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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/07/2017 TO 25/07/2017

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
2017-07-25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	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
2017-07-25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	2025	03/08/2017			Bond Future	127.5531	127.5531	127.5303	127.5303	(0.018)	0.0000	0.0000	2,414
2017-07-25	2025	03/08/2017	133.96	Put	Bond Future	6,406.9100	6.4069	6,429.7300	6.4297	0.356	0	0	0
2017-07-25	2025	03/08/2017	133.98	Put	Bond Future	6,426.9100	6.4269	6,449.7300	6.4497	0.355	0	0	0
2017-07-25	2025	03/08/2017	133.97	Put	Bond Future	6,416.9100	6.4169	6,439.7300	6.4397	0.356	0	0	0
2017-07-25	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2025	02/11/2017			Bond Future	130.0095	130.0095	129.9320	129.9320	(0.060)	0.0000	0.0000	1,877
2017-07-25	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2025	02/11/2017	132.96	Put	Bond Future	2,950.5100	2.9505	3,028.0300	3.0280	2.627	0	0	0
2017-07-25	2025	02/11/2017	132.98	Put	Bond Future	2,970.5100	2.9705	3,048.0300	3.0480	2.610	0	0	0
2017-07-25	2025	02/11/2017	132.97	Put	Bond Future	2,960.5100	2.9605	3,038.0300	3.0380	2.618	0	0	0
2017-07-25	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2025	01/02/2018	133.89	Put	Bond Future	2,679.1700	2.6792	2,839.5800	2.8396	5.987	0	0	0
2017-07-25	2025	01/02/2018			Bond Future	131.2108	131.2108	131.0504	131.0504	(0.122)	0.0000	0.0000	0
2017-07-25	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2025	01/02/2018	133.88	Put	Bond Future	2,669.1700	2.6692	2,829.5800	2.8296	6.010	0	0	0
2017-07-25	2025	01/02/2018	133.90	Put	Bond Future	2,689.1700	2.6892	2,849.5800	2.8496	5.965	0	0	0
2017-07-25	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2025	03/05/2018			Bond Future	133.8499	133.8499	133.5829	133.5829	(0.199)	0.0000	0.0000	0
2017-07-25	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2025	03/05/2018	133.20	Call	Bond Future	649.9300	0.6499	382.9400	0.3829	(41.080)	0	0	0
2017-07-25	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2025	03/05/2018	133.21	Call	Bond Future	639.9300	0.6399	372.9400	0.3729	(41.722)	0	0	0
2017-07-25	2025	03/05/2018	133.22	Call	Bond Future	629.9300	0.6299	362.9400	0.3629	(42.384)	0	0	0
2017-07-25	2029	03/08/2017			Bond Future	99.3121	99.3121	99.2943	99.2943	(0.018)	0.0000	0.0000	0
2017-07-25	2029	02/11/2017			Bond Future	100.2172	100.2172	100.1570	100.1570	(0.060)	0.0000	0.0000	1,370
2017-07-25	2029	01/02/2018			Bond Future	102.1854	102.1854	102.0612	102.0612	(0.122)	0.0000	0.0000	0
2017-07-25	2029	03/05/2018			Bond Future	103.2124	103.2124	103.0056	103.0056	(0.200)	0.0000	0.0000	0
2017-07-25	2030	03/08/2017	9.33	Call	Bond Future	1,326.4200	1.3264	1,325.2500	1.3253	(0.088)	0	0	0
2017-07-25	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2030	03/08/2017			Bond Future	9.1366	91.8102	9.1368	91.8090	0.002	0.0000	0.0000	49,829
2017-07-25	2030	03/08/2017	9.34	Call	Bond Future	1,394.2900	1.3943	1,393.1200	1.3931	(0.084)	0	0	0
2017-07-25	2030	03/08/2017	9.35	Call	Bond Future	1,462.0800	1.4621	1,460.9100	1.4609	(0.080)	0	0	0
2017-07-25	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-07-25	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2030	02/11/2017			Bond Future	9.1806	93.5601	9.1893	93.5006	0.095	0.0000	0.0000	525
2017-07-25	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2030	02/11/2017	9.34	Call	Bond Future	1,080.0100	1.0800	1,020.5600	1.0206	(5.505)	0	0	0
2017-07-25	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2030	02/11/2017	9.35	Call	Bond Future	1,147.1700	1.1472	1,087.7200	1.0877	(5.182)	0	0	0
2017-07-25	2030	02/11/2017	9.36	Call	Bond Future	1,214.2500	1.2142	1,154.8000	1.1548	(4.896)	0	0	0
2017-07-25	2030	01/02/2018			Bond Future	9.2241	91.3630	9.2434	91.2333	0.209	0.0000	0.0000	0
2017-07-25	2030	01/02/2018	9.38	Call	Bond Future	1,040.7900	1.0408	911.0700	0.9111	(12.464)	0	0	0
2017-07-25	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2030	01/02/2018	9.39	Call	Bond Future	1,106.9900	1.1070	977.2700	0.9773	(11.718)	0	0	0
2017-07-25	2030	01/02/2018	9.37	Call	Bond Future	974.5300	0.9745	844.8100	0.8448	(13.311)	0	0	0
2017-07-25	2030	03/05/2018	9.51	Call	Bond Future	1,566.8300	1.5668	1,368.3900	1.3684	(12.665)	0	0	0
2017-07-25	2030	03/05/2018			Bond Future	9.2708	93.1478	9.3007	92.9493	0.323	0.0000	0.0000	0
2017-07-25	2030	03/05/2018	9.49	Call	Bond Future	1,437.2600	1.4373	1,238.8200	1.2388	(13.807)	0	0	0
2017-07-25	2030	03/05/2018	9.50	Call	Bond Future	1,502.0800	1.5021	1,303.6400	1.3036	(13.211)	0	0	0
2017-07-25	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2032	03/08/2017	9.43	Put	Bond Future	357.1900	0.3572	327.1000	0.3271	(8.424)	0	0	0
2017-07-25	2032	03/08/2017			Bond Future	9.3321	94.3645	9.3323	94.3635	0.001	0.0000	0.0000	29,114
2017-07-25	2032	03/08/2017	9.45	Put	Bond Future	311.3100	0.3113	282.5300	0.2825	(9.245)	0	0	0
2017-07-25	2032	03/08/2017	9.44	Put	Bond Future	333.6900	0.3337	304.2200	0.3042	(8.832)	0	0	0
2017-07-25	2032	03/08/2017	9.44	Call	Bond Future	1,128.1800	1.1282	1,097.7400	1.0977	(2.698)	0	0	0
2017-07-25	2032	03/08/2017	9.43	Call	Bond Future	1,078.4500	1.0784	1,047.3900	1.0474	(2.880)	0	0	0
2017-07-25	2032	03/08/2017	9.45	Call	Bond Future	1,178.9400	1.1789	1,149.1900	1.1492	(2.523)	0	0	0
2017-07-25	2032	02/11/2017			Bond Future	9.3818	92.0053	9.3900	91.9455	0.087	0.0000	0.0000	2,860
2017-07-25	2032	02/11/2017	9.48	Put	Bond Future	1,790.6400	1.7906	1,806.3200	1.8063	0.876	0	0	0
2017-07-25	2032	02/11/2017	9.50	Put	Bond Future	1,727.1000	1.7271	1,742.1800	1.7422	0.873	0	0	0
2017-07-25	2032	02/11/2017	9.48	Call	Bond Future	2,505.0300	2.5050	2,460.9100	2.4609	(1.761)	0	0	0
2017-07-25	2032	02/11/2017	9.49	Put	Bond Future	1,758.6600	1.7587	1,774.0400	1.7740	0.875	0	0	0
2017-07-25	2032	02/11/2017	9.49	Call	Bond Future	2,545.3200	2.5453	2,500.9000	2.5009	(1.745)	0	0	0
2017-07-25	2032	02/11/2017	9.50	Call	Bond Future	2,585.9600	2.5860	2,541.2400	2.5412	(1.729)	0	0	0
2017-07-25	2032	01/02/2018	9.55	Put	Bond Future	2,486.2500	2.4863	2,535.7800	2.5358	1.992	0	0	0
2017-07-25	2032	01/02/2018			Bond Future	9.4309	93.7832	9.4488	93.6540	0.190	0.0000	0.0000	0
2017-07-25	2032	01/02/2018	9.57	Put	Bond Future	2,422.5500	2.4225	2,471.0900	2.4711	2.004	0	0	0
2017-07-25	2032	01/02/2018	9.55	Call	Bond Future	3,340.4600	3.3405	3,260.7700	3.2608	(2.386)	0	0	0
2017-07-25	2032	01/02/2018	9.56	Put	Bond Future	2,454.3800	2.4544	2,503.4100	2.5034	1.998	0	0	0
2017-07-25	2032	01/02/2018	9.56	Call	Bond Future	3,379.7700	3.3798	3,299.5800	3.2996	(2.373)	0	0	0
2017-07-25	2032	01/02/2018	9.57	Call	Bond Future	3,419.0400	3.4190	3,338.3600	3.3384	(2.360)	0	0	0
2017-07-25	2032	03/05/2018			Bond Future	9.4788	91.4567	9.5067	91.2582	0.294	0.0000	0.0000	0
2017-07-25	2032	03/05/2018	9.70	Put	Bond Future	2,834.3100	2.8343	2,910.6100	2.9106	2.692	0	0	0
2017-07-25	2032	03/05/2018	9.72	Put	Bond Future	2,775.3500	2.7754	2,850.4700	2.8505	2.707	0	0	0
2017-07-25	2032	03/05/2018	9.70	Call	Bond Future	4,390.6600	4.3907	4,268.5200	4.2685	(2.782)	0	0	0

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2017-07-25	2032	03/05/2018	9.71	Put	Bond Future	2,804.7100	2.8047	2,880.4200	2.8804	2.699	0	0	0
2017-07-25	2032	03/05/2018	9.71	Call	Bond Future	4,430.5200	4.4305	4,307.7900	4.3078	(2.770)	0	0	0
2017-07-25	2032	03/05/2018	9.72	Call	Bond Future	4,470.5500	4.4706	4,347.2300	4.3472	(2.758)	0	0	0
2017-07-25	2033	03/08/2017	113.14	Put	Bond Future	9,174.0300	9.1740	9,192.6500	9.1926	0.203	0	0	0
2017-07-25	2033	03/08/2017			Bond Future	103.9660	103.9660	103.9474	103.9474	(0.018)	0.0000	0.0000	6,534
2017-07-25	2033	03/08/2017	113.13	Put	Bond Future	9,164.0300	9.1640	9,182.6500	9.1826	0.203	0	0	0
2017-07-25	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2033	03/08/2017	113.12	Put	Bond Future	9,154.0300	9.1540	9,172.6500	9.1726	0.203	0	0	0
2017-07-25	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2033	02/11/2017			Bond Future	104.8957	104.8957	104.8329	104.8329	(0.060)	0.0000	0.0000	0
2017-07-25	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2033	02/11/2017	110.07	Put	Bond Future	5,174.2600	5.1743	5,237.0700	5.2371	1.214	0	0	0
2017-07-25	2033	02/11/2017	110.09	Put	Bond Future	5,194.2600	5.1943	5,257.0700	5.2571	1.209	0	0	0
2017-07-25	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2033	02/11/2017	110.08	Put	Bond Future	5,184.2600	5.1843	5,247.0700	5.2471	1.212	0	0	0
2017-07-25	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2033	01/02/2018			Bond Future	106.9559	106.9559	106.8261	106.8261	(0.121)	0.0000	0.0000	0
2017-07-25	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2033	01/02/2018	109.64	Put	Bond Future	2,684.0600	2.6841	2,813.9000	2.8139	4.837	0	0	0
2017-07-25	2033	01/02/2018	109.66	Put	Bond Future	2,704.0600	2.7041	2,833.9000	2.8339	4.802	0	0	0
2017-07-25	2033	01/02/2018	109.65	Put	Bond Future	2,694.0600	2.6941	2,823.9000	2.8239	4.819	0	0	0
2017-07-25	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2033	03/05/2018			Bond Future	108.0080	108.0080	107.7919	107.7919	(0.200)	0.0000	0.0000	0
2017-07-25	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2033	03/05/2018	107.69	Call	Bond Future	317.9500	0.3180	101.9000	0.1019	(67.951)	0	0	0
