond Future	60.1700	0.0602	64.1100	0.0641	6.548	0	0	0
2017-06-29	R207	02/11/2017	8.03	Call	Bond Future	1,018.2100	1.0182	987.8600	0.9879	(2.981)	0	0	0
2017-06-29	R207	02/11/2017	8.04	Put	Bond Future	62.5800	0.0626	66.6600	0.0667	6.520	0	0	0
2017-06-29	R207	02/11/2017	8.04	Call	Bond Future	1,035.1100	1.0351	1,004.6100	1.0046	(2.947)	0	0	0
2017-06-29	R207	02/11/2017	8.05	Call	Bond Future	1,052.2200	1.0522	1,021.5800	1.0216	(2.912)	0	0	0
2017-06-29	R207	01/02/2018			Bond Future	7.4957	99.9977	7.5156	99.9624	0.266	0.0000	0.0000	0
2017-06-29	R207	01/02/2018	7.60	Put	Bond Future	393.9100	0.3939	408.4100	0.4084	3.681	0	0	0
2017-06-29	R207	01/02/2018	7.62	Put	Bond Future	379.7400	0.3797	393.8400	0.3938	3.713	0	0	0
2017-06-29	R207	01/02/2018	7.60	Call	Bond Future	578.3600	0.5784	557.6100	0.5576	(3.588)	0	0	0
2017-06-29	R207	01/02/2018	7.61	Put	Bond Future	386.7700	0.3868	401.0800	0.4011	3.700	0	0	0
2017-06-29	R207	01/02/2018	7.61	Call	Bond Future	588.8700	0.5889	567.9300	0.5679	(3.556)	0	0	0
2017-06-29	R207	01/02/2018	7.62	Call	Bond Future	599.4900	0.5995	578.3400	0.5783	(3.528)	0	0	0
2017-06-29	R208	03/08/2017	8.32	Call	Bond Future	1,946.0100	1.9460	1,898.6000	1.8986	(2.436)	0	0	0
2017-06-29	R208	03/08/2017			Bond Future	7.6814	99.4717	7.6969	99.4240	0.202	0.0000	0.0000	35,409
2017-06-29	R208	03/08/2017	8.30	Call	Bond Future	1,887.3000	1.8873	1,839.9500	1.8400	(2.509)	0	0	0
2017-06-29	R208	03/08/2017	8.31	Call	Bond Future	1,916.6300	1.9166	1,869.2500	1.8693	(2.472)	0	0	0
2017-06-29	R208	03/08/2017	8.30	Put	Bond Future	8.6000	0.0086	8.9900	0.0090	4.535	0	0	0
2017-06-29	R208	03/08/2017	8.32	Put	Bond Future	7.3200	0.0073	7.6500	0.0077	4.508	0	0	0
2017-06-29	R208	03/08/2017	8.31	Put	Bond Future	7.9300	0.0079	8.2900	0.0083	4.540	0	0	0
2017-06-29	R208	02/11/2017	8.18	Put	Bond Future	126.0800	0.1261	132.5700	0.1326	5.148	0	0	0
2017-06-29	R208	02/11/2017			Bond Future	7.6769	97.9690	7.6936	97.9208	0.217	0.0000	0.0000	0
2017-06-29	R208	02/11/2017	8.20	Put	Bond Future	117.5500	0.1176	123.6400	0.1236	5.181	0	0	0
2017-06-29	R208	02/11/2017	8.19	Put	Bond Future	121.7500	0.1218	128.0400	0.1280	5.166	0	0	0
2017-06-29	R208	02/11/2017	8.18	Call	Bond Future	1,567.8100	1.5678	1,526.1000	1.5261	(2.660)	0	0	0
2017-06-29	R208	02/11/2017	8.19	Call	Bond Future	1,591.8800	1.5919	1,549.9700	1.5500	(2.633)	0	0	0
2017-06-29	R208	02/11/2017	8.20	Call	Bond Future	1,616.0600	1.6161	1,573.9500	1.5740	(2.606)	0	0	0
2017-06-29	R208	01/02/2018	7.85	Put	Bond Future	564.4600	0.5645	582.3400	0.5823	3.168	0	0	0
2017-06-29	R208	01/02/2018			Bond Future	7.6621	99.8718	7.6802	99.8227	0.237	0.0000	0.0000	0
