



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/07/2017 TO 26/07/2017

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
2017-07-26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	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
2017-07-26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	2025	03/08/2017			Bond Future	127.5303	127.5303	127.4925	127.4925	(0.030)	0.0000	0.0000	2,414
2017-07-26	2025	03/08/2017	133.96	Put	Bond Future	6,429.7300	6.4297	6,467.4700	6.4675	0.587	0	0	0
2017-07-26	2025	03/08/2017	133.98	Put	Bond Future	6,449.7300	6.4497	6,487.4700	6.4875	0.585	0	0	0
2017-07-26	2025	03/08/2017	133.97	Put	Bond Future	6,439.7300	6.4397	6,477.4700	6.4775	0.586	0	0	0
2017-07-26	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2025	02/11/2017			Bond Future	129.9320	129.9320	129.8923	129.8923	(0.031)	0.0000	0.0000	1,877
2017-07-26	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2025	02/11/2017	132.96	Put	Bond Future	3,028.0300	3.0280	3,067.6800	3.0677	1.309	0	0	0
2017-07-26	2025	02/11/2017	132.98	Put	Bond Future	3,048.0300	3.0480	3,087.6800	3.0877	1.301	0	0	0
2017-07-26	2025	02/11/2017	132.97	Put	Bond Future	3,038.0300	3.0380	3,077.6800	3.0777	1.305	0	0	0
2017-07-26	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2025	01/02/2018	133.89	Put	Bond Future	2,839.5800	2.8396	2,879.7100	2.8797	1.413	0	0	0
2017-07-26	2025	01/02/2018			Bond Future	131.0504	131.0504	131.0103	131.0103	(0.031)	0.0000	0.0000	0
2017-07-26	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2025	01/02/2018	133.88	Put	Bond Future	2,829.5800	2.8296	2,869.7100	2.8697	1.418	0	0	0
2017-07-26	2025	01/02/2018	133.90	Put	Bond Future	2,849.5800	2.8496	2,889.7100	2.8897	1.408	0	0	0
2017-07-26	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2025	03/05/2018			Bond Future	133.5829	133.5829	133.5407	133.5407	(0.032)	0.0000	0.0000	0
2017-07-26	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2025	03/05/2018	133.20	Call	Bond Future	382.9400	0.3829	340.7300	0.3407	(11.023)	0	0	0
2017-07-26	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2025	03/05/2018	133.21	Call	Bond Future	372.9400	0.3729	330.7300	0.3307	(11.318)	0	0	0
2017-07-26	2025	03/05/2018	133.22	Call	Bond Future	362.9400	0.3629	320.7300	0.3207	(11.630)	0	0	0
2017-07-26	2029	03/08/2017			Bond Future	99.2943	99.2943	99.2649	99.2649	(0.030)	0.0000	0.0000	0
2017-07-26	2029	02/11/2017			Bond Future	100.1570	100.1570	100.1261	100.1261	(0.031)	0.0000	0.0000	1,370
2017-07-26	2029	01/02/2018			Bond Future	102.0612	102.0612	102.0300	102.0300	(0.031)	0.0000	0.0000	0
2017-07-26	2029	03/05/2018			Bond Future	103.0056	103.0056	102.9727	102.9727	(0.032)	0.0000	0.0000	0
2017-07-26	2030	03/08/2017	9.33	Call	Bond Future	1,325.2500	1.3253	1,477.8900	1.4779	11.518	0	0	0
2017-07-26	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2030	03/08/2017			Bond Future	9.1368	91.8090	9.1148	91.9617	(0.241)	0.0000	0.0000	39,796
2017-07-26	2030	03/08/2017	9.34	Call	Bond Future	1,393.1200	1.3931	1,545.7600	1.5458	10.957	0	0	0
2017-07-26	2030	03/08/2017	9.35	Call	Bond Future	1,460.9100	1.4609	1,613.5500	1.6135	10.448	0	0	0
2017-07-26	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-07-26	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2030	02/11/2017			Bond Future	9.1893	93.5006	9.1666	93.6558	(0.247)	0.0000	0.0000	12,669
2017-07-26	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2030	02/11/2017	9.34	Call	Bond Future	1,020.5600	1.0206	1,175.7700	1.1758	15.208	0	0	0
2017-07-26	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2030	02/11/2017	9.35	Call	Bond Future	1,087.7200	1.0877	1,242.9300	1.2429	14.269	0	0	0
2017-07-26	2030	02/11/2017	9.36	Call	Bond Future	1,154.8000	1.1548	1,310.0100	1.3100	13.440	0	0	0
2017-07-26	2030	01/02/2018			Bond Future	9.2434	91.2333	9.2199	91.3912	(0.254)	0.0000	0.0000	0
2017-07-26	2030	01/02/2018	9.38	Call	Bond Future	911.0700	0.9111	1,068.9900	1.0690	17.333	0	0	0
2017-07-26	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2030	01/02/2018	9.39	Call	Bond Future	977.2700	0.9773	1,135.1900	1.1352	16.159	0	0	0
2017-07-26	2030	01/02/2018	9.37	Call	Bond Future	844.8100	0.8448	1,002.7300	1.0027	18.693	0	0	0
2017-07-26	2030	03/05/2018	9.51	Call	Bond Future	1,368.3900	1.3684	1,528.9400	1.5289	11.733	0	0	0
2017-07-26	2030	03/05/2018			Bond Future	9.3007	92.9493	9.2765	93.1099	(0.261)	0.0000	0.0000	0
2017-07-26	2030	03/05/2018	9.49	Call	Bond Future	1,238.8200	1.2388	1,399.3700	1.3994	12.960	0	0	0
2017-07-26	2030	03/05/2018	9.50	Call	Bond Future	1,303.6400	1.3036	1,464.1900	1.4642	12.316	0	0	0
2017-07-26	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2032	03/08/2017	9.43	Put	Bond Future	327.1000	0.3271	269.7700	0.2698	(17.527)	0	0	0
2017-07-26	2032	03/08/2017			Bond Future	9.3323	94.3635	9.3203	94.4524	(0.128)	0.0000	0.0000	17,622
2017-07-26	2032	03/08/2017	9.45	Put	Bond Future	282.5300	0.2825	229.6300	0.2296	(18.724)	0	0	0
2017-07-26	2032	03/08/2017	9.44	Put	Bond Future	304.2200	0.3042	249.0800	0.2491	(18.125)	0	0	0
2017-07-26	2032	03/08/2017	9.44	Call	Bond Future	1,097.7400	1.0977	1,131.5200	1.1315	3.077	0	0	0