2017-07-25	2033	03/05/2018	107.70	Call	Bond Future	307.9500	0.3080	91.9000	0.0919	(70.157)	0	0	0
2017-07-25	2033	03/05/2018	107.71	Call	Bond Future	297.9500	0.2980	81.9000	0.0819	(72.512)	0	0	0
2017-07-25	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2037	03/08/2017	9.57	Call	Bond Future	471.8100	0.4718	393.3200	0.3933	(16.636)	0	0	0
2017-07-25	2037	03/08/2017			Bond Future	9.6474	90.1853	9.6624	90.0646	0.156	0.0000	0.0000	66,814
2017-07-25	2037	03/08/2017	9.58	Call	Bond Future	502.3900	0.5024	421.3100	0.4213	(16.139)	0	0	0
2017-07-25	2037	03/08/2017	9.56	Put	Bond Future	1,148.4600	1.1485	1,193.3000	1.1933	3.904	0	0	0
2017-07-25	2037	03/08/2017	9.57	Put	Bond Future	1,096.4900	1.0965	1,138.7000	1.1387	3.850	0	0	0
2017-07-25	2037	03/08/2017	9.58	Put	Bond Future	1,045.9700	1.0460	1,085.5900	1.0856	3.788	0	0	0
2017-07-25	2037	03/08/2017	9.56	Call	Bond Future	442.5700	0.4426	366.7100	0.3667	(17.141)	0	0	0
2017-07-25	2037	02/11/2017			Bond Future	9.6984	91.9042	9.7212	91.7241	0.234	0.0000	0.0000	1,958
2017-07-25	2037	02/11/2017	9.66	Call	Bond Future	2,276.0000	2.2760	2,176.2600	2.1763	(4.382)	0	0	0
2017-07-25	2037	02/11/2017	9.65	Put	Bond Future	2,623.8400	2.6238	2,705.1800	2.7052	3.100	0	0	0
2017-07-25	2037	02/11/2017	9.67	Put	Bond Future	2,540.8000	2.5408	2,620.2200	2.6202	3.126	0	0	0
2017-07-25	2037	02/11/2017	9.66	Put	Bond Future	2,582.1700	2.5822	2,662.5500	2.6625	3.113	0	0	0
2017-07-25	2037	02/11/2017	9.65	Call	Bond Future	2,237.7500	2.2378	2,138.9700	2.1390	(4.414)	0	0	0
2017-07-25	2037	02/11/2017	9.67	Call	Bond Future	2,314.4300	2.3144	2,213.7300	2.2137	(4.351)	0	0	0
2017-07-25	2037	01/02/2018			Bond Future	9.7495	89.4248	9.7816	89.1734	0.329	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
2017-07-25	2037	01/02/2018	9.81	Put	Bond Future	3,063.4200	3.0634	3,171.6900	3.1717	3.534	0	0	0
2017-07-25	2037	01/02/2018	9.83	Put	Bond Future	2,989.7000	2.9897	3,096.0900	3.0961	3.559	0	0	0
2017-07-25	2037	01/02/2018	9.82	Put	Bond Future	3,026.2600	3.0263	3,133.5900	3.1336	3.547	0	0	0
2017-07-25	2037	01/02/2018	9.82	Call	Bond Future	3,577.1200	3.5771	3,433.0700	3.4331	(4.027)	0	0	0
2017-07-25	2037	01/02/2018	9.81	Call	Bond Future	3,536.4200	3.5364	3,393.3100	3.3933	(4.047)	0	0	0
2017-07-25	2037	01/02/2018	9.83	Call	Bond Future	3,618.3100	3.6183	3,473.3200	3.4733	(4.007)	0	0	0
2017-07-25	2037	03/05/2018	9.99	Call	Bond Future	4,801.1000	4.8011	4,610.4300	4.6104	(3.971)	0	0	0
2017-07-25	2037	03/05/2018			Bond Future	9.8033	91.1716	9.8447	90.8507	0.423	0.0000	0.0000	0
2017-07-25	2037	03/05/2018	9.97	Call	Bond Future	4,717.0700	4.7171	4,528.2900	4.5283	(4.002)	0	0	0
2017-07-25	2037	03/05/2018	9.98	Call	Bond Future	4,759.1600	4.7592	4,569.4300	4.5694	(3.987)	0	0	0
2017-07-25	2037	03/05/2018	9.97	Put	Bond Future	3,436.0200	3.4360	3,568.1600	3.5682	3.846	0	0	0
2017-07-25	2037	03/05/2018	9.99	Put	Bond Future	3,368.3200	3.3683	3,498.5700	3.4986	3.867	0	0	0
2017-07-25	2037	03/05/2018	9.98	Put	Bond Future	3,402.1900	3.4022	3,533.3800	3.5334	3.856	0	0	0
2017-07-25	2038	03/08/2017			Bond Future	127.3176	127.3176	127.2947	127.2947	(0.018)	0.0000	0.0000	22,707
2017-07-25	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2038	03/08/2017	141.16	Put	Bond Future	13,842.4200	13.8424	13,865.3400	13.8653	0.166	0	0	0
2017-07-25	2038	03/08/2017	141.18	Put	Bond Future	13,862.4200	13.8624	13,885.3400	13.8853	0.165	0	0	0
2017-07-25	2038	03/08/2017	141.17	Put	Bond Future	13,852.4200	13.8524	13,875.3400	13.8753	0.165	0	0	0
2017-07-25	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2038	02/11/2017			Bond Future	129.7695	129.7695	129.6920	129.6920	(0.060)	0.0000	0.0000	2,505
2017-07-25	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2038	02/11/2017	136.80	Put	Bond Future	7,030.5300	7.0305	7,107.9800	7.1080	1.102	0	0	0
2017-07-25	2038	02/11/2017	136.82	Put	Bond Future	7,050.5300	7.0505	7,127.9800	7.1280	1.098	0	0	0
2017-07-25	2038	02/11/2017	136.81	Put	Bond Future	7,040.5300	7.0405	7,117.9800	7.1180	1.100	0	0	0
2017-07-25	2038	01/02/2018	136.95	Put	Bond Future	6,153.0800	6.1531	6,313.1500	6.3132	2.601	0	0	0
2017-07-25	2038	01/02/2018			Bond Future	130.7969	130.7969	130.6368	130.6368	(0.122)	0.0000	0.0000	0
2017-07-25	2038	01/02/2018	136.94	Put	Bond Future	6,143.0800	6.1431	6,303.1500	6.3032	2.606	0	0	0
2017-07-25	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2038	01/02/2018	136.93	Put	Bond Future	6,133.0800	6.1331	6,293.1500	6.2932	2.610	0	0	0
2017-07-25	2038	03/05/2018			Bond Future	133.4278	133.4278	133.1613	133.1613	(0.200)	0.0000	0.0000	0
2017-07-25	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2038	03/05/2018	132.27	Call	Bond Future	1,157.8200	1.1578	891.3100	0.8913	(23.018)	0	0	0
2017-07-25	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2038	03/05/2018	132.28	Call	Bond Future	1,147.8200	1.1478	881.3100	0.8813	(23.219)	0	0	0
2017-07-25	2038	03/05/2018	132.29	Call	Bond Future	1,137.8200	1.1378	871.3100	0.8713	(23.423)	0	0	0
2017-07-25	2040	03/08/2017			Bond Future	9.7776	93.1683	9.8328	92.7007	0.564	0.0000	0.0000	14,239
2017-07-25	2040	03/08/2017	9.61	Put	Bond Future	1,728.8500	1.7288	2,073.7200	2.0737	19.948	0	0	0
2017-07-25	2040	03/08/2017	9.63	Put	Bond Future	1,598.3400	1.5983	1,929.1400	1.9291	20.696	0	0	0
2017-07-25	2040	03/08/2017	9.61	Call	Bond Future	283.7400	0.2837	160.9800	0.1610	(43.265)	0	0	0
2017-07-25	2040	03/08/2017	9.62	Put	Bond Future	1,662.9300	1.6629	2,000.8600	2.0009	20.321	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
2017-07-25	2040	03/08/2017	9.62	Call	Bond Future	305.0400	0.3050	175.3400	0.1753	(42.519)	0	0	0
2017-07-25	2040	03/08/2017	9.63	Call	Bond Future	327.5500	0.3276	190.7200	0.1907	(41.774)	0	0	0
2017-07-25	2040	02/11/2017			Bond Future	9.8308	94.9440	9.8947	94.4087	0.649	0.0000	0.0000	0
2017-07-25	2040	02/11/2017	9.66	Call	Bond Future	1,959.0200	1.9590	1,727.3000	1.7273	(11.828)	0	0	0
2017-07-25	2040	02/11/2017	9.65	Put	Bond Future	3,467.4800	3.4675	3,773.8400	3.7738	8.835	0	0	0
2017-07-25	2040	02/11/2017	9.67	Put	Bond Future	3,365.7700	3.3658	3,666.5600	3.6666	8.937	0	0	0
2017-07-25	2040	02/11/2017	9.66	Put	Bond Future	3,416.4700	3.4165	3,720.0300	3.7200	8.885	0	0	0
2017-07-25	2040	02/11/2017	9.67	Call	Bond Future	1,994.6600	1.9947	1,760.1700	1.7602	(11.756)	0	0	0
2017-07-25	2040	02/11/2017	9.65	Call	Bond Future	1,923.5600	1.9236	1,694.6400	1.6946	(11.901)	0	0	0
2017-07-25	2040	01/02/2018	9.89	Call	Bond Future	3,615.0300	3.6150	3,293.1200	3.2931	(8.905)	0	0	0
2017-07-25	2040	01/02/2018			Bond Future	9.8842	92.2731	9.9584	91.6577	0.751	0.0000	0.0000	0
2017-07-25	2040	01/02/2018	9.87	Call	Bond Future	3,532.2300	3.5322	3,214.8800	3.2149	(8.984)	0	0	0
2017-07-25	2040	01/02/2018	9.88	Call	Bond Future	3,573.6400	3.5736	3,254.0100	3.2540	(8.944)	0	0	0
2017-07-25	2040	01/02/2018	9.87	Put	Bond Future	3,650.5100	3.6505	3,948.5600	3.9486	8.165	0	0	0
2017-07-25	2040	01/02/2018	9.88	Put	Bond Future	3,608.4800	3.6085	3,904.2500	3.9043	8.197	0	0	0
2017-07-25	2040	01/02/2018	9.89	Put	Bond Future	3,566.5600	3.5666	3,860.0500	3.8600	8.229	0	0	0
2017-07-25	2040	03/05/2018	10.08	Put	Bond Future	3,817.3500	3.8174	4,120.4100	4.1204	7.939	0	0	0
2017-07-25	2040	03/05/2018			Bond Future	9.9401	94.0755	10.0248	93.3817	0.852	0.0000	0.0000	0
2017-07-25	2040	03/05/2018	10.07	Put	Bond Future	3,854.4500	3.8544	4,159.5500	4.1595	7.916	0	0	0
2017-07-25	2040	03/05/2018	10.08	Call	Bond Future	4,958.9500	4.9589	4,568.1200	4.5681	(7.881)	0	0	0
2017-07-25	2040	03/05/2018	10.06	Call	Bond Future	4,871.9900	4.8720	4,485.2400	4.4852	(7.938)	0	0	0
2017-07-25	2040	03/05/2018	10.07	Call	Bond Future	4,915.2200	4.9152	4,526.4300	4.5264	(7.910)	0	0	0
2017-07-25	2040	03/05/2018	10.06	Put	Bond Future	3,892.1600	3.8922	4,199.3000	4.1993	7.891	0	0	0
2017-07-25	2044	03/08/2017			Bond Future	9.8125	90.2153	9.8525	89.8722	0.409	0.0000	0.0000	22,110
2017-07-25	2044	03/08/2017	9.62	Put	Bond Future	1,918.9500	1.9190	2,172.5100	2.1725	13.213	0	0	0
2017-07-25	2044	03/08/2017	9.64	Put	Bond Future	1,780.9000	1.7809	2,023.9800	2.0240	13.649	0	0	0
2017-07-25	2044	03/08/2017	9.63	Put	Bond Future	1,849.3100	1.8493	2,097.7000	2.0977	13.431	0	0	0
2017-07-25	2044	03/08/2017	9.64	Call	Bond Future	279.3600	0.2794	179.3800	0.1794	(35.789)	0	0	0
2017-07-25	2044	03/08/2017	9.62	Call	Bond Future	240.5100	0.2405	151.0100	0.1510	(37.213)	0	0	0
2017-07-25	2044	03/08/2017	9.63	Call	Bond Future	259.3900	0.2594	164.7200	0.1647	(36.497)	0	0	0
2017-07-25	2044	02/11/2017	9.68	Call	Bond Future	1,947.2300	1.9472	1,768.7000	1.7687	(9.168)	0	0	0
2017-07-25	2044	02/11/2017			Bond Future	9.8643	91.9348	9.9124	91.5282	0.487	0.0000	0.0000	2,877
2017-07-25	2044	02/11/2017	9.66	Call	Bond Future	1,877.2400	1.8772	1,702.9400	1.7029	(9.285)	0	0	0
2017-07-25	2044	02/11/2017	9.67	Call	Bond Future	1,911.9400	1.9119	1,735.5300	1.7355	(9.227)	0	0	0
2017-07-25	2044	02/11/2017	9.66	Put	Bond Future	3,643.6200	3.6436	3,875.8900	3.8759	6.375	0	0	0
2017-07-25	2044	02/11/2017	9.68	Put	Bond Future	3,538.1300	3.5381	3,766.1700	3.7662	6.445	0	0	0
2017-07-25	2044	02/11/2017	9.67	Put	Bond Future	3,590.5100	3.5905	3,820.6700	3.8207	6.410	0	0	0
2017-07-25	2044	01/02/2018			Bond Future	9.9164	89.3308	9.9739	88.8487	0.580	0.0000	0.0000	0
2017-07-25	2044	01/02/2018	9.89	Put	Bond Future	3,760.8100	3.7608	3,992.3100	3.9923	6.156	0	0	0