2017-06-29	R208	01/02/2018	7.84	Put	Bond Future	574.7800	0.5748	592.9100	0.5929	3.154	0	0	0
2017-06-29	R208	01/02/2018	7.85	Call	Bond Future	1,071.7400	1.0717	1,040.5100	1.0405	(2.914)	0	0	0
2017-06-29	R208	01/02/2018	7.83	Call	Bond Future	1,038.6900	1.0387	1,007.9600	1.0080	(2.959)	0	0	0
2017-06-29	R208	01/02/2018	7.84	Call	Bond Future	1,055.1500	1.0552	1,024.1700	1.0242	(2.936)	0	0	0
2017-06-29	R208	01/02/2018	7.83	Put	Bond Future	585.2400	0.5852	603.6200	0.6036	3.141	0	0	0
2017-06-29	R209	03/08/2017			Bond Future	9.6305	73.1803	9.6502	73.0494	0.205	0.0000	0.0000	73,958
2017-06-29	R209	03/08/2017	9.44	Call	Bond Future	587.3100	0.5873	531.6200	0.5316	(9.482)	0	0	0
2017-06-29	R209	03/08/2017	9.43	Put	Bond Future	1,918.3200	1.9183	1,994.8900	1.9949	3.992	0	0	0
2017-06-29	R209	03/08/2017	9.45	Put	Bond Future	1,826.3700	1.8264	1,900.2800	1.9003	4.047	0	0	0
2017-06-29	R209	03/08/2017	9.44	Put	Bond Future	1,872.0500	1.8721	1,947.2800	1.9473	4.019	0	0	0
2017-06-29	R209	03/08/2017	9.45	Call	Bond Future	609.9400	0.6099	552.9300	0.5529	(9.347)	0	0	0
2017-06-29	R209	03/08/2017	9.43	Call	Bond Future	565.1600	0.5652	510.8100	0.5108	(9.617)	0	0	0
2017-06-29	R209	02/11/2017	9.52	Put	Bond Future	2,837.5900	2.8376	2,903.9600	2.9040	2.339	0	0	0
2017-06-29	R209	02/11/2017	9.75	Call	Bond Future	2,509.1700	2.5092	2,427.9500	2.4279	(3.237)	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
2017-06-29	R209	02/11/2017	8.30	Put	Bond Future	10,141.0100		10.1410	10,266.6400	10.2666	1.239	0	0	0
2017-06-29	R209	02/11/2017			Bond Future	9.6807		71.4276	9.7009	71.2945	0.209	0.0000	0.0000	800
2017-06-29	R209	02/11/2017	9.54	Put	Bond Future	2,761.9100		2.7619	2,826.9700	2.8270	2.356	0	0	0
2017-06-29	R209	02/11/2017	10.00	Call	Bond Future	3,461.9900		3.4620	3,366.8200	3.3668	(2.749)	0	0	0
2017-06-29	R209	02/11/2017	9.53	Put	Bond Future	2,799.6500		2.7996	2,865.3600	2.8654	2.347	0	0	0
2017-06-29	R209	02/11/2017	9.75	Put	Bond Future	2,054.7400		2.0547	2,106.6100	2.1066	2.524	0	0	6,500
2017-06-29	R209	02/11/2017	9.54	Call	Bond Future	1,825.2200		1.8252	1,757.1900	1.7572	(3.727)	0	0	0
2017-06-29	R209	02/11/2017	9.00	Put	Bond Future	5,354.6400		5.3546	5,453.4900	5.4535	1.846	0	0	0
2017-06-29	R209	02/11/2017	10.60	Put	Bond Future	493.3200		0.4933	508.2200	0.5082	3.020	0	0	1,300
2017-06-29	R209	02/11/2017	9.52	Call	Bond Future	1,766.2700		1.7663	1,699.5500	1.6996	(3.777)	0	0	0
2017-06-29	R209	02/11/2017	10.00	Put	Bond Future	1,403.7600		1.4038	1,441.6800	1.4417	2.701	0	0	3,360
2017-06-29	R209	02/11/2017	9.00	Call	Bond Future	646.3600		0.6464	612.1200	0.6121	(5.297)	0	0	4,100