2017-07-26	2032	03/08/2017	9.43	Call	Bond Future	1,047.3900	1.0474	1,078.9800	1.0790	3.016	0	0	0
2017-07-26	2032	03/08/2017	9.45	Call	Bond Future	1,149.1900	1.1492	1,185.2100	1.1852	3.134	0	0	0
2017-07-26	2032	02/11/2017			Bond Future	9.3900	91.9455	9.3776	92.0359	(0.132)	0.0000	0.0000	17,454
2017-07-26	2032	02/11/2017	9.48	Put	Bond Future	1,806.3200	1.8063	1,758.2700	1.7583	(2.660)	0	0	0
2017-07-26	2032	02/11/2017	9.50	Put	Bond Future	1,742.1800	1.7422	1,695.1400	1.6951	(2.700)	0	0	0
2017-07-26	2032	02/11/2017	9.48	Call	Bond Future	2,460.9100	2.4609	2,503.2400	2.5032	1.720	0	0	0
2017-07-26	2032	02/11/2017	9.49	Put	Bond Future	1,774.0400	1.7740	1,726.5000	1.7265	(2.680)	0	0	0
2017-07-26	2032	02/11/2017	9.49	Call	Bond Future	2,500.9000	2.5009	2,543.7400	2.5437	1.713	0	0	0
2017-07-26	2032	02/11/2017	9.50	Call	Bond Future	2,541.2400	2.5412	2,584.5800	2.5846	1.705	0	0	0
2017-07-26	2032	01/02/2018	9.55	Put	Bond Future	2,535.7800	2.5358	2,494.0900	2.4941	(1.644)	0	0	0
2017-07-26	2032	01/02/2018			Bond Future	9.4488	93.6540	9.4361	93.7457	(0.135)	0.0000	0.0000	0
2017-07-26	2032	01/02/2018	9.57	Put	Bond Future	2,471.0900	2.4711	2,431.7000	2.4317	(1.594)	0	0	0
2017-07-26	2032	01/02/2018	9.55	Call	Bond Future	3,260.7700	3.2608	3,310.8500	3.3108	1.536	0	0	0
2017-07-26	2032	01/02/2018	9.56	Put	Bond Future	2,503.4100	2.5034	2,462.8700	2.4629	(1.619)	0	0	0
2017-07-26	2032	01/02/2018	9.56	Call	Bond Future	3,299.5800	3.2996	3,350.8100	3.3508	1.553	0	0	0
2017-07-26	2032	01/02/2018	9.57	Call	Bond Future	3,338.3600	3.3384	3,390.7400	3.3907	1.569	0	0	0
2017-07-26	2032	03/05/2018			Bond Future	9.5067	91.2582	9.4936	91.3515	(0.138)	0.0000	0.0000	0
2017-07-26	2032	03/05/2018	9.70	Put	Bond Future	2,910.6100	2.9106	2,886.0600	2.8861	(0.843)	0	0	0
2017-07-26	2032	03/05/2018	9.72	Put	Bond Future	2,850.4700	2.8505	2,827.9900	2.8280	(0.789)	0	0	0
2017-07-26	2032	03/05/2018	9.70	Call	Bond Future	4,268.5200	4.2685	4,337.2100	4.3372	1.609	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
2017-07-26	2032	03/05/2018	9.71	Put	Bond Future	2,880.4200	2.8804	2,857.0600	2.8571	(0.811)	0	0	0
2017-07-26	2032	03/05/2018	9.71	Call	Bond Future	4,307.7900	4.3078	4,377.6700	4.3777	1.622	0	0	0
2017-07-26	2032	03/05/2018	9.72	Call	Bond Future	4,347.2300	4.3472	4,417.9900	4.4180	1.628	0	0	0
2017-07-26	2033	03/08/2017	113.14	Put	Bond Future	9,192.6500	9.1926	9,223.4500	9.2235	0.335	0	0	0
2017-07-26	2033	03/08/2017			Bond Future	103.9474	103.9474	103.9166	103.9166	(0.030)	0.0000	0.0000	6,534
2017-07-26	2033	03/08/2017	113.13	Put	Bond Future	9,182.6500	9.1826	9,213.4500	9.2135	0.335	0	0	0
2017-07-26	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2033	03/08/2017	113.12	Put	Bond Future	9,172.6500	9.1726	9,203.4500	9.2035	0.336	0	0	0
2017-07-26	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2033	02/11/2017			Bond Future	104.8329	104.8329	104.8004	104.8004	(0.031)	0.0000	0.0000	0
2017-07-26	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2033	02/11/2017	110.07	Put	Bond Future	5,237.0700	5.2371	5,269.6200	5.2696	0.622	0	0	0
2017-07-26	2033	02/11/2017	110.09	Put	Bond Future	5,257.0700	5.2571	5,289.6200	5.2896	0.619	0	0	0
2017-07-26	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2033	02/11/2017	110.08	Put	Bond Future	5,247.0700	5.2471	5,279.6200	5.2796	0.620	0	0	0
2017-07-26	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2033	01/02/2018			Bond Future	106.8261	106.8261	106.7931	106.7931	(0.031)	0.0000	0.0000	0
2017-07-26	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2033	01/02/2018	109.64	Put	Bond Future	2,813.9000	2.8139	2,846.8800	2.8469	1.172	0	0	0
2017-07-26	2033	01/02/2018	109.66	Put	Bond Future	2,833.9000	2.8339	2,866.8800	2.8669	1.164	0	0	0
2017-07-26	2033	01/02/2018	109.65	Put	Bond Future	2,823.9000	2.8239	2,856.8800	2.8569	1.168	0	0	0
2017-07-26	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2033	03/05/2018			Bond Future	107.7919	107.7919	107.7574	107.7574	(0.032)	0.0000	0.0000	0
2017-07-26	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2033	03/05/2018	107.69	Call	Bond Future	101.9000	0.1019	67.3600	0.0674	(33.896)	0	0	0
2017-07-26	2033	03/05/2018	107.70	Call	Bond Future	91.9000	0.0919	57.3600	0.0574	(37.584)	0	0	0
2017-07-26	2033	03/05/2018	107.71	Call	Bond Future	81.9000	0.0819	47.3600	0.0474	(42.173)	0	0	0
2017-07-26	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2037	03/08/2017	9.57	Call	Bond Future	393.3200	0.3933	406.7900	0.4068	3.425	0	0	0
2017-07-26	2037	03/08/2017			Bond Future	9.6624	90.0646	9.6453	90.2023	(0.178)	0.0000	0.0000	32,581
2017-07-26	2037	03/08/2017	9.58	Call	Bond Future	421.3100	0.4213	436.6000	0.4366	3.629	0	0	0
2017-07-26	2037	03/08/2017	9.56	Put	Bond Future	1,193.3000	1.1933	1,067.2900	1.0673	(10.560)	0	0	0
2017-07-26	2037	03/08/2017	9.57	Put	Bond Future	1,138.7000	1.1387	1,014.4500	1.0144	(10.912)	0	0	0
2017-07-26	2037	03/08/2017	9.58	Put	Bond Future	1,085.5900	1.0856	963.1600	0.9632	(11.278)	0	0	0
2017-07-26	2037	03/08/2017	9.56	Call	Bond Future	366.7100	0.3667	378.4200	0.3784	3.193	0	0	0
2017-07-26	2037	02/11/2017			Bond Future	9.7212	91.7241	9.7035	91.8641	(0.182)	0.0000	0.0000	35,938