2017-07-25	2044	01/02/2018	9.91	Put	Bond Future	3,675.0900	3.6751	3,903.0200	3.9030	6.202	0	0	0
2017-07-25	2044	01/02/2018	9.89	Call	Bond Future	3,538.2800	3.5383	3,287.6900	3.2877	(7.082)	0	0	0
2017-07-25	2044	01/02/2018	9.90	Put	Bond Future	3,717.7500	3.7177	3,947.4700	3.9475	6.179	0	0	0
2017-07-25	2044	01/02/2018	9.90	Call	Bond Future	3,579.6600	3.5797	3,327.2900	3.3273	(7.050)	0	0	0
2017-07-25	2044	01/02/2018	9.91	Call	Bond Future	3,621.2900	3.6213	3,367.1300	3.3671	(7.018)	0	0	0
2017-07-25	2044	03/05/2018	10.10	Call	Bond Future	4,987.1500	4.9871	4,672.1400	4.6721	(6.316)	0	0	0
2017-07-25	2044	03/05/2018			Bond Future	9.9708	91.0758	10.0379	90.5198	0.673	0.0000	0.0000	0
2017-07-25	2044	03/05/2018	10.11	Call	Bond Future	5,031.0500	5.0311	4,714.4200	4.7144	(6.294)	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
2017-07-25	2044	03/05/2018	10.09	Put	Bond Future	3,959.7400	3.9597	4,202.2900	4.2023	6.125	0	0	0
2017-07-25	2044	03/05/2018	10.11	Put	Bond Future	3,884.1700	3.8842	4,123.4700	4.1235	6.161	0	0	0
2017-07-25	2044	03/05/2018	10.09	Call	Bond Future	4,943.4200	4.9434	4,630.0400	4.6300	(6.339)	0	0	0
2017-07-25	2044	03/05/2018	10.10	Put	Bond Future	3,921.8100	3.9218	4,162.7300	4.1627	6.143	0	0	0
2017-07-25	2046	03/08/2017	141.17	Put	Bond Future	17,065.0500	17.0651	17,087.0300	17.0870	0.129	0	0	0
2017-07-25	2046	03/08/2017			Bond Future	124.1050	124.1050	124.0830	124.0830	(0.018)	0.0000	0.0000	22,594
2017-07-25	2046	03/08/2017	141.19	Put	Bond Future	17,085.0500	17.0851	17,107.0300	17.1070	0.129	0	0	0
2017-07-25	2046	03/08/2017	141.18	Put	Bond Future	17,075.0500	17.0751	17,097.0300	17.0970	0.129	0	0	0
2017-07-25	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2046	02/11/2017			Bond Future	124.9120	124.9120	124.8369	124.8369	(0.060)	0.0000	0.0000	2,700
2017-07-25	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2046	02/11/2017	136.30	Put	Bond Future	11,387.9800	11.3880	11,463.0700	11.4631	0.659	0	0	0
2017-07-25	2046	02/11/2017	136.32	Put	Bond Future	11,407.9800	11.4080	11,483.0700	11.4831	0.658	0	0	0
2017-07-25	2046	02/11/2017	136.31	Put	Bond Future	11,397.9800	11.3980	11,473.0700	11.4731	0.659	0	0	0
2017-07-25	2046	01/02/2018	132.92	Put	Bond Future	5,554.6000	5.5546	5,709.3600	5.7094	2.786	0	0	0
2017-07-25	2046	01/02/2018			Bond Future	127.3654	127.3654	127.2106	127.2106	(0.122)	0.0000	0.0000	0
2017-07-25	2046	01/02/2018	132.91	Put	Bond Future	5,544.6000	5.5446	5,699.3600	5.6994	2.791	0	0	0
2017-07-25	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2046	01/02/2018	132.90	Put	Bond Future	5,534.6000	5.5346	5,689.3600	5.6894	2.796	0	0	0
2017-07-25	2046	03/05/2018			Bond Future	128.3113	128.3113	128.0535	128.0535	(0.201)	0.0000	0.0000	0
2017-07-25	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2046	03/05/2018	127.95	Call	Bond Future	361.2600	0.3613	103.4900	0.1035	(71.353)	0	0	0
2017-07-25	2046	03/05/2018	127.93	Call	Bond Future	381.2600	0.3813	123.4900	0.1235	(67.610)	0	0	0
2017-07-25	2046	03/05/2018	127.94	Call	Bond Future	371.2600	0.3713	113.4900	0.1135	(69.431)	0	0	0
2017-07-25	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2050	03/08/2017			Bond Future	130.5622	130.5622	130.5391	130.5391	(0.018)	0.0000	0.0000	26,041
2017-07-25	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2050	03/08/2017	149.22	Put	Bond Future	18,657.7600	18.6578	18,680.8700	18.6809	0.124	0	0	0
2017-07-25	2050	03/08/2017	149.24	Put	Bond Future	18,677.7600	18.6778	18,700.8700	18.7009	0.124	0	0	0
2017-07-25	2050	03/08/2017	149.23	Put	Bond Future	18,667.7600	18.6678	18,690.8700	18.6909	0.124	0	0	0
2017-07-25	2050	02/11/2017	144.66	Put	Bond Future	11,583.4600	11.5835	11,662.6700	11.6627	0.684	0	0	0
2017-07-25	2050	02/11/2017	144.67	Put	Bond Future	11,593.4600	11.5935	11,672.6700	11.6727	0.683	0	0	0
2017-07-25	2050	02/11/2017			Bond Future	133.0765	133.0765	132.9973	132.9973	(0.060)	0.0000	0.0000	1,600
2017-07-25	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2050	02/11/2017	144.65	Put	Bond Future	11,573.4600	11.5735	11,652.6700	11.6527	0.684	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
2017-07-25	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2050	01/02/2018			Bond Future	133.9986	133.9986	133.8347	133.8347	(0.122)	0.0000	0.0000	0
2017-07-25	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2050	01/02/2018	140.23	Put	Bond Future	6,231.3900	6.2314	6,395.2900	6.3953	2.630	0	0	0
2017-07-25	2050	01/02/2018	140.25	Put	Bond Future	6,251.3900	6.2514	6,415.2900	6.4153	2.622	0	0	0
2017-07-25	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2050	01/02/2018	140.24	Put	Bond Future	6,241.3900	6.2414	6,405.2900	6.4053	2.626	0	0	0
2017-07-25	2050	03/05/2018	135.61	Call	Bond Future	1,083.7600	1.0838	811.0500	0.8111	(25.163)	0	0	0
2017-07-25	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2050	03/05/2018			Bond Future	136.6938	136.6938	136.4210	136.4210	(0.200)	0.0000	0.0000	0
2017-07-25	2050	03/05/2018	135.62	Call	Bond Future	1,073.7600	1.0738	801.0500	0.8011	(25.398)	0	0	0
2017-07-25	2050	03/05/2018	135.63	Call	Bond Future	1,063.7600	1.0638	791.0500	0.7911	(25.636)	0	0	0
2017-07-25	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	AL37	03/08/2017			Index Future	548.4660	548.4660	548.4810	548.4810	0.003	0.0000	0.0000	0
2017-07-25	AL37	02/11/2017			Index Future	558.9170	558.9170	558.5860	558.5860	(0.059)	0.0000	0.0000	0
2017-07-25	AL37	01/02/2018			Index Future	569.7190	569.7190	568.9670	568.9670	(0.132)	0.0000	0.0000	0
2017-07-25	AL37	03/05/2018			Index Future	580.8520	580.8520	579.6730	579.6730	(0.203)	0.0000	0.0000	0
2017-07-25	AL7T	03/08/2017			Index Future	631.5450	631.5450	631.3430	631.3430	(0.032)	0.0000	0.0000	0
2017-07-25	AL7T	02/11/2017			Index Future	643.5790	643.5790	642.9740	642.9740	(0.094)	0.0000	0.0000	0
2017-07-25	AL7T	01/02/2018			Index Future	656.0170	656.0170	654.9240	654.9240	(0.167)	0.0000	0.0000	0
2017-07-25	AL7T	03/05/2018			Index Future	668.8370	668.8370	667.2480	667.2480	(0.238)	0.0000	0.0000	0
2017-07-25	ALBI	03/08/2017			Index Future	566.1510	566.1510	565.4010	565.4010	(0.132)	0.0000	0.0000	596
2017-07-25	ALBI	02/11/2017			Index Future	576.9390	576.9390	575.8170	575.8170	(0.194)	0.0000	0.0000	0
2017-07-25	ALBI	01/02/2018			Index Future	588.0890	588.0890	586.5190	586.5190	(0.267)	0.0000	0.0000	0
2017-07-25	ALBI	03/05/2018			Index Future	599.5810	599.5810	597.5560	597.5560	(0.338)	0.0000	0.0000	0
2017-07-25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C035	28/02/2035			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
2017-07-25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-07-25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C303	28/02/2033			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
2017-07-25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-25	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	EL28	03/08/2017			Bond Future	127.0940	127.0940	127.0735	127.0735	(0.016)	0.0000	0.0000	0
2017-07-25	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	EL28	03/08/2017	135.16	Put	Bond Future	8,066.0500	8.0661	8,086.5000	8.0865	0.254	0	0	0
2017-07-25	EL28	03/08/2017	135.18	Put	Bond Future	8,086.0500	8.0861	8,106.5000	8.1065	0.253	0	0	0
2017-07-25	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	EL28	03/08/2017	135.17	Put	Bond Future	8,076.0500	8.0761	8,096.5000	8.0965	0.253	0	0	0
2017-07-25	EL28	02/11/2017			Bond Future	127.7977	127.7977	127.7228	127.7228	(0.059)	0.0000	0.0000	0
2017-07-25	EL28	02/11/2017	133.87	Put	Bond Future	6,072.2900	6.0723	6,147.2000	6.1472	1.234	0	0	0
2017-07-25	EL28	02/11/2017	133.89	Put	Bond Future	6,092.2900	6.0923	6,167.2000	6.1672	1.230	0	0	0
2017-07-25	EL28	02/11/2017	133.88	Put	Bond Future	6,082.2900	6.0823	6,157.2000	6.1572	1.232	0	0	0
2017-07-25	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	EL28	01/02/2018			Bond Future	130.3077	130.3077	130.1511	130.1511	(0.120)	0.0000	0.0000	0
2017-07-25	EL28	01/02/2018	132.29	Put	Bond Future	1,982.3300	1.9823	2,138.9200	2.1389	7.899	0	0	0
2017-07-25	EL28	01/02/2018	132.31	Put	Bond Future	2,002.3300	2.0023	2,158.9200	2.1589	7.820	0	0	0
2017-07-25	EL28	01/02/2018	132.30	Put	Bond Future	1,992.3300	1.9923	2,148.9200	2.1489	7.860	0	0	0
2017-07-25	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	EL28	03/05/2018			Bond Future	132.9286	132.9286	132.6663	132.6663	(0.197)	0.0000	0.0000	0
2017-07-25	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	EL28	03/05/2018	133.18	Put	Bond Future	251.4400	0.2514	513.7100	0.5137	104.307	0	0	0
2017-07-25	EL28	03/05/2018	133.20	Put	Bond Future	271.4400	0.2714	533.7100	0.5337	96.622	0	0	0
2017-07-25	EL28	03/05/2018	133.19	Put	Bond Future	261.4400	0.2614	523.7100	0.5237	100.317	0	0	0
2017-07-25	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	03/08/2017			Bond Future	10.7425	78.3730	10.7622	78.2514	0.184	0.0000	0.0000	9,466
2017-07-25	ES33	03/08/2017	10.53	Put	Bond Future	1,324.0000	1.3240	1,445.5200	1.4455	9.178	0	0	0
2017-07-25	ES33	03/08/2017	10.55	Put	Bond Future	1,197.9000	1.1979	1,319.4200	1.3194	10.144	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
2017-07-25	ES33	03/08/2017	10.54	Put	Bond Future	1,260.9100	1.2609	1,382.4300	1.3824	9.637	0	0	0