2017-06-29	R209	02/11/2017	10.60	Call	Bond Future	6,181.6400		6.1816	6,063.4500	6.0635	(1.912)	0	0	0
2017-06-29	R209	02/11/2017	8.30	Call	Bond Future	92.3200		0.0923	84.8600	0.0849	(8.081)	0	0	2,800
2017-06-29	R209	02/11/2017	9.53	Call	Bond Future	1,795.6900		1.7957	1,728.3100	1.7283	(3.752)	0	0	0
2017-06-29	R209	01/02/2018	9.73	Call	Bond Future	2,893.9500		2.8939	2,817.2700	2.8173	(2.650)	0	0	0
2017-06-29	R209	01/02/2018	9.72	Call	Bond Future	2,860.6700		2.8607	2,784.4800	2.7845	(2.663)	0	0	0
2017-06-29	R209	01/02/2018			Bond Future	9.7297		72.8149	9.7505	72.6792	0.214	0.0000	0.0000	0
2017-06-29	R209	01/02/2018	9.71	Call	Bond Future	2,827.3500		2.8274	2,751.6600	2.7517	(2.677)	0	0	0
2017-06-29	R209	01/02/2018	9.71	Put	Bond Future	2,956.2300		2.9562	3,016.2300	3.0162	2.030	0	0	0
2017-06-29	R209	01/02/2018	9.73	Put	Bond Future	2,892.0600		2.8921	2,951.0700	2.9511	2.040	0	0	0
2017-06-29	R209	01/02/2018	9.72	Put	Bond Future	2,924.1200		2.9241	2,983.6200	2.9836	2.035	0	0	0
2017-06-29	R210	03/08/2017	196.29	Put	Bond Future	10,438.6700		10.4387	10,975.7000	10.9757	5.145	0	0	0
2017-06-29	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R210	03/08/2017			Bond Future	185.8513		185.8513	185.3143	185.3143	(0.289)	0.0000	0.0000	1,675
2017-06-29	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R210	03/08/2017	196.28	Put	Bond Future	10,428.6700		10.4287	10,965.7000	10.9657	5.150	0	0	0
2017-06-29	R210	03/08/2017	196.30	Put	Bond Future	10,448.6700		10.4487	10,985.7000	10.9857	5.140	0	0	0
2017-06-29	R210	02/11/2017	192.08	Put	Bond Future	5,037.5500		5.0375	5,584.0900	5.5841	10.849	0	0	0
2017-06-29	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R210	02/11/2017			Bond Future	187.0424		187.0424	186.4959	186.4959	(0.292)	0.0000	0.0000	0
2017-06-29	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R210	02/11/2017	192.07	Put	Bond Future	5,027.5500		5.0275	5,574.0900	5.5741	10.871	0	0	0
2017-06-29	R210	02/11/2017	192.09	Put	Bond Future	5,047.5500		5.0475	5,594.0900	5.5941	10.828	0	0	0
2017-06-29	R210	01/02/2018			Bond Future	190.7477		190.7477	190.1892	190.1892	(0.293)	0.0000	0.0000	0
2017-06-29	R210	01/02/2018	192.36	Put	Bond Future	1,612.3100		1.6123	2,170.8300	2.1708	34.641	0	0	0
2017-06-29	R210	01/02/2018	192.38	Put	Bond Future	1,632.3100		1.6323	2,190.8300	2.1908	34.217	0	0	0
2017-06-29	R210	01/02/2018	192.37	Put	Bond Future	1,622.3100		1.6223	2,180.8300	2.1808	34.427	0	0	0
2017-06-29	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R212	03/08/2017			Bond Future	148.6656		148.6656	148.5213	148.5213	(0.097)	0.0000	0.0000	4,858
2017-06-29	R212	03/08/2017	153.34	Put	Bond Future	4,674.4200		4.6744	4,818.6600	4.8187	3.086	0	0	0