2017-07-26	2037	02/11/2017	9.66	Call	Bond Future	2,176.2600	2.1763	2,240.4000	2.2404	2.947	0	0	0
2017-07-26	2037	02/11/2017	9.65	Put	Bond Future	2,705.1800	2.7052	2,628.7500	2.6288	(2.825)	0	0	0
2017-07-26	2037	02/11/2017	9.67	Put	Bond Future	2,620.2200	2.6202	2,545.0700	2.5451	(2.868)	0	0	0
2017-07-26	2037	02/11/2017	9.66	Put	Bond Future	2,662.5500	2.6625	2,586.6700	2.5867	(2.850)	0	0	0
2017-07-26	2037	02/11/2017	9.65	Call	Bond Future	2,138.9700	2.1390	2,202.5600	2.2026	2.973	0	0	0
2017-07-26	2037	02/11/2017	9.67	Call	Bond Future	2,213.7300	2.2137	2,278.6000	2.2786	2.930	0	0	0
2017-07-26	2037	01/02/2018			Bond Future	9.7816	89.1734	9.7634	89.3158	(0.186)	0.0000	0.0000	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
2017-07-26	2037	01/02/2018	9.81	Put	Bond Future	3,171.6900	3.1717	3,112.4200	3.1124	(1.869)	0	0	0
2017-07-26	2037	01/02/2018	9.83	Put	Bond Future	3,096.0900	3.0961	3,039.6600	3.0397	(1.823)	0	0	0
2017-07-26	2037	01/02/2018	9.82	Put	Bond Future	3,133.5900	3.1336	3,075.8700	3.0759	(1.842)	0	0	0
2017-07-26	2037	01/02/2018	9.82	Call	Bond Future	3,433.0700	3.4331	3,517.7200	3.5177	2.466	0	0	0
2017-07-26	2037	01/02/2018	9.81	Call	Bond Future	3,393.3100	3.3933	3,476.4100	3.4764	2.449	0	0	0
2017-07-26	2037	01/02/2018	9.83	Call	Bond Future	3,473.3200	3.4733	3,559.2600	3.5593	2.474	0	0	0
2017-07-26	2037	03/05/2018	9.99	Call	Bond Future	4,610.4300	4.6104	4,725.4100	4.7254	2.494	0	0	0
2017-07-26	2037	03/05/2018			Bond Future	9.8447	90.8507	9.8260	90.9954	(0.190)	0.0000	0.0000	0
2017-07-26	2037	03/05/2018	9.97	Call	Bond Future	4,528.2900	4.5283	4,640.3000	4.6403	2.474	0	0	0
2017-07-26	2037	03/05/2018	9.98	Call	Bond Future	4,569.4300	4.5694	4,682.7700	4.6828	2.480	0	0	0
2017-07-26	2037	03/05/2018	9.97	Put	Bond Future	3,568.1600	3.5682	3,535.5000	3.5355	(0.915)	0	0	0
2017-07-26	2037	03/05/2018	9.99	Put	Bond Future	3,498.5700	3.4986	3,468.8800	3.4689	(0.849)	0	0	0
2017-07-26	2037	03/05/2018	9.98	Put	Bond Future	3,533.3800	3.5334	3,502.0500	3.5020	(0.887)	0	0	0
2017-07-26	2038	03/08/2017			Bond Future	127.2947	127.2947	127.8785	127.8785	0.459	0.0000	0.0000	22,707
2017-07-26	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2038	03/08/2017	141.16	Put	Bond Future	13,865.3400	13.8653	13,281.4500	13.2814	(4.211)	0	0	0
2017-07-26	2038	03/08/2017	141.18	Put	Bond Future	13,885.3400	13.8853	13,301.4500	13.3014	(4.205)	0	0	0
2017-07-26	2038	03/08/2017	141.17	Put	Bond Future	13,875.3400	13.8753	13,291.4500	13.2914	(4.208)	0	0	0
2017-07-26	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2038	02/11/2017			Bond Future	129.6920	129.6920	130.2855	130.2855	0.458	0.0000	0.0000	2,505
2017-07-26	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2038	02/11/2017	136.80	Put	Bond Future	7,107.9800	7.1080	6,514.4900	6.5145	(8.350)	0	0	0
2017-07-26	2038	02/11/2017	136.82	Put	Bond Future	7,127.9800	7.1280	6,534.4900	6.5345	(8.326)	0	0	0
2017-07-26	2038	02/11/2017	136.81	Put	Bond Future	7,117.9800	7.1180	6,524.4900	6.5245	(8.338)	0	0	0
2017-07-26	2038	01/02/2018	136.95	Put	Bond Future	6,313.1500	6.3132	5,708.0900	5.7081	(9.584)	0	0	0
2017-07-26	2038	01/02/2018			Bond Future	130.6368	130.6368	131.2419	131.2419	0.463	0.0000	0.0000	0
2017-07-26	2038	01/02/2018	136.94	Put	Bond Future	6,303.1500	6.3032	5,698.0900	5.6981	(9.599)	0	0	0
2017-07-26	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2038	01/02/2018	136.93	Put	Bond Future	6,293.1500	6.2932	5,688.0900	5.6881	(9.615)	0	0	0
2017-07-26	2038	03/05/2018			Bond Future	133.1613	133.1613	133.7768	133.7768	0.462	0.0000	0.0000	0
2017-07-26	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2038	03/05/2018	132.27	Call	Bond Future	891.3100	0.8913	1,506.8400	1.5068	69.059	0	0	0
2017-07-26	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2038	03/05/2018	132.28	Call	Bond Future	881.3100	0.8813	1,496.8400	1.4968	69.843	0	0	0
2017-07-26	2038	03/05/2018	132.29	Call	Bond Future	871.3100	0.8713	1,486.8400	1.4868	70.644	0	0	0
2017-07-26	2040	03/08/2017			Bond Future	9.8328	92.7007	9.8205	92.8042	(0.125)	0.0000	0.0000	14,239
2017-07-26	2040	03/08/2017	9.61	Put	Bond Future	2,073.7200	2.0737	1,962.6300	1.9626	(5.357)	0	0	0
2017-07-26	2040	03/08/2017	9.63	Put	Bond Future	1,929.1400	1.9291	1,818.3100	1.8183	(5.745)	0	0	0
2017-07-26	2040	03/08/2017	9.61	Call	Bond Future	160.9800	0.1610	153.4100	0.1534	(4.702)	0	0	0
2017-07-26	2040	03/08/2017	9.62	Put	Bond Future	2,000.8600	2.0009	1,889.8900	1.8899	(5.546)	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
2017-07-26	2040	03/08/2017	9.62	Call	Bond Future	175.3400	0.1753	167.8900	0.1679	(4.249)	0	0	0
2017-07-26	2040	03/08/2017	9.63	Call	Bond Future	190.7200	0.1907	183.4100	0.1834	(3.833)	0	0	0
2017-07-26	2040	02/11/2017			Bond Future	9.8947	94.4087	9.8821	94.5139	(0.127)	0.0000	0.0000	0
2017-07-26	2040	02/11/2017	9.66	Call	Bond Future	1,727.3000	1.7273	1,767.8700	1.7679	2.349	0	0	0
2017-07-26	2040	02/11/2017	9.65	Put	Bond Future	3,773.8400	3.7738	3,708.7100	3.7087	(1.726)	0	0	0
2017-07-26	2040	02/11/2017	9.67	Put	Bond Future	3,666.5600	3.6666	3,602.4900	3.6025	(1.747)	0	0	0
2017-07-26	2040	02/11/2017	9.66	Put	Bond Future	3,720.0300	3.7200	3,655.4400	3.6554	(1.736)	0	0	0