2017-07-25	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	02/11/2017	10.66	Put	Bond Future	1,072.3600	1.0724	1,244.4100	1.2444	16.044	0	0	0
2017-07-25	ES33	02/11/2017			Bond Future	10.8351	76.0751	10.8635	75.9031	0.262	0.0000	0.0000	0
2017-07-25	ES33	02/11/2017	10.68	Put	Bond Future	948.7200	0.9487	1,120.7700	1.1208	18.135	0	0	0
2017-07-25	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	02/11/2017	10.67	Put	Bond Future	1,010.5000	1.0105	1,182.5500	1.1825	17.026	0	0	0
2017-07-25	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	01/02/2018	10.99	Call	Bond Future	351.7600	0.3518	119.9700	0.1200	(65.894)	0	0	0
2017-07-25	ES33	01/02/2018			Bond Future	10.9309	77.5452	10.9698	77.3135	0.356	0.0000	0.0000	0
2017-07-25	ES33	01/02/2018	11.00	Call	Bond Future	410.9900	0.4110	179.2000	0.1792	(56.398)	0	0	0
2017-07-25	ES33	01/02/2018	11.01	Call	Bond Future	470.1400	0.4701	238.3500	0.2384	(49.302)	0	0	0
2017-07-25	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	03/05/2018			Bond Future	11.0241	75.2665	11.0737	74.9758	0.450	0.0000	0.0000	0
2017-07-25	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	ES33	03/05/2018	11.22	Call	Bond Future	1,138.5300	1.1385	847.8200	0.8478	(25.534)	0	0	0
2017-07-25	ES33	03/05/2018	11.20	Call	Bond Future	1,023.4600	1.0235	732.7500	0.7328	(28.405)	0	0	0
2017-07-25	ES33	03/05/2018	11.21	Call	Bond Future	1,081.0300	1.0810	790.3200	0.7903	(26.892)	0	0	0
2017-07-25	ES42	03/08/2017			Bond Future	10.9675	81.5198	11.0073	81.2444	0.363	0.0000	0.0000	7,957
2017-07-25	ES42	02/11/2017			Bond Future	11.0600	78.8120	11.1087	78.4802	0.440	0.0000	0.0000	0
2017-07-25	ES42	01/02/2018			Bond Future	11.1524	80.3349	11.2115	79.9383	0.530	0.0000	0.0000	0
2017-07-25	ES42	03/05/2018			Bond Future	11.2473	77.6424	11.3172	77.1807	0.622	0.0000	0.0000	0
2017-07-25	GOVI	03/08/2017			GOVI	564.9780	564.9780	564.3040	564.3040	(0.119)	0.0000	0.0000	209
2017-07-25	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	GOVI	03/08/2017	561.09	Call	GOVI	38,880.0000	3.8880	32,140.0000	3.2140	(17.335)	0	0	0
2017-07-25	GOVI	03/08/2017	561.10	Call	GOVI	38,780.0000	3.8780	32,040.0000	3.2040	(17.380)	0	0	0
2017-07-25	GOVI	03/08/2017	561.11	Call	GOVI	38,680.0000	3.8680	31,940.0000	3.1940	(17.425)	0	0	0
2017-07-25	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	GOVI	02/11/2017			GOVI	575.7430	575.7430	574.7000	574.7000	(0.181)	0.0000	0.0000	274
2017-07-25	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	GOVI	02/11/2017	572.44	Call	GOVI	33,030.0000	3.3030	22,600.0000	2.2600	(31.577)	0	0	0
2017-07-25	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	GOVI	02/11/2017	572.45	Call	GOVI	32,930.0000	3.2930	22,500.0000	2.2500	(31.673)	0	0	0
2017-07-25	GOVI	02/11/2017	572.46	Call	GOVI	32,830.0000	3.2830	22,400.0000	2.2400	(31.770)	0	0	0
2017-07-25	GOVI	01/02/2018			GOVI	586.8700	586.8700	585.3810	585.3810	(0.254)	0.0000	0.0000	0
2017-07-25	GOVI	01/02/2018	581.03	Call	GOVI	58,400.0000	5.8400	43,510.0000	4.3510	(25.497)	0	0	0
2017-07-25	GOVI	01/02/2018	581.02	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
2017-07-25	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	GOVI	01/02/2018	581.04	Call	GOVI	58,300.0000	5.8300	43,410.0000	4.3410	(25.540)	0	0	0
2017-07-25	GOVI	01/02/2018	581.02	Call	GOVI	58,500.0000	5.8500	43,610.0000	4.3610	(25.453)	0	0	0
2017-07-25	GOVI	03/05/2018	590.29	Call	GOVI	80,480.0000	8.0480	61,060.0000	6.1060	(24.130)	0	0	0
2017-07-25	GOVI	03/05/2018	590.27	Call	GOVI	80,680.0000	8.0680	61,260.0000	6.1260	(24.070)	0	0	0
2017-07-25	GOVI	03/05/2018			GOVI	598.3380	598.3380	596.3960	596.3960	(0.325)	0.0000	0.0000	0
2017-07-25	GOVI	03/05/2018	590.28	Call	GOVI	80,580.0000	8.0580	61,160.0000	6.1160	(24.100)	0	0	0
2017-07-25	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-07-25	IGOV	03/08/2017			Index Future	246.3290	246.3290	246.2880	246.2880	(0.017)	0.0000	0.0000	1,241
2017-07-25	IGOV	02/11/2017			Index Future	251.0720	251.0720	250.9250	250.9250	(0.059)	0.0000	0.0000	0
2017-07-25	IGOV	01/02/2018			Index Future	256.0030	256.0030	255.6960	255.6960	(0.120)	0.0000	0.0000	0
2017-07-25	IGOV	03/05/2018			Index Future	261.1520	261.1520	260.6380	260.6380	(0.197)	0.0000	0.0000	0
2017-07-25	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017-07-25	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-07-25	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-07-25	IS01	21/12/2017			Interest Rate Swap	99.7539	99.7539	99.7527	99.7527	(0.001)	0.0000	0.0000	0
2017-07-25	IS01	15/03/2018			Interest Rate Swap	99.6307	99.6307	99.6275	99.6275	(0.003)	0.0000	0.0000	0
2017-07-25	IS01	21/06/2018			Interest Rate Swap	99.6933	99.6933	99.6892	99.6892	(0.004)	0.0000	0.0000	0
2017-07-25	IS01	20/09/2018			Interest Rate Swap	99.7989	99.7989	99.7972	99.7972	(0.002)	0.0000	0.0000	0
2017-07-25	IS02	18/12/2017			Interest Rate Swap	99.7844	99.7844	99.7841	99.7841	0.000	0.0000	0.0000	0
2017-07-25	IS02	16/03/2018			Interest Rate Swap	98.9086	98.9086	98.9048	98.9048	(0.004)	0.0000	0.0000	0
2017-07-25	IS02	15/06/2018			Interest Rate Swap	98.3848	98.3848	98.3819	98.3819	(0.003)	0.0000	0.0000	0
2017-07-25	IS02	21/09/2018			Interest Rate Swap	98.2649	98.2649	98.2630	98.2630	(0.002)	0.0000	0.0000	0
2017-07-25	IS02	21/12/2018			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2017-07-25	IS02	15/03/2019			Interest Rate Swap	98.8783	98.8783	98.8839	98.8839	0.006	0.0000	0.0000	0
2017-07-25	IS02	21/06/2019			Interest Rate Swap	99.1962	99.1962	99.2093	99.2093	0.013	0.0000	0.0000	0
2017-07-25	IS02	20/09/2019			Interest Rate Swap	99.5458	99.5458	99.5635	99.5635	0.018	0.0000	0.0000	0
2017-07-25	IS05	17/12/2020			Interest Rate Swap	95.5976	95.5976	95.5898	95.5898	(0.008)	0.0000	0.0000	0
2017-07-25	IS05	16/03/2021			Interest Rate Swap	94.8111	94.8111	94.7986	94.7986	(0.013)	0.0000	0.0000	0
2017-07-25	IS05	15/06/2021			Interest Rate Swap	93.9988	93.9988	93.9820	93.9820	(0.018)	0.0000	0.0000	0
2017-07-25	IS05	21/09/2021			Interest Rate Swap	94.1624	94.1624	94.1397	94.1397	(0.024)	0.0000	0.0000	0
2017-07-25	IS05	21/12/2021			Interest Rate Swap	96.3441	96.3441	96.3149	96.3149	(0.030)	0.0000	0.0000	51
2017-07-25	IS05	15/03/2022			Interest Rate Swap	96.4632	96.4632	96.4280	96.4280	(0.036)	0.0000	0.0000	0
2017-07-25	IS05	21/06/2022			Interest Rate Swap	97.6515	97.6515	97.6109	97.6109	(0.042)	0.0000	0.0000	0
2017-07-25	IS05	20/09/2022			Interest Rate Swap	99.8533	99.8533	99.8108	99.8108	(0.043)	0.0000	0.0000	0
2017-07-25	IS10	17/12/2025			Interest Rate Swap	94.5167	94.5167	94.4694	94.4694	(0.050)	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
2017-07-25	IS10	16/03/2026			Interest Rate Swap	91.5304	91.5304	91.4718	91.4718	(0.064)	0.0000	0.0000	0
2017-07-25	IS10	15/06/2026			Interest Rate Swap	90.2930	90.2930	90.2250	90.2250	(0.075)	0.0000	0.0000	0
2017-07-25	IS10	21/09/2026			Interest Rate Swap	92.4765	92.4765	92.4024	92.4024	(0.080)	0.0000	0.0000	0
2017-07-25	IS10	21/12/2026			Interest Rate Swap	96.2850	96.2850	96.2072	96.2072	(0.081)	0.0000	0.0000	0
2017-07-25	IS10	15/03/2027			Interest Rate Swap	94.8683	94.8683	94.7865	94.7865	(0.086)	0.0000	0.0000	0
2017-07-25	IS10	21/06/2027			Interest Rate Swap	96.9612	96.9612	96.8773	96.8773	(0.087)	0.0000	0.0000	0
2017-07-25	IS10	20/09/2027			Interest Rate Swap	100.6966	100.6966	100.6135	100.6135	(0.083)	0.0000	0.0000	0
2017-07-25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-07-25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-07-25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-07-25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-07-25	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.0600	92.9400	(2.889)	0.0000	0.0000	0
2017-07-25	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	6.9300	93.0700	(3.482)	0.0000	0.0000	0
2017-07-25	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	6.8900	93.1100	(3.501)	0.0000	0.0000	0
2017-07-25	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	6.8200	93.1800	(3.536)	0.0000	0.0000	0
2017-07-25	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	6.7700	93.2300	(3.561)	0.0000	0.0000	0
2017-07-25	JBAF	17/01/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017-07-25	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.6500	93.3500	(3.623)	0.0000	0.0000	2,500
2017-07-25	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.6100	93.3900	(3.644)	0.0000	0.0000	0
2017-07-25	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.6400	93.3600	(3.628)	0.0000	0.0000	0
2017-07-25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-07-25	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.6800	93.3200	(3.608)	0.0000	0.0000	0
2017-07-25	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.7300	93.2700	(3.582)	0.0000	0.0000	0
2017-07-25	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	6.7900	93.2100	(3.551)	0.0000	0.0000	0
2017-07-25	R023	03/08/2017	8.60	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2017-07-25	R023	03/08/2017			Bond Future	7.8620	102.8857	7.8581	102.9027	(0.049)	0.0000	0.0000	34,186
2017-07-25	R023	03/08/2017	8.59	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2017-07-25	R023	03/08/2017	8.60	Call	Bond Future	3,200.3500	3.2004	3,217.4100	3.2174	0.533	0	0	0
2017-07-25	R023	03/08/2017	8.58	Call	Bond Future	3,115.3100	3.1153	3,132.3600	3.1324	0.547	0	0	0