2017-06-29	R212	03/08/2017	153.36	Put	Bond Future	4,694.4200		4.6944	4,838.6600	4.8387	3.073	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
2017-06-29	R212	03/08/2017	153.35	Put	Bond Future	4,684.4200		4.6844	4,828.6600	4.8287	3.079	0	0	0
2017-06-29	R212	03/08/2017	153.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R212	03/08/2017	153.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R212	03/08/2017	153.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R212	02/11/2017			Bond Future	151.5382		151.5382	151.3918	151.3918	(0.097)	0.0000	0.0000	0
2017-06-29	R212	02/11/2017	152.40	Put	Bond Future	861.7700		0.8618	1,008.1600	1.0082	16.987	0	0	0
2017-06-29	R212	02/11/2017	152.42	Put	Bond Future	881.7700		0.8818	1,028.1600	1.0282	16.602	0	0	0
2017-06-29	R212	02/11/2017	152.41	Put	Bond Future	871.7700		0.8718	1,018.1600	1.0182	16.792	0	0	0
2017-06-29	R212	02/11/2017	152.42	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R212	02/11/2017	152.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R212	02/11/2017	152.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R212	01/02/2018	154.71	Put	Bond Future	2,229.9500		2.2300	2,380.2200	2.3802	6.739	0	0	0
2017-06-29	R212	01/02/2018			Bond Future	152.4800		152.4800	152.3298	152.3298	(0.099)	0.0000	0.0000	0
2017-06-29	R212	01/02/2018	154.70	Put	Bond Future	2,219.9500		2.2200	2,370.2200	2.3702	6.769	0	0	0
2017-06-29	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-06-29	R212	01/02/2018	154.69	Put	Bond Future	2,209.9500		2.2100	2,360.2200	2.3602	6.800	0	0	0
2017-06-29	R213	03/08/2017	9.33	Put	Bond Future	1,107.2600		1.1073	1,159.4600	1.1595	4.714	0	0	0
2017-06-29	R213	03/08/2017			Bond Future	9.3398		85.2658	9.3595	85.1349	0.211	0.0000	0.0000	58,458
2017-06-29	R213	03/08/2017	9.35	Put	Bond Future	1,041.7600		1.0418	1,091.3300	1.0913	4.758	0	0	0
2017-06-29	R213	03/08/2017	9.34	Put	Bond Future	1,074.1700		1.0742	1,125.0500	1.1250	4.737	0	0	0
2017-06-29	R213	03/08/2017	9.33	Call	Bond Future	1,042.2200		1.0422	963.4900	0.9635	(7.554)	0	0	0
2017-06-29	R213	03/08/2017	9.34	Call	Bond Future	1,075.5600		1.0756	995.5100	0.9955	(7.443)	0	0	0
2017-06-29	R213	03/08/2017	9.35	Call	Bond Future	1,109.5200		1.1095	1,028.1600	1.0282	(7.333)	0	0	0
2017-06-29	R213	02/11/2017	9.36	Put	Bond Future	2,250.4800		2.2505	2,309.4700	2.3095	2.621	0	0	0
2017-06-29	R213	02/11/2017			Bond Future	9.3903		83.3440	9.4107	83.2109	0.216	0.0000	0.0000	0
2017-06-29	R213	02/11/2017	9.35	Put	Bond Future	2,283.7800		2.2838	2,343.4400	2.3434	2.612	0	0	0