2017-07-26	2040	02/11/2017	9.67	Call	Bond Future	1,760.1700	1.7602	1,801.2600	1.8013	2.334	0	0	0
2017-07-26	2040	02/11/2017	9.65	Call	Bond Future	1,694.6400	1.6946	1,734.6700	1.7347	2.362	0	0	0
2017-07-26	2040	01/02/2018	9.89	Call	Bond Future	3,293.1200	3.2931	3,368.8300	3.3688	2.299	0	0	0
2017-07-26	2040	01/02/2018			Bond Future	9.9584	91.6577	9.9455	91.7646	(0.130)	0.0000	0.0000	0
2017-07-26	2040	01/02/2018	9.87	Call	Bond Future	3,214.8800	3.2149	3,287.9500	3.2880	2.273	0	0	0
2017-07-26	2040	01/02/2018	9.88	Call	Bond Future	3,254.0100	3.2540	3,328.2600	3.3283	2.282	0	0	0
2017-07-26	2040	01/02/2018	9.87	Put	Bond Future	3,948.5600	3.9486	3,914.7200	3.9147	(0.857)	0	0	0
2017-07-26	2040	01/02/2018	9.88	Put	Bond Future	3,904.2500	3.9043	3,871.5900	3.8716	(0.837)	0	0	0
2017-07-26	2040	01/02/2018	9.89	Put	Bond Future	3,860.0500	3.8600	3,828.8500	3.8288	(0.808)	0	0	0
2017-07-26	2040	03/05/2018	10.08	Put	Bond Future	4,120.4100	4.1204	4,092.8800	4.0929	(0.668)	0	0	0
2017-07-26	2040	03/05/2018			Bond Future	10.0248	93.3817	10.0115	93.4902	(0.133)	0.0000	0.0000	0
2017-07-26	2040	03/05/2018	10.07	Put	Bond Future	4,159.5500	4.1595	4,131.0700	4.1311	(0.685)	0	0	0
2017-07-26	2040	03/05/2018	10.08	Call	Bond Future	4,568.1200	4.5681	4,649.1500	4.6492	1.774	0	0	0
2017-07-26	2040	03/05/2018	10.06	Call	Bond Future	4,485.2400	4.4852	4,563.7200	4.5637	1.750	0	0	0
2017-07-26	2040	03/05/2018	10.07	Call	Bond Future	4,526.4300	4.5264	4,606.5100	4.6065	1.769	0	0	0
2017-07-26	2040	03/05/2018	10.06	Put	Bond Future	4,199.3000	4.1993	4,169.2200	4.1692	(0.716)	0	0	0
2017-07-26	2044	03/08/2017			Bond Future	9.8525	89.8722	9.8354	90.0190	(0.174)	0.0000	0.0000	22,110
2017-07-26	2044	03/08/2017	9.62	Put	Bond Future	2,172.5100	2.1725	2,025.0900	2.0251	(6.786)	0	0	0
2017-07-26	2044	03/08/2017	9.64	Put	Bond Future	2,023.9800	2.0240	1,877.7400	1.8777	(7.225)	0	0	0
2017-07-26	2044	03/08/2017	9.63	Put	Bond Future	2,097.7000	2.0977	1,950.8300	1.9508	(7.001)	0	0	0
2017-07-26	2044	03/08/2017	9.64	Call	Bond Future	179.3800	0.1794	179.8800	0.1799	0.279	0	0	0
2017-07-26	2044	03/08/2017	9.62	Call	Bond Future	151.0100	0.1510	150.3300	0.1503	(0.450)	0	0	0
2017-07-26	2044	03/08/2017	9.63	Call	Bond Future	164.7200	0.1647	164.5900	0.1646	(0.079)	0	0	0
2017-07-26	2044	02/11/2017	9.68	Call	Bond Future	1,768.7000	1.7687	1,828.5600	1.8286	3.384	0	0	0
2017-07-26	2044	02/11/2017			Bond Future	9.9124	91.5282	9.8947	91.6775	(0.178)	0.0000	0.0000	2,877
2017-07-26	2044	02/11/2017	9.66	Call	Bond Future	1,702.9400	1.7029	1,761.2900	1.7613	3.426	0	0	0
2017-07-26	2044	02/11/2017	9.67	Call	Bond Future	1,735.5300	1.7355	1,794.6400	1.7946	3.406	0	0	0
2017-07-26	2044	02/11/2017	9.66	Put	Bond Future	3,875.8900	3.8759	3,784.9700	3.7850	(2.346)	0	0	0
2017-07-26	2044	02/11/2017	9.68	Put	Bond Future	3,766.1700	3.7662	3,676.7600	3.6768	(2.374)	0	0	0
2017-07-26	2044	02/11/2017	9.67	Put	Bond Future	3,820.6700	3.8207	3,730.5100	3.7305	(2.360)	0	0	0
2017-07-26	2044	01/02/2018			Bond Future	9.9739	88.8487	9.9558	89.0005	(0.182)	0.0000	0.0000	0
2017-07-26	2044	01/02/2018	9.89	Put	Bond Future	3,992.3100	3.9923	3,939.3500	3.9394	(1.327)	0	0	0
2017-07-26	2044	01/02/2018	9.91	Put	Bond Future	3,903.0200	3.9030	3,852.9700	3.8530	(1.282)	0	0	0
2017-07-26	2044	01/02/2018	9.89	Call	Bond Future	3,287.6900	3.2877	3,386.6000	3.3866	3.008	0	0	0
2017-07-26	2044	01/02/2018	9.90	Put	Bond Future	3,947.4700	3.9475	3,895.8400	3.8958	(1.308)	0	0	0
2017-07-26	2044	01/02/2018	9.90	Call	Bond Future	3,327.2900	3.3273	3,427.5300	3.4275	3.013	0	0	0
2017-07-26	2044	01/02/2018	9.91	Call	Bond Future	3,367.1300	3.3671	3,468.9500	3.4689	3.024	0	0	0
2017-07-26	2044	03/05/2018	10.10	Call	Bond Future	4,672.1400	4.6721	4,783.8000	4.7838	2.390	0	0	0
2017-07-26	2044	03/05/2018			Bond Future	10.0379	90.5198	10.0192	90.6742	(0.186)	0.0000	0.0000	0
2017-07-26	2044	03/05/2018	10.11	Call	Bond Future	4,714.4200	4.7144	4,827.4500	4.8275	2.398	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
2017-07-26	2044	03/05/2018	10.09	Put	Bond Future	4,202.2900	4.2023	4,158.2400	4.1582	(1.048)	0	0	0
2017-07-26	2044	03/05/2018	10.11	Put	Bond Future	4,123.4700	4.1235	4,082.1700	4.0822	(1.002)	0	0	0
2017-07-26	2044	03/05/2018	10.09	Call	Bond Future	4,630.0400	4.6300	4,740.3200	4.7403	2.382	0	0	0
2017-07-26	2044	03/05/2018	10.10	Put	Bond Future	4,162.7300	4.1627	4,120.0600	4.1201	(1.025)	0	0	0
2017-07-26	2046	03/08/2017	141.17	Put	Bond Future	17,087.0300	17.0870	17,248.4900	17.2485	0.945	0	0	0
2017-07-26	2046	03/08/2017			Bond Future	124.0830	124.0830	123.9215	123.9215	(0.130)	0.0000	0.0000	21,684
2017-07-26	2046	03/08/2017	141.19	Put	Bond Future	17,107.0300	17.1070	17,268.4900	17.2685	0.944	0	0	0
2017-07-26	2046	03/08/2017	141.18	Put	Bond Future	17,097.0300	17.0970	17,258.4900	17.2585	0.944	0	0	0
2017-07-26	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2046	02/11/2017			Bond Future	124.8369	124.8369	124.6714	124.6714	(0.133)	0.0000	0.0000	3,610
2017-07-26	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2046	02/11/2017	136.30	Put	Bond Future	11,463.0700	11.4631	11,628.6000	11.6286	1.444	0	0	0
2017-07-26	2046	02/11/2017	136.32	Put	Bond Future	11,483.0700	11.4831	11,648.6000	11.6486	1.442	0	0	0