2017-07-25	R023	03/08/2017	8.59	Call	Bond Future	3,157.8500	3.1579	3,174.9000	3.1749	0.540	0	0	0
2017-07-25	R023	03/08/2017	8.58	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2017-07-25	R023	02/11/2017	8.56	Call	Bond Future	3,020.0200	3.0200	2,976.9700	2.9770	(1.425)	0	0	0
2017-07-25	R023	02/11/2017			Bond Future	7.8721	100.9165	7.8829	100.8705	0.137	0.0000	0.0000	7,014
2017-07-25	R023	02/11/2017	8.58	Call	Bond Future	3,093.3100	3.0933	3,050.0600	3.0501	(1.398)	0	0	0
2017-07-25	R023	02/11/2017	8.57	Call	Bond Future	3,056.5600	3.0566	3,013.4000	3.0134	(1.412)	0	0	0
2017-07-25	R023	02/11/2017	8.56	Put	Bond Future	139.9800	0.1400	142.9500	0.1429	2.122	0	0	0
2017-07-25	R023	02/11/2017	8.58	Put	Bond Future	131.0800	0.1311	133.8500	0.1338	2.113	0	0	0
2017-07-25	R023	02/11/2017	8.57	Put	Bond Future	135.4200	0.1354	138.2800	0.1383	2.112	0	0	0
2017-07-25	R023	01/02/2018			Bond Future	7.8788	102.8667	7.9086	102.7449	0.378	0.0000	0.0000	0
2017-07-25	R023	01/02/2018	8.32	Call	Bond Future	2,429.0700	2.4291	2,340.6400	2.3406	(3.640)	0	0	0
2017-07-25	R023	01/02/2018	8.33	Call	Bond Future	2,458.0200	2.4580	2,369.1200	2.3691	(3.617)	0	0	0
2017-07-25	R023	01/02/2018	8.31	Put	Bond Future	653.6100	0.6536	687.4200	0.6874	5.173	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
2017-07-25	R023	01/02/2018	8.33	Put	Bond Future	630.9900	0.6310	663.8500	0.6639	5.208	0	0	0
2017-07-25	R023	01/02/2018	8.32	Put	Bond Future	642.0900	0.6421	675.4200	0.6754	5.191	0	0	0
2017-07-25	R023	01/02/2018	8.31	Call	Bond Future	2,400.5200	2.4005	2,312.5700	2.3126	(3.664)	0	0	0
2017-07-25	R023	03/05/2018	8.27	Call	Bond Future	2,489.1400	2.4891	2,359.2100	2.3592	(5.220)	0	0	0
2017-07-25	R023	03/05/2018			Bond Future	7.8748	100.9438	7.9248	100.7473	0.635	0.0000	0.0000	0
2017-07-25	R023	03/05/2018	8.28	Call	Bond Future	2,514.6200	2.5146	2,383.9900	2.3840	(5.195)	0	0	0
2017-07-25	R023	03/05/2018	8.29	Call	Bond Future	2,540.5300	2.5405	2,409.2300	2.4092	(5.168)	0	0	0
2017-07-25	R023	03/05/2018	8.27	Put	Bond Future	949.5300	0.9495	1,016.1100	1.0161	7.012	0	0	0
2017-07-25	R023	03/05/2018	8.29	Put	Bond Future	923.8000	0.9238	989.0100	0.9890	7.059	0	0	0
2017-07-25	R023	03/05/2018	8.28	Put	Bond Future	936.4400	0.9364	1,002.3200	1.0023	7.035	0	0	0
2017-07-25	R035	03/08/2017			Bond Future	9.5625	98.0760	9.5826	97.9138	0.211	0.0000	0.0000	11,141
2017-07-25	R035	03/08/2017	9.50	Put	Bond Future	505.5600	0.5056	667.7300	0.6677	32.077	0	0	0
2017-07-25	R035	03/08/2017	9.52	Put	Bond Future	343.2900	0.3433	505.4600	0.5055	47.240	0	0	0
2017-07-25	R035	03/08/2017	9.51	Put	Bond Future	424.3700	0.4244	586.5400	0.5865	38.214	0	0	0
2017-07-25	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R035	02/11/2017			Bond Future	9.6170	95.4447	9.6454	95.2194	0.295	0.0000	0.0000	0
2017-07-25	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R035	02/11/2017	9.59	Put	Bond Future	215.4200	0.2154	440.7200	0.4407	104.586	0	0	0
2017-07-25	R035	02/11/2017	9.61	Put	Bond Future	55.8400	0.0558	281.1400	0.2811	403.474	0	0	0
2017-07-25	R035	02/11/2017	9.60	Put	Bond Future	135.5800	0.1356	360.8800	0.3609	166.175	0	0	0
2017-07-25	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R035	01/02/2018			Bond Future	9.6723	97.2891	9.7106	96.9887	0.396	0.0000	0.0000	0
2017-07-25	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R035	01/02/2018	9.75	Call	Bond Future	608.0400	0.6080	307.6500	0.3077	(49.403)	0	0	0
2017-07-25	R035	01/02/2018	9.73	Call	Bond Future	452.1400	0.4521	151.7500	0.1518	(66.437)	0	0	0
2017-07-25	R035	01/02/2018	9.74	Call	Bond Future	530.1400	0.5301	229.7500	0.2298	(56.662)	0	0	0
2017-07-25	R035	03/05/2018			Bond Future	9.7229	94.6864	9.7712	94.3123	0.497	0.0000	0.0000	0
2017-07-25	R035	03/05/2018	9.90	Call	Bond Future	1,361.2600	1.3613	987.2000	0.9872	(27.479)	0	0	0
2017-07-25	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R035	03/05/2018	9.91	Call	Bond Future	1,437.2200	1.4372	1,063.1600	1.0632	(26.027)	0	0	0
2017-07-25	R035	03/05/2018	9.89	Call	Bond Future	1,285.2100	1.2852	911.1500	0.9111	(29.105)	0	0	0
2017-07-25	R186	03/08/2017	9.35	Call	Bond Future	5,393.0200	5.3930	5,354.8900	5.3549	(0.707)	0	0	0
2017-07-25	R186	03/08/2017	8.93	Put	Bond Future	16.2600	0.0163	12.7300	0.0127	(21.710)	0	0	0
2017-07-25	R186	03/08/2017			Bond Future	8.5401	113.8215	8.5457	113.7834	0.065	0.0000	0.0000	116,008
2017-07-25	R186	03/08/2017	9.50	Call	Bond Future	6,353.6500	6.3537	6,315.5400	6.3155	(0.600)	0	0	0
2017-07-25	R186	03/08/2017	8.92	Put	Bond Future	18.3400	0.0183	14.4900	0.0145	(20.992)	0	0	0
2017-07-25	R186	03/08/2017	8.90	Call	Bond Future	2,463.3600	2.4634	2,420.7200	2.4207	(1.731)	0	0	0
2017-07-25	R186	03/08/2017	8.85	Put	Bond Future	40.8000	0.0408	34.2700	0.0343	(16.005)	0	0	733
2017-07-25	R186	03/08/2017	8.80	Put	Bond Future	68.7700	0.0688	59.9600	0.0600	(12.811)	0	0	7,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-07-25	R186	03/08/2017	8.91	Call	Bond Future	2,527.5800	2.5276	2,485.2900	2.4853	(1.673)	0	0	0
2017-07-25	R186	03/08/2017	8.93	Call	Bond Future	2,656.6000	2.6566	2,614.9600	2.6150	(1.567)	0	0	0
2017-07-25	R186	03/08/2017	8.75	Call	Bond Future	1,542.9900	1.5430	1,493.8200	1.4938	(3.187)	0	0	0
2017-07-25	R186	03/08/2017	8.65	Put	Bond Future	259.6600	0.2597	246.1100	0.2461	(5.218)	0	0	2,500
2017-07-25	R186	03/08/2017	9.00	Put	Bond Future	6.6600	0.0067	4.8500	0.0049	(27.177)	0	0	0
2017-07-25	R186	03/08/2017	9.35	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	733
2017-07-25	R186	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2017-07-25	R186	03/08/2017	8.92	Call	Bond Future	2,591.9900	2.5920	2,550.0300	2.5500	(1.619)	0	0	0
2017-07-25	R186	03/08/2017	8.90	Put	Bond Future	23.2400	0.0232	18.7100	0.0187	(19.492)	0	0	0
2017-07-25	R186	03/08/2017	8.85	Call	Bond Future	2,146.1200	2.1461	2,101.4800	2.1015	(2.080)	0	0	0
2017-07-25	R186	03/08/2017	8.75	Put	Bond Future	111.3400	0.1113	100.2800	0.1003	(9.934)	0	0	3,654
2017-07-25	R186	03/08/2017	8.80	Call	Bond Future	1,837.9400	1.8379	1,791.0200	1.7910	(2.553)	0	0	0
2017-07-25	R186	03/08/2017	8.91	Put	Bond Future	20.6700	0.0207	16.4900	0.0165	(20.223)	0	0	0
2017-07-25	R186	03/08/2017	8.65	Call	Bond Future	1,012.1300	1.0121	960.4700	0.9605	(5.104)	0	0	0
2017-07-25	R186	03/08/2017	9.00	Call	Bond Future	3,112.3000	3.1123	3,072.3800	3.0724	(1.283)	0	0	0
2017-07-25	R186	02/11/2017	8.89	Put	Bond Future	919.3900	0.9194	946.4800	0.9465	2.947	0	0	0
2017-07-25	R186	02/11/2017	8.88	Call	Bond Future	2,980.8600	2.9809	2,897.4300	2.8974	(2.799)	0	0	0
2017-07-25	R186	02/11/2017			Bond Future	8.5731	115.9910	8.5896	115.8799	0.193	0.0000	0.0000	40,257
2017-07-25	R186	02/11/2017	8.89	Call	Bond Future	3,025.6400	3.0256	2,941.6800	2.9417	(2.775)	0	0	0
2017-07-25	R186	02/11/2017	8.90	Call	Bond Future	3,070.9400	3.0709	2,986.4600	2.9865	(2.751)	0	0	0
2017-07-25	R186	02/11/2017	9.00	Put	Bond Future	714.0900	0.7141	735.7500	0.7358	3.033	0	0	5,000
2017-07-25	R186	02/11/2017	8.88	Put	Bond Future	940.2600	0.9403	967.8800	0.9679	2.937	0	0	0
2017-07-25	R186	02/11/2017	8.90	Put	Bond Future	899.0900	0.8991	925.6600	0.9257	2.955	0	0	0
2017-07-25	R186	02/11/2017	9.00	Call	Bond Future	3,539.1100	3.5391	3,449.7200	3.4497	(2.526)	0	0	0
2017-07-25	R186	01/02/2018	8.96	Call	Bond Future	3,762.1000	3.7621	3,627.7000	3.6277	(3.572)	0	0	0
2017-07-25	R186	01/02/2018			Bond Future	8.6045	112.9300	8.6345	112.7328	0.349	0.0000	0.0000	0
2017-07-25	R186	01/02/2018	8.97	Call	Bond Future	3,803.8800	3.8039	3,668.7400	3.6687	(3.553)	0	0	0
2017-07-25	R186	01/02/2018	8.98	Call	Bond Future	3,846.1800	3.8462	3,710.3000	3.7103	(3.533)	0	0	0
2017-07-25	R186	01/02/2018	8.96	Put	Bond Future	1,455.1800	1.4552	1,517.9500	1.5179	4.314	0	0	0
2017-07-25	R186	01/02/2018	8.97	Put	Bond Future	1,432.9800	1.4330	1,495.0100	1.4950	4.329	0	0	0
2017-07-25	R186	01/02/2018	8.98	Put	Bond Future	1,411.3400	1.4113	1,472.6300	1.4726	4.343	0	0	0
2017-07-25	R186	03/05/2018	8.91	Put	Bond Future	2,168.5500	2.1685	2,277.0000	2.2770	5.001	0	0	0
2017-07-25	R186	03/05/2018			Bond Future	8.6352	115.1361	8.6793	114.8533	0.510	0.0000	0.0000	0
2017-07-25	R186	03/05/2018	8.93	Put	Bond Future	2,118.9000	2.1189	2,225.5200	2.2255	5.032	0	0	0
2017-07-25	R186	03/05/2018	8.92	Put	Bond Future	2,143.4200	2.1434	2,250.9500	2.2509	5.017	0	0	0
2017-07-25	R186	03/05/2018	8.91	Call	Bond Future	3,916.5900	3.9166	3,742.2700	3.7423	(4.451)	0	0	0
2017-07-25	R186	03/05/2018	8.92	Call	Bond Future	3,954.3900	3.9544	3,779.1500	3.7792	(4.432)	0	0	0
2017-07-25	R186	03/05/2018	8.93	Call	Bond Future	3,992.7600	3.9928	3,816.6100	3.8166	(4.412)	0	0	0
2017-07-25	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R197	03/08/2017			Bond Future	295.3758	295.3758	295.3225	295.3225	(0.018)	0.0000	0.0000	950
2017-07-25	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R197	03/08/2017	308.05	Put	Bond Future	12,674.1900	12.6742	12,727.5200	12.7275	0.421	0	0	0
2017-07-25	R197	03/08/2017	308.07	Put	Bond Future	12,694.1900	12.6942	12,747.5200	12.7475	0.420	0	0	0
2017-07-25	R197	03/08/2017	308.06	Put	Bond Future	12,684.1900	12.6842	12,737.5200	12.7375	0.420	0	0	0
2017-07-25	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R197	02/11/2017			Bond Future	301.0641	301.0641	300.8840	300.8840	(0.060)	0.0000	0.0000	1,400

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