2017-06-29	R213	02/11/2017	9.36	Call	Bond Future	2,051.2800		2.0513	1,977.1700	1.9772	(3.613)	0	0	0
2017-06-29	R213	02/11/2017	9.34	Call	Bond Future	1,986.5700		1.9866	1,913.8000	1.9138	(3.663)	0	0	0
2017-06-29	R213	02/11/2017	9.35	Call	Bond Future	2,018.7800		2.0188	1,945.3400	1.9453	(3.638)	0	0	0
2017-06-29	R213	02/11/2017	9.34	Put	Bond Future	2,317.4400		2.3174	2,377.7700	2.3778	2.603	0	0	0
2017-06-29	R213	01/02/2018	9.42	Call	Bond Future	2,737.6900		2.7377	2,662.7500	2.6627	(2.737)	0	0	0
2017-06-29	R213	01/02/2018			Bond Future	9.4407		84.9627	9.4616	84.8270	0.222	0.0000	0.0000	0
2017-06-29	R213	01/02/2018	9.43	Call	Bond Future	2,770.7400		2.7707	2,695.2900	2.6953	(2.723)	0	0	0
2017-06-29	R213	01/02/2018	9.41	Put	Bond Future	2,903.3900		2.9034	2,964.6200	2.9646	2.109	0	0	0
2017-06-29	R213	01/02/2018	9.43	Put	Bond Future	2,839.6500		2.8396	2,899.8600	2.8999	2.120	0	0	0
2017-06-29	R213	01/02/2018	9.42	Put	Bond Future	2,871.3800		2.8714	2,932.1000	2.9321	2.115	0	0	0
2017-06-29	R213	01/02/2018	9.41	Call	Bond Future	2,704.8400		2.7048	2,630.4100	2.6304	(2.752)	0	0	0
2017-06-29	R214	03/08/2017	9.51	Call	Bond Future	537.0200		0.5370	464.4300	0.4644	(13.517)	0	0	0
2017-06-29	R214	03/08/2017			Bond Future	9.7352		73.1422	9.7650	72.9363	0.306	0.0000	0.0000	37,026
2017-06-29	R214	03/08/2017	9.52	Call	Bond Future	558.5800		0.5586	484.0400	0.4840	(13.345)	0	0	0
2017-06-29	R214	03/08/2017	9.53	Call	Bond Future	580.8100		0.5808	504.2800	0.5043	(13.176)	0	0	0
2017-06-29	R214	03/08/2017	9.51	Put	Bond Future	2,124.6900		2.1247	2,258.0100	2.2580	6.275	0	0	0
2017-06-29	R214	03/08/2017	9.53	Put	Bond Future	2,025.1000		2.0251	2,154.4800	2.1545	6.389	0	0	0
2017-06-29	R214	03/08/2017	9.52	Put	Bond Future	2,074.5000		2.0745	2,205.8700	2.2059	6.333	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
2017-06-29	R214	02/11/2017	9.60	Call	Bond Future	1,822.3700		1.8224	1,724.1700	1.7242	(5.389)	0	0	0
2017-06-29	R214	02/11/2017			Bond Future	9.7864		71.2423	9.8170	71.0328	0.313	0.0000	0.0000	0
2017-06-29	R214	02/11/2017	9.58	Call	Bond Future	1,763.4000		1.7634	1,667.1900	1.6672	(5.456)	0	0	0
2017-06-29	R214	02/11/2017	9.59	Call	Bond Future	1,792.6600		1.7927	1,695.4600	1.6955	(5.422)	0	0	0
2017-06-29	R214	02/11/2017	9.60	Put	Bond Future	3,120.3500		3.1204	3,231.6000	3.2316	3.565	0	0	0
2017-06-29	R214	02/11/2017	9.58	Put	Bond Future	3,202.9900		3.2030	3,316.2300	3.3162	3.535	0	0	0
2017-06-29	R214	02/11/2017	9.59	Put	Bond Future	3,161.3900		3.1614	3,273.6400	3.2736	3.551	0	0	0
2017-06-29	R214	01/02/2018			Bond Future	9.8374		72.6260	9.8688	72.4124	0.320	0.0000	0.0000	0
2017-06-29	R214	01/02/2018	9.82	Put	Bond Future	3,138.6900		3.1387	3,236.3600	3.2364	3.112	0	0	0