2017-07-26	2046	02/11/2017	136.31	Put	Bond Future	11,473.0700	11.4731	11,638.6000	11.6386	1.443	0	0	0
2017-07-26	2046	01/02/2018	132.92	Put	Bond Future	5,709.3600	5.7094	5,878.0300	5.8780	2.954	0	0	0
2017-07-26	2046	01/02/2018			Bond Future	127.2106	127.2106	127.0420	127.0420	(0.133)	0.0000	0.0000	0
2017-07-26	2046	01/02/2018	132.91	Put	Bond Future	5,699.3600	5.6994	5,868.0300	5.8680	2.959	0	0	0
2017-07-26	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2046	01/02/2018	132.90	Put	Bond Future	5,689.3600	5.6894	5,858.0300	5.8580	2.965	0	0	0
2017-07-26	2046	03/05/2018			Bond Future	128.0535	128.0535	127.8805	127.8805	(0.135)	0.0000	0.0000	0
2017-07-26	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	49.5300	0.0495	100.000	0	0	0
2017-07-26	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	69.5300	0.0695	100.000	0	0	0
2017-07-26	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	59.5300	0.0595	100.000	0	0	0
2017-07-26	2046	03/05/2018	127.95	Call	Bond Future	103.4900	0.1035	0.0000	0.0000	(100.000)	0	0	0
2017-07-26	2046	03/05/2018	127.93	Call	Bond Future	123.4900	0.1235	0.0000	0.0000	(100.000)	0	0	0
2017-07-26	2046	03/05/2018	127.94	Call	Bond Future	113.4900	0.1135	0.0000	0.0000	(100.000)	0	0	0
2017-07-26	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2050	03/08/2017			Bond Future	130.5391	130.5391	130.5005	130.5005	(0.030)	0.0000	0.0000	26,041
2017-07-26	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2050	03/08/2017	149.22	Put	Bond Future	18,680.8700	18.6809	18,719.4800	18.7195	0.207	0	0	0
2017-07-26	2050	03/08/2017	149.24	Put	Bond Future	18,700.8700	18.7009	18,739.4800	18.7395	0.206	0	0	0
2017-07-26	2050	03/08/2017	149.23	Put	Bond Future	18,690.8700	18.6909	18,729.4800	18.7295	0.207	0	0	0
2017-07-26	2050	02/11/2017	144.66	Put	Bond Future	11,662.6700	11.6627	11,703.2800	11.7033	0.348	0	0	0
2017-07-26	2050	02/11/2017	144.67	Put	Bond Future	11,672.6700	11.6727	11,713.2800	11.7133	0.348	0	0	0
2017-07-26	2050	02/11/2017			Bond Future	132.9973	132.9973	132.9567	132.9567	(0.031)	0.0000	0.0000	1,600
2017-07-26	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2050	02/11/2017	144.65	Put	Bond Future	11,652.6700	11.6527	11,693.2800	11.6933	0.349	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
2017-07-26	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2050	01/02/2018			Bond Future	133.8347	133.8347	133.7937	133.7937	(0.031)	0.0000	0.0000	0
2017-07-26	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2050	01/02/2018	140.23	Put	Bond Future	6,395.2900	6.3953	6,436.3000	6.4363	0.641	0	0	0
2017-07-26	2050	01/02/2018	140.25	Put	Bond Future	6,415.2900	6.4153	6,456.3000	6.4563	0.639	0	0	0
2017-07-26	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2050	01/02/2018	140.24	Put	Bond Future	6,405.2900	6.4053	6,446.3000	6.4463	0.640	0	0	0
2017-07-26	2050	03/05/2018	135.61	Call	Bond Future	811.0500	0.8111	767.8800	0.7679	(5.323)	0	0	0
2017-07-26	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2050	03/05/2018			Bond Future	136.4210	136.4210	136.3779	136.3779	(0.032)	0.0000	0.0000	0
2017-07-26	2050	03/05/2018	135.62	Call	Bond Future	801.0500	0.8011	757.8800	0.7579	(5.389)	0	0	0
2017-07-26	2050	03/05/2018	135.63	Call	Bond Future	791.0500	0.7911	747.8800	0.7479	(5.457)	0	0	0
2017-07-26	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	AL37	03/08/2017			Index Future	548.4810	548.4810	548.7960	548.7960	0.057	0.0000	0.0000	0
2017-07-26	AL37	02/11/2017			Index Future	558.5860	558.5860	558.9060	558.9060	0.057	0.0000	0.0000	0
2017-07-26	AL37	01/02/2018			Index Future	568.9670	568.9670	569.2910	569.2910	0.057	0.0000	0.0000	0
2017-07-26	AL37	03/05/2018			Index Future	579.6730	579.6730	580.0010	580.0010	0.057	0.0000	0.0000	0
2017-07-26	AL7T	03/08/2017			Index Future	631.3430	631.3430	631.9380	631.9380	0.094	0.0000	0.0000	0
2017-07-26	AL7T	02/11/2017			Index Future	642.9740	642.9740	643.5800	643.5800	0.094	0.0000	0.0000	0
2017-07-26	AL7T	01/02/2018			Index Future	654.9240	654.9240	655.5390	655.5390	0.094	0.0000	0.0000	0
2017-07-26	AL7T	03/05/2018			Index Future	667.2480	667.2480	667.8700	667.8700	0.093	0.0000	0.0000	0
2017-07-26	ALBI	03/08/2017			Index Future	565.4010	565.4010	565.9780	565.9780	0.102	0.0000	0.0000	534
2017-07-26	ALBI	02/11/2017			Index Future	575.8170	575.8170	576.4050	576.4050	0.102	0.0000	0.0000	62
2017-07-26	ALBI	01/02/2018			Index Future	586.5190	586.5190	587.1150	587.1150	0.102	0.0000	0.0000	0
2017-07-26	ALBI	03/05/2018			Index Future	597.5560	597.5560	598.1600	598.1600	0.101	0.0000	0.0000	0
2017-07-26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	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
2017-07-26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-07-26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	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
2017-07-26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-26	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	EL28	03/08/2017			Bond Future	127.0735	127.0735	127.0425	127.0425	(0.024)	0.0000	0.0000	0
2017-07-26	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	EL28	03/08/2017	135.16	Put	Bond Future	8,086.5000	8.0865	8,117.4500	8.1175	0.383	0	0	0