2017-07-25	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R197	02/11/2017	305.15	Put	Bond Future	4,085.8800	4.0859	4,266.0400	4.2660	4.409	0	0	0
2017-07-25	R197	02/11/2017	305.17	Put	Bond Future	4,105.8800	4.1059	4,286.0400	4.2860	4.388	0	0	0
2017-07-25	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R197	02/11/2017	305.16	Put	Bond Future	4,095.8800	4.0959	4,276.0400	4.2760	4.399	0	0	0
2017-07-25	R197	01/02/2018			Bond Future	299.9242	299.9242	299.5546	299.5546	(0.123)	0.0000	0.0000	0
2017-07-25	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R197	01/02/2018	301.66	Put	Bond Future	1,735.7600	1.7358	2,105.4400	2.1054	21.298	0	0	0
2017-07-25	R197	01/02/2018	301.68	Put	Bond Future	1,755.7600	1.7558	2,125.4400	2.1254	21.055	0	0	0
2017-07-25	R197	01/02/2018	301.67	Put	Bond Future	1,745.7600	1.7458	2,115.4400	2.1154	21.176	0	0	0
2017-07-25	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R197	03/05/2018	304.46	Call	Bond Future	1,496.9900	1.4970	883.3800	0.8834	(40.990)	0	0	0
2017-07-25	R197	03/05/2018			Bond Future	305.9570	305.9570	305.3434	305.3434	(0.201)	0.0000	0.0000	0
2017-07-25	R197	03/05/2018	304.44	Call	Bond Future	1,516.9900	1.5170	903.3800	0.9034	(40.449)	0	0	0
2017-07-25	R197	03/05/2018	304.45	Call	Bond Future	1,506.9900	1.5070	893.3800	0.8934	(40.718)	0	0	0
2017-07-25	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R202	03/08/2017			Bond Future	236.7613	236.7613	236.7192	236.7192	(0.018)	0.0000	0.0000	30,581
2017-07-25	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R202	03/08/2017	258.35	Put	Bond Future	21,588.6500	21.5886	21,630.8000	21.6308	0.195	0	0	0
2017-07-25	R202	03/08/2017	258.37	Put	Bond Future	21,608.6500	21.6086	21,650.8000	21.6508	0.195	0	0	0
2017-07-25	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R202	03/08/2017	258.36	Put	Bond Future	21,598.6500	21.5986	21,640.8000	21.6408	0.195	0	0	0
2017-07-25	R202	02/11/2017			Bond Future	241.3210	241.3210	241.1771	241.1771	(0.060)	0.0000	0.0000	2,549
2017-07-25	R202	02/11/2017	253.89	Put	Bond Future	12,569.0200	12.5690	12,712.8600	12.7129	1.144	0	0	0
2017-07-25	R202	02/11/2017	253.91	Put	Bond Future	12,589.0200	12.5890	12,732.8600	12.7329	1.143	0	0	0
2017-07-25	R202	02/11/2017	253.90	Put	Bond Future	12,579.0200	12.5790	12,722.8600	12.7229	1.143	0	0	0
2017-07-25	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R202	01/02/2018	249.06	Put	Bond Future	6,745.5700	6.7456	7,041.8000	7.0418	4.391	0	0	0
2017-07-25	R202	01/02/2018			Bond Future	242.3144	242.3144	242.0182	242.0182	(0.122)	0.0000	0.0000	0
2017-07-25	R202	01/02/2018	249.08	Put	Bond Future	6,765.5700	6.7656	7,061.8000	7.0618	4.378	0	0	0
2017-07-25	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R202	01/02/2018	249.07	Put	Bond Future	6,755.5700	6.7556	7,051.8000	7.0518	4.385	0	0	0
2017-07-25	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R202	03/05/2018			Bond Future	247.1882	247.1882	246.6951	246.6951	(0.200)	0.0000	0.0000	0
2017-07-25	R202	03/05/2018	247.47	Put	Bond Future	281.7600	0.2818	774.9300	0.7749	175.032	0	0	0
2017-07-25	R202	03/05/2018	247.49	Put	Bond Future	301.7600	0.3018	794.9300	0.7949	163.431	0	0	0
2017-07-25	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R202	03/05/2018	247.48	Put	Bond Future	291.7600	0.2918	784.9300	0.7849	169.033	0	0	0
2017-07-25	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R202	03/05/2018	247.49	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
2017-07-25	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R203	03/08/2017			Bond Future	7.0481	103.3665	7.0539	103.3659	0.082	0.0000	0.0000	0
2017-07-25	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R203	03/08/2017	4.87	Put	Bond Future	233.2200	0.2332	233.8300	0.2338	0.262	0	0	0
2017-07-25	R203	03/08/2017	4.89	Put	Bond Future	231.0700	0.2311	231.6800	0.2317	0.264	0	0	0
2017-07-25	R203	03/08/2017	4.88	Put	Bond Future	232.1400	0.2321	232.7500	0.2327	0.263	0	0	0
2017-07-25	R204	03/08/2017	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R204	03/08/2017			Bond Future	7.1401	102.1384	7.1352	102.1448	(0.068)	0.0000	0.0000	41,536
2017-07-25	R204	03/08/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R204	03/08/2017	7.75	Call	Bond Future	785.0600	0.7851	791.3800	0.7914	0.805	0	0	0
2017-07-25	R204	03/08/2017	7.76	Call	Bond Future	797.8600	0.7979	804.1800	0.8042	0.792	0	0	0
2017-07-25	R204	03/08/2017	7.77	Call	Bond Future	810.6500	0.8106	816.9700	0.8170	0.780	0	0	0
2017-07-25	R204	03/08/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R204	02/11/2017	7.76	Put	Bond Future	0.2800	0.0003	0.5000	0.0005	78.571	0	0	0
2017-07-25	R204	02/11/2017			Bond Future	7.0002	104.0852	7.0547	104.0268	0.779	0.0000	0.0000	8,290
2017-07-25	R204	02/11/2017	7.75	Put	Bond Future	0.3000	0.0003	0.5500	0.0006	83.333	0	0	0
2017-07-25	R204	02/11/2017	7.76	Call	Bond Future	808.3200	0.8083	750.2100	0.7502	(7.189)	0	0	0
2017-07-25	R204	02/11/2017	7.74	Call	Bond Future	787.2300	0.7872	729.1700	0.7292	(7.375)	0	0	0
2017-07-25	R204	02/11/2017	7.75	Call	Bond Future	797.7700	0.7978	739.6900	0.7397	(7.280)	0	0	0
2017-07-25	R204	02/11/2017	7.74	Put	Bond Future	0.3400	0.0003	0.6100	0.0006	79.412	0	0	0
2017-07-25	R204	01/02/2018	7.27	Call	Bond Future	488.3700	0.4884	384.8700	0.3849	(21.193)	0	0	0
2017-07-25	R204	01/02/2018			Bond Future	6.7547	102.0566	6.9156	101.9215	2.382	0.0000	0.0000	0
2017-07-25	R204	01/02/2018	7.25	Call	Bond Future	474.8600	0.4749	372.6900	0.3727	(21.516)	0	0	0
2017-07-25	R204	01/02/2018	7.26	Call	Bond Future	481.5000	0.4815	378.6400	0.3786	(21.362)	0	0	0
2017-07-25	R204	01/02/2018	7.25	Put	Bond Future	59.7200	0.0597	92.7000	0.0927	55.224	0	0	0
2017-07-25	R204	01/02/2018	7.27	Put	Bond Future	56.5200	0.0565	88.1700	0.0882	55.998	0	0	0
2017-07-25	R204	01/02/2018	7.26	Put	Bond Future	58.0000	0.0580	90.2900	0.0903	55.672	0	0	0
2017-07-25	R204	03/05/2018	7.10	Put	Bond Future	34.3600	0.0344	77.1700	0.0772	124.593	0	0	0
2017-07-25	R204	03/05/2018			Bond Future	6.2845	104.0504	6.6339	103.8387	5.559	0.0000	0.0000	0
2017-07-25	R204	03/05/2018	7.09	Put	Bond Future	35.0300	0.0350	78.5200	0.0785	124.151	0	0	0
2017-07-25	R204	03/05/2018	7.10	Call	Bond Future	527.2500	0.5273	358.3900	0.3584	(32.027)	0	0	0
2017-07-25	R204	03/05/2018	7.08	Call	Bond Future	516.5600	0.5166	349.0700	0.3491	(32.424)	0	0	0
2017-07-25	R204	03/05/2018	7.09	Call	Bond Future	521.9000	0.5219	353.7200	0.3537	(32.225)	0	0	0
2017-07-25	R204	03/05/2018	7.08	Put	Bond Future	35.7100	0.0357	79.8900	0.0799	123.719	0	0	0
2017-07-25	R207	03/08/2017	8.19	Call	Bond Future	1,915.5300	1.9155	1,909.0600	1.9091	(0.338)	0	0	51
2017-07-25	R207	03/08/2017			Bond Future	7.3060	100.3426	7.3089	100.3362	0.040	0.0000	0.0000	46,581
2017-07-25	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R207	03/08/2017	8.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R207	03/08/2017	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R207	03/08/2017	8.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R207	03/08/2017	8.41	Call	Bond Future	2,385.0300	2.3850	2,378.5600	2.3786	(0.271)	0	0	0
2017-07-25	R207	03/08/2017	8.39	Call	Bond Future	2,342.4700	2.3425	2,336.0000	2.3360	(0.276)	0	0	0
2017-07-25	R207	03/08/2017	8.40	Call	Bond Future	2,363.7500	2.3638	2,357.2800	2.3573	(0.274)	0	0	0
2017-07-25	R207	02/11/2017			Bond Future	7.2476	102.2552	7.2829	102.1850	0.487	0.0000	0.0000	1,450

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
2017-07-25	R207	02/11/2017	8.03	Put	Bond Future	7.7600	0.0078	9.4700	0.0095	22.036	0	0	0
2017-07-25	R207	02/11/2017	8.05	Put	Bond Future	6.8900	0.0069	8.4200	0.0084	22.206	0	0	0
2017-07-25	R207	02/11/2017	8.03	Call	Bond Future	1,550.8200	1.5508	1,482.3100	1.4823	(4.418)	0	0	0
2017-07-25	R207	02/11/2017	8.04	Put	Bond Future	7.3000	0.0073	8.9200	0.0089	22.192	0	0	0
2017-07-25	R207	02/11/2017	8.04	Call	Bond Future	1,569.8900	1.5699	1,501.2900	1.5013	(4.370)	0	0	0
2017-07-25	R207	02/11/2017	8.05	Call	Bond Future	1,589.0000	1.5890	1,520.3100	1.5203	(4.323)	0	0	0
2017-07-25	R207	01/02/2018			Bond Future	7.1627	100.5893	7.2450	100.4426	1.150	0.0000	0.0000	0
2017-07-25	R207	01/02/2018	7.60	Put	Bond Future	164.4300	0.1644	202.2900	0.2023	23.025	0	0	0
2017-07-25	R207	01/02/2018	7.62	Put	Bond Future	156.3100	0.1563	192.7400	0.1927	23.306	0	0	0
2017-07-25	R207	01/02/2018	7.60	Call	Bond Future	940.5200	0.9405	831.6400	0.8316	(11.577)	0	0	0
2017-07-25	R207	01/02/2018	7.61	Put	Bond Future	160.3300	0.1603	197.4700	0.1975	23.165	0	0	0
2017-07-25	R207	01/02/2018	7.61	Call	Bond Future	954.0700	0.9541	844.4700	0.8445	(11.488)	0	0	0
2017-07-25	R207	01/02/2018	7.62	Call	Bond Future	967.7000	0.9677	857.3900	0.8574	(11.399)	0	0	0
2017-07-25	R207	03/05/2018	7.57	Call	Bond Future	1,009.6900	1.0097	851.2200	0.8512	(15.695)	0	0	0
2017-07-25	R207	03/05/2018			Bond Future	7.0545	102.5544	7.1963	102.3320	2.010	0.0000	0.0000	0
2017-07-25	R207	03/05/2018	7.58	Call	Bond Future	1,021.7200	1.0217	862.3800	0.8624	(15.595)	0	0	0
2017-07-25	R207	03/05/2018	7.56	Put	Bond Future	208.2200	0.2082	273.0700	0.2731	31.145	0	0	0
2017-07-25	R207	03/05/2018	7.58	Put	Bond Future	200.8400	0.2008	263.9200	0.2639	31.408	0	0	0
2017-07-25	R207	03/05/2018	7.56	Call	Bond Future	998.0200	0.9980	840.4500	0.8405	(15.788)	0	0	0
2017-07-25	R207	03/05/2018	7.57	Put	Bond Future	204.3500	0.2043	268.3000	0.2683	31.294	0	0	0