2017-06-29	R214	01/02/2018	9.84	Put	Bond Future	3,071.8600		3.0719	3,168.0200	3.1680	3.130	0	0	0
2017-06-29	R214	01/02/2018	9.83	Put	Bond Future	3,105.1200		3.1051	3,202.0400	3.2020	3.121	0	0	0
2017-06-29	R214	01/02/2018	9.84	Call	Bond Future	3,089.8000		3.0898	2,972.4200	2.9724	(3.799)	0	0	0
2017-06-29	R214	01/02/2018	9.82	Call	Bond Future	3,020.5000		3.0205	2,904.6300	2.9046	(3.836)	0	0	0
2017-06-29	R214	01/02/2018	9.83	Call	Bond Future	3,055.0500		3.0550	2,938.4300	2.9384	(3.817)	0	0	0
2017-06-29	R248	03/08/2017			Bond Future	9.7858		93.8027	9.8106	93.5851	0.253	0.0000	0.0000	78,556
2017-06-29	R248	03/08/2017	9.57	Call	Bond Future	776.4500		0.7764	690.9700	0.6910	(11.009)	0	0	0
2017-06-29	R248	03/08/2017	9.56	Put	Bond Future	2,777.6300		2.7776	2,911.8200	2.9118	4.831	0	0	0
2017-06-29	R248	03/08/2017	9.58	Put	Bond Future	2,652.0000		2.6520	2,782.0800	2.7821	4.905	0	0	0
2017-06-29	R248	03/08/2017	9.57	Put	Bond Future	2,714.3300		2.7143	2,846.4700	2.8465	4.868	0	0	0
2017-06-29	R248	03/08/2017	9.58	Call	Bond Future	805.5400		0.8055	718.0000	0.7180	(10.867)	0	0	0
2017-06-29	R248	03/08/2017	9.56	Call	Bond Future	748.1700		0.7482	664.7400	0.6647	(11.151)	0	0	0
2017-06-29	R248	02/11/2017	9.66	Put	Bond Future	3,998.6400		3.9986	4,112.3400	4.1123	2.843	0	0	0
2017-06-29	R248	02/11/2017			Bond Future	9.8386		91.1563	9.8640	90.9350	0.258	0.0000	0.0000	226
2017-06-29	R248	02/11/2017	9.65	Put	Bond Future	4,051.2700		4.0513	4,165.9900	4.1660	2.832	0	0	0
2017-06-29	R248	02/11/2017	9.64	Call	Bond Future	2,341.5200		2.3415	2,235.9900	2.2360	(4.507)	0	0	0
2017-06-29	R248	02/11/2017	9.65	Call	Bond Future	2,378.6200		2.3786	2,272.0600	2.2721	(4.480)	0	0	0
2017-06-29	R248	02/11/2017	9.66	Call	Bond Future	2,416.0500		2.4160	2,308.4700	2.3085	(4.453)	0	0	0
2017-06-29	R248	02/11/2017	9.64	Put	Bond Future	4,104.3900		4.1044	4,220.1400	4.2201	2.820	0	0	0
2017-06-29	R248	01/02/2018	9.90	Put	Bond Future	3,972.4700		3.9725	4,071.5700	4.0716	2.495	0	0	0
2017-06-29	R248	01/02/2018	9.89	Call	Bond Future	4,003.3900		4.0034	3,877.6300	3.8776	(3.141)	0	0	0
2017-06-29	R248	01/02/2018			Bond Future	9.8913		92.9268	9.9175	92.7011	0.265	0.0000	0.0000	0
2017-06-29	R248	01/02/2018	9.90	Call	Bond Future	4,047.3700		4.0474	3,920.8300	3.9208	(3.126)	0	0	0
2017-06-29	R248	01/02/2018	9.91	Call	Bond Future	4,091.5500		4.0915	3,964.2400	3.9642	(3.112)	0	0	0
2017-06-29	R248	01/02/2018	9.89	Put	Bond Future	4,014.7900		4.0148	4,114.6700	4.1147	2.488	0	0	0
2017-06-29	R248	01/02/2018	9.91	Put	Bond Future	3,930.5100		3.9305	4,028.8400	4.0288	2.502	0	0	0

**Total**

**919669**