2017-07-26	EL28	03/08/2017	135.18	Put	Bond Future	8,106.5000	8.1065	8,137.4500	8.1375	0.382	0	0	0
2017-07-26	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	EL28	03/08/2017	135.17	Put	Bond Future	8,096.5000	8.0965	8,127.4500	8.1275	0.382	0	0	0
2017-07-26	EL28	02/11/2017			Bond Future	127.7228	127.7228	127.6902	127.6902	(0.026)	0.0000	0.0000	0
2017-07-26	EL28	02/11/2017	133.87	Put	Bond Future	6,147.2000	6.1472	6,179.8400	6.1798	0.531	0	0	0
2017-07-26	EL28	02/11/2017	133.89	Put	Bond Future	6,167.2000	6.1672	6,199.8400	6.1998	0.529	0	0	0
2017-07-26	EL28	02/11/2017	133.88	Put	Bond Future	6,157.2000	6.1572	6,189.8400	6.1898	0.530	0	0	0
2017-07-26	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	EL28	01/02/2018			Bond Future	130.1511	130.1511	130.1181	130.1181	(0.025)	0.0000	0.0000	0
2017-07-26	EL28	01/02/2018	132.29	Put	Bond Future	2,138.9200	2.1389	2,171.8700	2.1719	1.540	0	0	0
2017-07-26	EL28	01/02/2018	132.31	Put	Bond Future	2,158.9200	2.1589	2,191.8700	2.1919	1.526	0	0	0
2017-07-26	EL28	01/02/2018	132.30	Put	Bond Future	2,148.9200	2.1489	2,181.8700	2.1819	1.533	0	0	0
2017-07-26	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	EL28	03/05/2018			Bond Future	132.6663	132.6663	132.6314	132.6314	(0.026)	0.0000	0.0000	0
2017-07-26	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	EL28	03/05/2018	133.18	Put	Bond Future	513.7100	0.5137	548.6000	0.5486	6.792	0	0	0
2017-07-26	EL28	03/05/2018	133.20	Put	Bond Future	533.7100	0.5337	568.6000	0.5686	6.537	0	0	0
2017-07-26	EL28	03/05/2018	133.19	Put	Bond Future	523.7100	0.5237	558.6000	0.5586	6.662	0	0	0
2017-07-26	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	03/08/2017			Bond Future	10.7622	78.2514	10.7439	78.3644	(0.171)	0.0000	0.0000	9,466
2017-07-26	ES33	03/08/2017	10.53	Put	Bond Future	1,445.5200	1.4455	1,332.6100	1.3326	(7.811)	0	0	0
2017-07-26	ES33	03/08/2017	10.55	Put	Bond Future	1,319.4200	1.3194	1,206.5100	1.2065	(8.558)	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
2017-07-26	ES33	03/08/2017	10.54	Put	Bond Future	1,382.4300		1.3824	1,269.5200	1.2695	(8.168)	0	0	0
2017-07-26	ES33	03/08/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	03/08/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	02/11/2017	10.66	Put	Bond Future	1,244.4100		1.2444	1,129.5900	1.1296	(9.227)	0	0	0
2017-07-26	ES33	02/11/2017			Bond Future	10.8635		75.9031	10.8445	76.0179	(0.175)	0.0000	0.0000	0
2017-07-26	ES33	02/11/2017	10.68	Put	Bond Future	1,120.7700		1.1208	1,005.9500	1.0059	(10.245)	0	0	0
2017-07-26	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	02/11/2017	10.67	Put	Bond Future	1,182.5500		1.1825	1,067.7300	1.0677	(9.710)	0	0	0
2017-07-26	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	01/02/2018	10.99	Call	Bond Future	119.9700		0.1200	236.7100	0.2367	97.308	0	0	0
2017-07-26	ES33	01/02/2018			Bond Future	10.9698		77.3135	10.9502	77.4302	(0.179)	0.0000	0.0000	0
2017-07-26	ES33	01/02/2018	11.00	Call	Bond Future	179.2000		0.1792	295.9400	0.2959	65.145	0	0	0
2017-07-26	ES33	01/02/2018	11.01	Call	Bond Future	238.3500		0.2384	355.0900	0.3551	48.978	0	0	0
2017-07-26	ES33	01/02/2018	10.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	03/05/2018			Bond Future	11.0737		74.9758	11.0535	75.0945	(0.183)	0.0000	0.0000	0
2017-07-26	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	ES33	03/05/2018	11.22	Call	Bond Future	847.8200		0.8478	966.4700	0.9665	13.995	0	0	0
2017-07-26	ES33	03/05/2018	11.20	Call	Bond Future	732.7500		0.7328	851.4000	0.8514	16.192	0	0	0
2017-07-26	ES33	03/05/2018	11.21	Call	Bond Future	790.3200		0.7903	908.9700	0.9090	15.013	0	0	0
2017-07-26	ES42	03/08/2017			Bond Future	11.0073		81.2444	10.9939	81.3369	(0.122)	0.0000	0.0000	7,957
2017-07-26	ES42	02/11/2017			Bond Future	11.1087		78.4802	11.0949	78.5741	(0.124)	0.0000	0.0000	0
2017-07-26	ES42	01/02/2018			Bond Future	11.2115		79.9383	11.1972	80.0339	(0.127)	0.0000	0.0000	0
2017-07-26	ES42	03/05/2018			Bond Future	11.3172		77.1807	11.3025	77.2776	(0.130)	0.0000	0.0000	0
2017-07-26	GOVI	03/08/2017			GOVI	564.3040		564.3040	564.9090	564.9090	0.107	0.0000	0.0000	107
2017-07-26	GOVI	03/08/2017	561.09	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	GOVI	03/08/2017	561.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	GOVI	03/08/2017	561.10	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	GOVI	03/08/2017	561.09	Call	GOVI	32,140.0000		3.2140	38,190.0000	3.8190	18.824	0	0	0
2017-07-26	GOVI	03/08/2017	561.10	Call	GOVI	32,040.0000		3.2040	38,090.0000	3.8090	18.883	0	0	0
2017-07-26	GOVI	03/08/2017	561.11	Call	GOVI	31,940.0000		3.1940	37,990.0000	3.7990	18.942	0	0	0
2017-07-26	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	GOVI	02/11/2017			GOVI	574.7000		574.7000	575.3170	575.3170	0.107	0.0000	0.0000	374
2017-07-26	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	GOVI	02/11/2017	572.44	Call	GOVI	22,600.0000		2.2600	28,770.0000	2.8770	27.301	0	0	0
2017-07-26	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	GOVI	02/11/2017	572.45	Call	GOVI	22,500.0000		2.2500	28,670.0000	2.8670	27.422	0	0	0