2017-07-25	R208	03/08/2017	8.32	Call	Bond Future	2,624.7000	2.6247	2,603.1300	2.6031	(0.822)	0	0	0
2017-07-25	R208	03/08/2017			Bond Future	7.4591	100.1577	7.4661	100.1361	0.093	0.0000	0.0000	34,160
2017-07-25	R208	03/08/2017	8.30	Call	Bond Future	2,564.7100	2.5647	2,543.1400	2.5431	(0.841)	0	0	0
2017-07-25	R208	03/08/2017	8.31	Call	Bond Future	2,594.7100	2.5947	2,573.1400	2.5731	(0.831)	0	0	0
2017-07-25	R208	03/08/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R208	03/08/2017	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R208	03/08/2017	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R208	02/11/2017	8.18	Put	Bond Future	30.2900	0.0303	34.3000	0.0343	13.239	0	0	0
2017-07-25	R208	02/11/2017			Bond Future	7.4374	98.6649	7.4664	98.5802	0.390	0.0000	0.0000	3,618
2017-07-25	R208	02/11/2017	8.20	Put	Bond Future	27.4800	0.0275	31.1500	0.0312	13.355	0	0	0
2017-07-25	R208	02/11/2017	8.18	Call	Bond Future	2,167.8700	2.1679	2,087.2300	2.0872	(3.720)	0	0	0
2017-07-25	R208	02/11/2017	8.19	Put	Bond Future	28.8300	0.0288	32.6600	0.0327	13.285	0	0	0
2017-07-25	R208	02/11/2017	8.19	Call	Bond Future	2,194.8100	2.1948	2,113.9900	2.1140	(3.682)	0	0	0
2017-07-25	R208	02/11/2017	8.20	Call	Bond Future	2,221.8400	2.2218	2,140.8600	2.1409	(3.645)	0	0	0
2017-07-25	R208	01/02/2018	7.85	Put	Bond Future	295.2800	0.2953	336.8300	0.3368	14.071	0	0	0
2017-07-25	R208	01/02/2018			Bond Future	7.4048	100.5715	7.4633	100.4120	0.789	0.0000	0.0000	0
2017-07-25	R208	01/02/2018	7.84	Put	Bond Future	301.9500	0.3020	344.2300	0.3442	14.002	0	0	0
2017-07-25	R208	01/02/2018	7.85	Call	Bond Future	1,502.2700	1.5023	1,384.3600	1.3844	(7.849)	0	0	0
2017-07-25	R208	01/02/2018	7.83	Call	Bond Future	1,461.9100	1.4619	1,345.4600	1.3455	(7.966)	0	0	0
2017-07-25	R208	01/02/2018	7.84	Call	Bond Future	1,482.0300	1.4820	1,364.8500	1.3649	(7.907)	0	0	0
2017-07-25	R208	01/02/2018	7.83	Put	Bond Future	308.7500	0.3088	351.7600	0.3518	13.930	0	0	0
2017-07-25	R208	03/05/2018			Bond Future	7.3567	99.1338	7.4490	98.8994	1.255	0.0000	0.0000	0
2017-07-25	R208	03/05/2018	7.77	Put	Bond Future	443.7800	0.4438	519.9200	0.5199	17.157	0	0	0
2017-07-25	R208	03/05/2018	7.79	Put	Bond Future	429.4800	0.4295	503.7500	0.5038	17.293	0	0	0
2017-07-25	R208	03/05/2018	7.78	Put	Bond Future	436.4300	0.4364	511.6200	0.5116	17.228	0	0	0
2017-07-25	R208	03/05/2018	7.77	Call	Bond Future	1,487.8500	1.4878	1,329.6300	1.3296	(10.634)	0	0	0
2017-07-25	R208	03/05/2018	7.78	Call	Bond Future	1,505.5900	1.5056	1,346.4200	1.3464	(10.572)	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
2017-07-25	R208	03/05/2018	7.79	Call	Bond Future	1,523.7200	1.5237	1,363.6300	1.3636	(10.507)	0	0	0
2017-07-25	R209	03/08/2017			Bond Future	9.5268	73.8754	9.5469	73.7396	0.211	0.0000	0.0000	69,267
2017-07-25	R209	03/08/2017	9.44	Call	Bond Future	358.1200	0.3581	284.7400	0.2847	(20.490)	0	0	0
2017-07-25	R209	03/08/2017	9.43	Put	Bond Future	992.8100	0.9928	1,058.0400	1.0580	6.570	0	0	0
2017-07-25	R209	03/08/2017	9.45	Put	Bond Future	903.8900	0.9039	963.4200	0.9634	6.586	0	0	0
2017-07-25	R209	03/08/2017	9.44	Put	Bond Future	947.7500	0.9478	1,010.1200	1.0101	6.581	0	0	0
2017-07-25	R209	03/08/2017	9.45	Call	Bond Future	382.5700	0.3826	306.3500	0.3064	(19.923)	0	0	0
2017-07-25	R209	03/08/2017	9.43	Call	Bond Future	334.7600	0.3348	264.2400	0.2642	(21.066)	0	0	0
2017-07-25	R209	02/11/2017	9.52	Put	Bond Future	2,177.5200	2.1775	2,264.0800	2.2641	3.975	0	0	0
2017-07-25	R209	02/11/2017	9.75	Call	Bond Future	2,622.9700	2.6230	2,503.0400	2.5030	(4.572)	0	0	0
2017-07-25	R209	02/11/2017	8.30	Put	Bond Future	9,415.4200	9.4154	9,591.1000	9.5911	1.866	0	0	0
2017-07-25	R209	02/11/2017			Bond Future	9.5744	72.1336	9.6020	71.9493	0.288	0.0000	0.0000	8,506
2017-07-25	R209	02/11/2017	9.54	Put	Bond Future	2,106.9700	2.1070	2,191.5100	2.1915	4.012	0	0	0
2017-07-25	R209	02/11/2017	10.00	Call	Bond Future	3,667.8400	3.6678	3,527.2500	3.5273	(3.833)	0	0	0
2017-07-25	R209	02/11/2017	9.75	Put	Bond Future	1,462.6100	1.4626	1,526.9600	1.5270	4.400	0	0	6,500
2017-07-25	R209	02/11/2017	9.53	Put	Bond Future	2,142.0400	2.1420	2,227.5900	2.2276	3.994	0	0	0
2017-07-25	R209	02/11/2017	9.00	Put	Bond Future	4,602.1100	4.6021	4,739.6600	4.7397	2.989	0	0	0
2017-07-25	R209	02/11/2017	9.54	Call	Bond Future	1,876.2100	1.8762	1,776.4700	1.7765	(5.316)	0	0	0
2017-07-25	R209	02/11/2017	10.60	Put	Bond Future	246.2200	0.2462	259.8600	0.2599	5.540	0	0	1,300
2017-07-25	R209	02/11/2017	9.52	Call	Bond Future	1,812.1300	1.8121	1,714.4100	1.7144	(5.393)	0	0	0
2017-07-25	R209	02/11/2017	10.00	Put	Bond Future	903.6800	0.9037	947.3700	0.9474	4.835	0	0	3,360
2017-07-25	R209	02/11/2017	9.00	Call	Bond Future	599.7600	0.5998	553.0300	0.5530	(7.791)	0	0	4,100
2017-07-25	R209	02/11/2017	8.30	Call	Bond Future	72.6600	0.0727	64.0600	0.0641	(11.836)	0	0	2,800
2017-07-25	R209	02/11/2017	10.60	Call	Bond Future	6,640.4700	6.6405	6,469.8300	6.4698	(2.570)	0	0	0
2017-07-25	R209	02/11/2017	9.53	Call	Bond Future	1,844.0100	1.8440	1,745.2800	1.7453	(5.354)	0	0	0
2017-07-25	R209	01/02/2018	9.72	Call	Bond Future	3,060.3500	3.0604	2,920.7000	2.9207	(4.563)	0	0	0
2017-07-25	R209	01/02/2018	9.73	Call	Bond Future	3,095.6600	3.0957	2,955.1000	2.9551	(4.541)	0	0	0
2017-07-25	R209	01/02/2018			Bond Future	9.6214	73.5275	9.6579	73.2861	0.379	0.0000	0.0000	0
2017-07-25	R209	01/02/2018	9.71	Call	Bond Future	3,025.4400	3.0254	2,886.7100	2.8867	(4.585)	0	0	0
2017-07-25	R209	01/02/2018	9.71	Put	Bond Future	2,441.7400	2.4417	2,544.3400	2.5443	4.202	0	0	0
2017-07-25	R209	01/02/2018	9.73	Put	Bond Future	2,381.1900	2.3812	2,481.9600	2.4820	4.232	0	0	0
2017-07-25	R209	01/02/2018	9.72	Put	Bond Future	2,411.2200	2.4112	2,512.9000	2.5129	4.217	0	0	0
2017-07-25	R209	03/05/2018	9.85	Put	Bond Future	2,767.8900	2.7679	2,889.5200	2.8895	4.394	0	0	0
2017-07-25	R209	03/05/2018			Bond Future	9.6673	71.8134	9.7128	71.5152	0.471	0.0000	0.0000	0
2017-07-25	R209	03/05/2018	9.86	Call	Bond Future	3,988.9000	3.9889	3,811.4500	3.8114	(4.449)	0	0	0
2017-07-25	R209	03/05/2018	9.84	Call	Bond Future	3,917.6200	3.9176	3,741.9700	3.7420	(4.484)	0	0	0
2017-07-25	R209	03/05/2018	9.85	Call	Bond Future	3,953.1900	3.9532	3,776.6400	3.7766	(4.466)	0	0	0
2017-07-25	R209	03/05/2018	9.84	Put	Bond Future	2,796.4200	2.7964	2,918.9500	2.9189	4.382	0	0	0
2017-07-25	R209	03/05/2018	9.86	Put	Bond Future	2,739.5900	2.7396	2,860.3200	2.8603	4.407	0	0	0
2017-07-25	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R210	03/08/2017	196.29	Put	Bond Future	11,435.8700	11.4359	11,468.9500	11.4689	0.289	0	0	0
2017-07-25	R210	03/08/2017			Bond Future	184.8541	184.8541	184.8210	184.8210	(0.018)	0.0000	0.0000	1,675
2017-07-25	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R210	03/08/2017	196.28	Put	Bond Future	11,425.8700	11.4259	11,458.9500	11.4589	0.290	0	0	0
2017-07-25	R210	03/08/2017	196.30	Put	Bond Future	11,445.8700	11.4459	11,478.9500	11.4789	0.289	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
2017-07-25	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R210	02/11/2017	192.08	Put	Bond Future	6,065.6000	6.0656	6,177.5600	6.1776	1.846	0	0	0
2017-07-25	R210	02/11/2017			Bond Future	186.0144	186.0144	185.9024	185.9024	(0.060)	0.0000	0.0000	699
2017-07-25	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R210	02/11/2017	192.07	Put	Bond Future	6,055.6000	6.0556	6,167.5600	6.1676	1.849	0	0	0
2017-07-25	R210	02/11/2017	192.09	Put	Bond Future	6,075.6000	6.0756	6,187.5600	6.1876	1.843	0	0	0
2017-07-25	R210	01/02/2018			Bond Future	189.6678	189.6678	189.4368	189.4368	(0.122)	0.0000	0.0000	0
2017-07-25	R210	01/02/2018	192.36	Put	Bond Future	2,692.2500	2.6923	2,923.1700	2.9232	8.577	0	0	0
2017-07-25	R210	01/02/2018	192.38	Put	Bond Future	2,712.2500	2.7123	2,943.1700	2.9432	8.514	0	0	0
2017-07-25	R210	01/02/2018	192.37	Put	Bond Future	2,702.2500	2.7023	2,933.1700	2.9332	8.545	0	0	0
2017-07-25	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R210	03/05/2018			Bond Future	191.0331	191.0331	190.6489	190.6489	(0.201)	0.0000	0.0000	0
2017-07-25	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R210	03/05/2018	191.44	Put	Bond Future	406.9200	0.4069	791.0900	0.7911	94.409	0	0	0
2017-07-25	R210	03/05/2018	191.46	Put	Bond Future	426.9200	0.4269	811.0900	0.8111	89.986	0	0	0
2017-07-25	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R210	03/05/2018	191.45	Put	Bond Future	416.9200	0.4169	801.0900	0.8011	92.145	0	0	0
2017-07-25	R212	03/08/2017			Bond Future	148.3353	148.3353	148.3086	148.3086	(0.018)	0.0000	0.0000	3,258
2017-07-25	R212	03/08/2017	153.34	Put	Bond Future	5,004.7000	5.0047	5,031.4400	5.0314	0.534	0	0	0
2017-07-25	R212	03/08/2017	153.36	Put	Bond Future	5,024.7000	5.0247	5,051.4400	5.0514	0.532	0	0	0
2017-07-25	R212	03/08/2017	153.35	Put	Bond Future	5,014.7000	5.0147	5,041.4400	5.0414	0.533	0	0	0
2017-07-25	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R212	02/11/2017			Bond Future	151.1920	151.1920	151.1016	151.1016	(0.060)	0.0000	0.0000	3,812
2017-07-25	R212	02/11/2017	152.40	Put	Bond Future	1,208.0300	1.2080	1,298.4300	1.2984	7.483	0	0	0
2017-07-25	R212	02/11/2017	152.42	Put	Bond Future	1,228.0300	1.2280	1,318.4300	1.3184	7.361	0	0	0
2017-07-25	R212	02/11/2017	152.41	Put	Bond Future	1,218.0300	1.2180	1,308.4300	1.3084	7.422	0	0	0