2017-07-26	GOVI	02/11/2017	572.46	Call	GOVI	22,400.0000		2.2400	28,570.0000	2.8570	27.545	0	0	0
2017-07-26	GOVI	01/02/2018			GOVI	585.3810		585.3810	586.0070	586.0070	0.107	0.0000	0.0000	0
2017-07-26	GOVI	01/02/2018	581.03	Call	GOVI	43,510.0000		4.3510	49,770.0000	4.9770	14.387	0	0	0
2017-07-26	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
2017-07-26	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	GOVI	01/02/2018	581.04	Call	GOVI	43,410.0000	4.3410	49,670.0000	4.9670	14.421	0	0	0
2017-07-26	GOVI	01/02/2018	581.02	Call	GOVI	43,610.0000	4.3610	49,870.0000	4.9870	14.355	0	0	0
2017-07-26	GOVI	03/05/2018	590.29	Call	GOVI	61,060.0000	6.1060	67,400.0000	6.7400	10.383	0	0	0
2017-07-26	GOVI	03/05/2018	590.27	Call	GOVI	61,260.0000	6.1260	67,600.0000	6.7600	10.349	0	0	0
2017-07-26	GOVI	03/05/2018			GOVI	596.3960	596.3960	597.0300	597.0300	0.106	0.0000	0.0000	0
2017-07-26	GOVI	03/05/2018	590.28	Call	GOVI	61,160.0000	6.1160	67,500.0000	6.7500	10.366	0	0	0
2017-07-26	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-07-26	IGOV	03/08/2017			Index Future	246.2880	246.2880	246.3410	246.3410	0.022	0.0000	0.0000	1,241
2017-07-26	IGOV	02/11/2017			Index Future	250.9250	250.9250	250.9780	250.9780	0.021	0.0000	0.0000	0
2017-07-26	IGOV	01/02/2018			Index Future	255.6960	255.6960	255.7510	255.7510	0.022	0.0000	0.0000	0
2017-07-26	IGOV	03/05/2018			Index Future	260.6380	260.6380	260.6910	260.6910	0.020	0.0000	0.0000	0
2017-07-26	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017-07-26	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-07-26	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-07-26	IS01	21/12/2017			Interest Rate Swap	99.7527	99.7527	99.7511	99.7511	(0.002)	0.0000	0.0000	0
2017-07-26	IS01	15/03/2018			Interest Rate Swap	99.6275	99.6275	99.6249	99.6249	(0.003)	0.0000	0.0000	0
2017-07-26	IS01	21/06/2018			Interest Rate Swap	99.6892	99.6892	99.6811	99.6811	(0.008)	0.0000	0.0000	0
2017-07-26	IS01	20/09/2018			Interest Rate Swap	99.7972	99.7972	99.7706	99.7706	(0.027)	0.0000	0.0000	0
2017-07-26	IS02	18/12/2017			Interest Rate Swap	99.7841	99.7841	99.7829	99.7829	(0.001)	0.0000	0.0000	0
2017-07-26	IS02	16/03/2018			Interest Rate Swap	98.9048	98.9048	98.9017	98.9017	(0.003)	0.0000	0.0000	0
2017-07-26	IS02	15/06/2018			Interest Rate Swap	98.3819	98.3819	98.3755	98.3755	(0.007)	0.0000	0.0000	0
2017-07-26	IS02	21/09/2018			Interest Rate Swap	98.2630	98.2630	98.2361	98.2361	(0.027)	0.0000	0.0000	0
2017-07-26	IS02	21/12/2018			Interest Rate Swap	98.5600	98.5600	98.5300	98.5300	(0.030)	0.0000	0.0000	0
2017-07-26	IS02	15/03/2019			Interest Rate Swap	98.8839	98.8839	98.8508	98.8508	(0.033)	0.0000	0.0000	0
2017-07-26	IS02	21/06/2019			Interest Rate Swap	99.2093	99.2093	99.1695	99.1695	(0.040)	0.0000	0.0000	0
2017-07-26	IS02	20/09/2019			Interest Rate Swap	99.5635	99.5635	99.5144	99.5144	(0.049)	0.0000	0.0000	0
2017-07-26	IS05	17/12/2020			Interest Rate Swap	95.5898	95.5898	95.4764	95.4764	(0.119)	0.0000	0.0000	0
2017-07-26	IS05	16/03/2021			Interest Rate Swap	94.7986	94.7986	94.6706	94.6706	(0.135)	0.0000	0.0000	0
2017-07-26	IS05	15/06/2021			Interest Rate Swap	93.9820	93.9820	93.8408	93.8408	(0.150)	0.0000	0.0000	0
2017-07-26	IS05	21/09/2021			Interest Rate Swap	94.1397	94.1397	93.9868	93.9868	(0.162)	0.0000	0.0000	0
2017-07-26	IS05	21/12/2021			Interest Rate Swap	96.3149	96.3149	96.1544	96.1544	(0.167)	0.0000	0.0000	51
2017-07-26	IS05	15/03/2022			Interest Rate Swap	96.4280	96.4280	96.2610	96.2610	(0.173)	0.0000	0.0000	0
2017-07-26	IS05	21/06/2022			Interest Rate Swap	97.6109	97.6109	97.4388	97.4388	(0.176)	0.0000	0.0000	0
2017-07-26	IS05	20/09/2022			Interest Rate Swap	99.8108	99.8108	99.6386	99.6386	(0.173)	0.0000	0.0000	0
2017-07-26	IS10	17/12/2025			Interest Rate Swap	94.4694	94.4694	94.2635	94.2635	(0.218)	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
2017-07-26	IS10	16/03/2026			Interest Rate Swap	91.4718	91.4718	91.2669	91.2669	(0.224)	0.0000	0.0000	0
2017-07-26	IS10	15/06/2026			Interest Rate Swap	90.2250	90.2250	90.0214	90.0214	(0.226)	0.0000	0.0000	0
2017-07-26	IS10	21/09/2026			Interest Rate Swap	92.4024	92.4024	92.1986	92.1986	(0.221)	0.0000	0.0000	0
2017-07-26	IS10	21/12/2026			Interest Rate Swap	96.2072	96.2072	96.0027	96.0027	(0.213)	0.0000	0.0000	0
2017-07-26	IS10	15/03/2027			Interest Rate Swap	94.7865	94.7865	94.5737	94.5737	(0.224)	0.0000	0.0000	0
2017-07-26	IS10	21/06/2027			Interest Rate Swap	96.8773	96.8773	96.6592	96.6592	(0.225)	0.0000	0.0000	0
2017-07-26	IS10	20/09/2027			Interest Rate Swap	100.6135	100.6135	100.3949	100.3949	(0.217)	0.0000	0.0000	0
2017-07-26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-07-26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-07-26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-07-26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-07-26	JBAF	16/08/2017			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017-07-26	JBAF	20/09/2017			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017-07-26	JBAF	18/10/2017			Jibar Tradeable Future	6.8900	93.1100	6.9000	93.1000	0.145	0.0000	0.0000	0