2017-07-25	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R212	01/02/2018	154.71	Put	Bond Future	2,608.7800	2.6088	2,795.5900	2.7956	7.161	0	0	0
2017-07-25	R212	01/02/2018			Bond Future	152.1012	152.1012	151.9144	151.9144	(0.123)	0.0000	0.0000	0
2017-07-25	R212	01/02/2018	154.70	Put	Bond Future	2,598.7800	2.5988	2,785.5900	2.7856	7.188	0	0	0
2017-07-25	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R212	01/02/2018	154.69	Put	Bond Future	2,588.7800	2.5888	2,775.5900	2.7756	7.216	0	0	0
2017-07-25	R212	03/05/2018			Bond Future	155.1606	155.1606	154.8501	154.8501	(0.200)	0.0000	0.0000	0
2017-07-25	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-25	R212	03/05/2018	154.30	Call	Bond Future	860.5900	0.8606	550.1500	0.5502	(36.073)	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
2017-07-25	R212	03/05/2018	154.28	Call	Bond Future	880.5900	0.8806	570.1500	0.5702	(35.254)	0	0	0
2017-07-25	R212	03/05/2018	154.29	Call	Bond Future	870.5900	0.8706	560.1500	0.5602	(35.659)	0	0	0
2017-07-25	R213	03/08/2017	9.33	Put	Bond Future	274.2900	0.2743	258.4800	0.2585	(5.764)	0	0	0
2017-07-25	R213	03/08/2017			Bond Future	9.2115	86.1241	9.2167	86.0889	0.057	0.0000	0.0000	62,499
2017-07-25	R213	03/08/2017	9.35	Put	Bond Future	237.2100	0.2372	221.6900	0.2217	(6.543)	0	0	0
2017-07-25	R213	03/08/2017	9.33	Call	Bond Future	1,067.5100	1.0675	1,016.5500	1.0166	(4.774)	0	0	0
2017-07-25	R213	03/08/2017	9.34	Put	Bond Future	255.2400	0.2552	239.5500	0.2395	(6.147)	0	0	0
2017-07-25	R213	03/08/2017	9.34	Call	Bond Future	1,114.8900	1.1149	1,064.0500	1.0641	(4.560)	0	0	0
2017-07-25	R213	03/08/2017	9.35	Call	Bond Future	1,163.2300	1.1632	1,112.5600	1.1126	(4.356)	0	0	0
2017-07-25	R213	02/11/2017	9.36	Put	Bond Future	1,582.2100	1.5822	1,611.5800	1.6116	1.856	0	0	0
2017-07-25	R213	02/11/2017			Bond Future	9.2583	84.2158	9.2716	84.1271	0.144	0.0000	0.0000	2,297
2017-07-25	R213	02/11/2017	9.35	Put	Bond Future	1,611.4700	1.6115	1,641.3000	1.6413	1.851	0	0	0
2017-07-25	R213	02/11/2017	9.36	Call	Bond Future	2,254.8100	2.2548	2,195.4500	2.1954	(2.633)	0	0	0
2017-07-25	R213	02/11/2017	9.34	Call	Bond Future	2,182.0400	2.1820	2,123.6200	2.1236	(2.677)	0	0	0
2017-07-25	R213	02/11/2017	9.35	Call	Bond Future	2,218.2700	2.2183	2,159.3700	2.1594	(2.655)	0	0	0
2017-07-25	R213	02/11/2017	9.34	Put	Bond Future	1,641.1100	1.6411	1,671.4200	1.6714	1.847	0	0	0
2017-07-25	R213	01/02/2018	9.42	Call	Bond Future	3,004.2100	3.0042	2,912.4200	2.9124	(3.055)	0	0	0
2017-07-25	R213	01/02/2018			Bond Future	9.3055	85.8432	9.3288	85.6903	0.251	0.0000	0.0000	0
2017-07-25	R213	01/02/2018	9.43	Call	Bond Future	3,039.6600	3.0397	2,947.2800	2.9473	(3.039)	0	0	0
2017-07-25	R213	01/02/2018	9.41	Put	Bond Future	2,286.7200	2.2867	2,348.4400	2.3484	2.699	0	0	0
2017-07-25	R213	01/02/2018	9.43	Put	Bond Future	2,228.0100	2.2280	2,288.5500	2.2885	2.717	0	0	0
2017-07-25	R213	01/02/2018	9.41	Call	Bond Future	2,968.7300	2.9687	2,877.5300	2.8775	(3.072)	0	0	0
2017-07-25	R213	01/02/2018	9.42	Put	Bond Future	2,257.3400	2.2573	2,318.4700	2.3185	2.708	0	0	0
2017-07-25	R213	03/05/2018	9.56	Call	Bond Future	3,910.9700	3.9110	3,779.8300	3.7798	(3.353)	0	0	0
2017-07-25	R213	03/05/2018	9.57	Put	Bond Future	2,524.4600	2.5245	2,608.7500	2.6088	3.339	0	0	0
2017-07-25	R213	03/05/2018			Bond Future	9.3479	83.9683	9.3813	83.7522	0.357	0.0000	0.0000	0
2017-07-25	R213	03/05/2018	9.57	Call	Bond Future	3,947.2500	3.9473	3,815.4500	3.8155	(3.339)	0	0	0
2017-07-25	R213	03/05/2018	9.58	Call	Bond Future	3,983.6900	3.9837	3,851.2300	3.8512	(3.325)	0	0	0
2017-07-25	R213	03/05/2018	9.56	Put	Bond Future	2,551.5100	2.5515	2,636.4600	2.6365	3.329	0	0	0
2017-07-25	R213	03/05/2018	9.58	Put	Bond Future	2,497.6500	2.4976	2,581.2800	2.5813	3.348	0	0	0
2017-07-25	R214	03/08/2017	9.51	Call	Bond Future	173.5500	0.1736	105.9400	0.1059	(38.957)	0	0	0
2017-07-25	R214	03/08/2017			Bond Future	9.7019	73.3729	9.7421	73.0941	0.414	0.0000	0.0000	37,004
2017-07-25	R214	03/08/2017	9.52	Call	Bond Future	188.1000	0.1881	116.2500	0.1163	(38.198)	0	0	0
2017-07-25	R214	03/08/2017	9.53	Call	Bond Future	203.5500	0.2036	127.3400	0.1273	(37.440)	0	0	0
2017-07-25	R214	03/08/2017	9.51	Put	Bond Future	1,530.5200	1.5305	1,741.6400	1.7416	13.794	0	0	0
2017-07-25	R214	03/08/2017	9.53	Put	Bond Future	1,417.1400	1.4171	1,619.6600	1.6197	14.291	0	0	0
2017-07-25	R214	03/08/2017	9.52	Put	Bond Future	1,473.3200	1.4733	1,680.2000	1.6802	14.042	0	0	0
2017-07-25	R214	02/11/2017	9.60	Call	Bond Future	1,617.6400	1.6176	1,468.7000	1.4687	(9.207)	0	0	0
2017-07-25	R214	02/11/2017			Bond Future	9.7525	71.4751	9.8004	71.1462	0.491	0.0000	0.0000	2,819
2017-07-25	R214	02/11/2017	9.58	Call	Bond Future	1,559.1300	1.5591	1,413.7100	1.4137	(9.327)	0	0	0
2017-07-25	R214	02/11/2017	9.59	Call	Bond Future	1,588.2200	1.5882	1,441.0400	1.4410	(9.267)	0	0	0
2017-07-25	R214	02/11/2017	9.58	Put	Bond Future	2,765.8900	2.7659	2,949.3900	2.9494	6.634	0	0	0
2017-07-25	R214	02/11/2017	9.60	Put	Bond Future	2,682.7900	2.6828	2,862.7700	2.8628	6.709	0	0	0
2017-07-25	R214	02/11/2017	9.59	Put	Bond Future	2,724.1200	2.7241	2,905.8600	2.9059	6.672	0	0	0
2017-07-25	R214	01/02/2018			Bond Future	9.8036	72.8563	9.8606	72.4683	0.582	0.0000	0.0000	0
2017-07-25	R214	01/02/2018	9.82	Put	Bond Future	2,787.2500	2.7873	2,968.0900	2.9681	6.488	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
2017-07-25	R214	01/02/2018	9.84	Put	Bond Future	2,720.4200		2.7204	2,898.3000	2.8983	6.539	0	0	0
2017-07-25	R214	01/02/2018	9.83	Put	Bond Future	2,753.6800		2.7537	2,933.0400	2.9330	6.513	0	0	0
2017-07-25	R214	01/02/2018	9.84	Call	Bond Future	2,968.7000		2.9687	2,758.5400	2.7585	(7.079)	0	0	0
2017-07-25	R214	01/02/2018	9.82	Call	Bond Future	2,899.4000		2.8994	2,692.2000	2.6922	(7.146)	0	0	0
2017-07-25	R214	01/02/2018	9.83	Call	Bond Future	2,933.9500		2.9339	2,725.2700	2.7253	(7.113)	0	0	0
2017-07-25	R214	03/05/2018			Bond Future	9.8503		70.9814	9.9165	70.5350	0.672	0.0000	0.0000	0
2017-07-25	R214	03/05/2018	9.98	Call	Bond Future	3,963.4300		3.9634	3,709.9600	3.7100	(6.395)	0	0	0
2017-07-25	R214	03/05/2018	9.97	Put	Bond Future	3,124.1900		3.1242	3,318.4000	3.3184	6.216	0	0	0
2017-07-25	R214	03/05/2018	9.99	Put	Bond Future	3,062.6600		3.0627	3,254.1900	3.2542	6.254	0	0	0
2017-07-25	R214	03/05/2018	9.98	Put	Bond Future	3,093.3000		3.0933	3,286.1600	3.2862	6.235	0	0	0
2017-07-25	R214	03/05/2018	9.99	Call	Bond Future	3,999.1500		3.9992	3,744.3500	3.7444	(6.371)	0	0	0
2017-07-25	R214	03/05/2018	9.97	Call	Bond Future	3,927.8500		3.9279	3,675.7300	3.6757	(6.419)	0	0	0
2017-07-25	R248	03/08/2017			Bond Future	9.7722		93.9225	9.8124	93.5691	0.411	0.0000	0.0000	73,394
2017-07-25	R248	03/08/2017	9.57	Call	Bond Future	228.7800		0.2288	141.8900	0.1419	(37.980)	0	0	0
2017-07-25	R248	03/08/2017	9.56	Put	Bond Future	2,121.1600		2.1212	2,392.6900	2.3927	12.801	0	0	0
2017-07-25	R248	03/08/2017	9.58	Put	Bond Future	1,973.7900		1.9738	2,235.1200	2.2351	13.240	0	0	0
2017-07-25	R248	03/08/2017	9.57	Put	Bond Future	2,046.8500		2.0469	2,313.3600	2.3134	13.020	0	0	0
2017-07-25	R248	03/08/2017	9.58	Call	Bond Future	247.1400		0.2471	155.0700	0.1551	(37.254)	0	0	0
2017-07-25	R248	03/08/2017	9.56	Call	Bond Future	211.5100		0.2115	129.6400	0.1296	(38.707)	0	0	0
2017-07-25	R248	02/11/2017	9.66	Put	Bond Future	3,536.6000		3.5366	3,766.3400	3.7663	6.496	0	0	0
2017-07-25	R248	02/11/2017			Bond Future	9.8250		91.2755	9.8729	90.8580	0.488	0.0000	0.0000	42,232
2017-07-25	R248	02/11/2017	9.65	Put	Bond Future	3,589.6200		3.5896	3,821.5400	3.8215	6.461	0	0	0
2017-07-25	R248	02/11/2017	9.64	Call	Bond Future	1,999.7300		1.9997	1,816.3500	1.8163	(9.170)	0	0	0
2017-07-25	R248	02/11/2017	9.65	Call	Bond Future	2,036.1900		2.0362	1,850.6300	1.8506	(9.113)	0	0	0
2017-07-25	R248	02/11/2017	9.66	Call	Bond Future	2,073.2300		2.0732	1,885.4900	1.8855	(9.055)	0	0	0
2017-07-25	R248	02/11/2017	9.64	Put	Bond Future	3,643.3800		3.6434	3,877.4800	3.8775	6.425	0	0	0
2017-07-25	R248	01/02/2018	9.89	Call	Bond Future	3,798.2500		3.7982	3,535.1600	3.5352	(6.927)	0	0	0
2017-07-25	R248	01/02/2018	9.90	Put	Bond Future	3,654.3500		3.6544	3,882.4000	3.8824	6.241	0	0	0
2017-07-25	R248	01/02/2018			Bond Future	9.8783		93.0393	9.9355	92.5464	0.579	0.0000	0.0000	0
2017-07-25	R248	01/02/2018	9.90	Call	Bond Future	3,841.8000		3.8418	3,576.9000	3.5769	(6.895)	0	0	0
2017-07-25	R248	01/02/2018	9.91	Call	Bond Future	3,885.5900		3.8856	3,618.8700	3.6189	(6.864)	0	0	0
2017-07-25	R248	01/02/2018	9.89	Put	Bond Future	3,697.1000		3.6971	3,926.9600	3.9270	6.217	0	0	0
2017-07-25	R248	01/02/2018	9.91	Put	Bond Future	3,612.0000		3.6120	3,838.2300	3.8382	6.263	0	0	0
2017-07-25	R248	03/05/2018	10.05	Put	Bond Future	4,055.1000		4.0551	4,301.4300	4.3014	6.075	0	0	0
2017-07-25	R248	03/05/2018			Bond Future	9.9273		90.4170	9.9938	89.8497	0.670	0.0000	0.0000	0
2017-07-25	R248	03/05/2018	10.07	Put	Bond Future	3,977.3600		3.9774	4,220.3900	4.2204	6.110	0	0	0
2017-07-25	R248	03/05/2018	10.05	Call	Bond Future	5,096.5200		5.0965	4,775.5300	4.7755	(6.298)	0	0	0
2017-07-25	R248	03/05/2018	10.06	Put	Bond Future	4,016.0800		4.0161	4,260.7500	4.2607	6.092	0	0	0
2017-07-25	R248	03/05/2018	10.06	Call	Bond Future	5,141.4000		5.1414	4,818.7500	4.8188	(6.276)	0	0	0
2017-07-25	R248	03/05/2018	10.07	Call	Bond Future	5,186.4400		5.1864	4,862.1500	4.8621	(6.253)	0	0	0
<b>Total</b>														<b>1034476</b>