2017-07-26	JBAF	15/11/2017			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2017-07-26	JBAF	20/12/2017			Jibar Tradeable Future	6.7700	93.2300	6.7600	93.2400	(0.148)	0.0000	0.0000	0
2017-07-26	JBAF	17/01/2018			Jibar Tradeable Future	7.0200	92.9800	6.7300	93.2700	(4.131)	0.0000	0.0000	0
2017-07-26	JBAF	20/03/2018			Jibar Tradeable Future	6.6500	93.3500	6.6600	93.3400	0.150	0.0000	0.0000	2,500
2017-07-26	JBAF	20/06/2018			Jibar Tradeable Future	6.6100	93.3900	6.6300	93.3700	0.303	0.0000	0.0000	0
2017-07-26	JBAF	19/09/2018			Jibar Tradeable Future	6.6400	93.3600	6.6500	93.3500	0.151	0.0000	0.0000	0
2017-07-26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-07-26	JBAF	19/12/2018			Jibar Tradeable Future	6.6800	93.3200	6.7000	93.3000	0.299	0.0000	0.0000	0
2017-07-26	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7700	93.2300	0.594	0.0000	0.0000	0
2017-07-26	JBAF	19/06/2019			Jibar Tradeable Future	6.7900	93.2100	6.8300	93.1700	0.589	0.0000	0.0000	0
2017-07-26	R023	03/08/2017	8.60	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017-07-26	R023	03/08/2017			Bond Future	7.8581	102.9027	7.8472	102.9509	(0.139)	0.0000	0.0000	33,649
2017-07-26	R023	03/08/2017	8.59	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017-07-26	R023	03/08/2017	8.60	Call	Bond Future	3,217.4100	3.2174	3,265.6100	3.2656	1.498	0	0	0
2017-07-26	R023	03/08/2017	8.58	Call	Bond Future	3,132.3600	3.1324	3,180.5600	3.1806	1.539	0	0	0
2017-07-26	R023	03/08/2017	8.59	Call	Bond Future	3,174.9000	3.1749	3,223.1000	3.2231	1.518	0	0	0
2017-07-26	R023	03/08/2017	8.58	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017-07-26	R023	02/11/2017	8.56	Call	Bond Future	2,976.9700	2.9770	3,014.7000	3.0147	1.267	0	0	0
2017-07-26	R023	02/11/2017			Bond Future	7.8829	100.8705	7.8714	100.9192	(0.145)	0.0000	0.0000	7,577
2017-07-26	R023	02/11/2017	8.58	Call	Bond Future	3,050.0600	3.0501	3,088.3100	3.0883	1.254	0	0	0
2017-07-26	R023	02/11/2017	8.57	Call	Bond Future	3,013.4000	3.0134	3,051.4000	3.0514	1.261	0	0	0
2017-07-26	R023	02/11/2017	8.56	Put	Bond Future	142.9500	0.1429	131.9300	0.1319	(7.709)	0	0	0
2017-07-26	R023	02/11/2017	8.58	Put	Bond Future	133.8500	0.1338	123.3500	0.1234	(7.845)	0	0	0
2017-07-26	R023	02/11/2017	8.57	Put	Bond Future	138.2800	0.1383	127.5300	0.1275	(7.774)	0	0	0
2017-07-26	R023	01/02/2018			Bond Future	7.9086	102.7449	7.8965	102.7943	(0.153)	0.0000	0.0000	0
2017-07-26	R023	01/02/2018	8.32	Call	Bond Future	2,340.6400	2.3406	2,369.4200	2.3694	1.230	0	0	0
2017-07-26	R023	01/02/2018	8.33	Call	Bond Future	2,369.1200	2.3691	2,398.1300	2.3981	1.225	0	0	0
2017-07-26	R023	01/02/2018	8.31	Put	Bond Future	687.4200	0.6874	666.5500	0.6666	(3.036)	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
2017-07-26	R023	01/02/2018	8.33	Put	Bond Future	663.8500	0.6639	643.4400	0.6434	(3.074)	0	0	0
2017-07-26	R023	01/02/2018	8.32	Put	Bond Future	675.4200	0.6754	654.7800	0.6548	(3.056)	0	0	0
2017-07-26	R023	01/02/2018	8.31	Call	Bond Future	2,312.5700	2.3126	2,341.1200	2.3411	1.235	0	0	0
2017-07-26	R023	03/05/2018	8.27	Call	Bond Future	2,359.2100	2.3592	2,378.3700	2.3784	0.812	0	0	0
2017-07-26	R023	03/05/2018			Bond Future	7.9248	100.7473	7.9120	100.7973	(0.161)	0.0000	0.0000	0
2017-07-26	R023	03/05/2018	8.28	Call	Bond Future	2,383.9900	2.3840	2,403.7000	2.4037	0.827	0	0	0
2017-07-26	R023	03/05/2018	8.29	Call	Bond Future	2,409.2300	2.4092	2,429.1600	2.4292	0.827	0	0	0
2017-07-26	R023	03/05/2018	8.27	Put	Bond Future	1,016.1100	1.0161	985.2800	0.9853	(3.034)	0	0	0
2017-07-26	R023	03/05/2018	8.29	Put	Bond Future	989.0100	0.9890	958.9500	0.9589	(3.039)	0	0	0
2017-07-26	R023	03/05/2018	8.28	Put	Bond Future	1,002.3200	1.0023	972.0400	0.9720	(3.021)	0	0	0
2017-07-26	R035	03/08/2017			Bond Future	9.5826	97.9138	9.5655	98.0516	(0.179)	0.0000	0.0000	6,832
2017-07-26	R035	03/08/2017	9.50	Put	Bond Future	667.7300	0.6677	529.9700	0.5300	(20.631)	0	0	0
2017-07-26	R035	03/08/2017	9.52	Put	Bond Future	505.4600	0.5055	367.7000	0.3677	(27.254)	0	0	0
2017-07-26	R035	03/08/2017	9.51	Put	Bond Future	586.5400	0.5865	448.7800	0.4488	(23.487)	0	0	0
2017-07-26	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R035	02/11/2017			Bond Future	9.6454	95.2194	9.6277	95.3593	(0.183)	0.0000	0.0000	4,309
2017-07-26	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R035	02/11/2017	9.59	Put	Bond Future	440.7200	0.4407	300.7900	0.3008	(31.750)	0	0	0
2017-07-26	R035	02/11/2017	9.61	Put	Bond Future	281.1400	0.2811	141.2100	0.1412	(49.772)	0	0	0
2017-07-26	R035	02/11/2017	9.60	Put	Bond Future	360.8800	0.3609	220.9500	0.2209	(38.775)	0	0	0
2017-07-26	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R035	01/02/2018			Bond Future	9.7106	96.9887	9.6924	97.1311	(0.187)	0.0000	0.0000	0
2017-07-26	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R035	01/02/2018	9.75	Call	Bond Future	307.6500	0.3077	450.0600	0.4501	46.290	0	0	0
2017-07-26	R035	01/02/2018	9.73	Call	Bond Future	151.7500	0.1518	294.1600	0.2942	93.845	0	0	0
2017-07-26	R035	01/02/2018	9.74	Call	Bond Future	229.7500	0.2298	372.1600	0.3722	61.985	0	0	0
2017-07-26	R035	03/05/2018			Bond Future	9.7712	94.3123	9.7525	94.4570	(0.191)	0.0000	0.0000	0
2017-07-26	R035	03/05/2018	9.90	Call	Bond Future	987.2000	0.9872	1,131.8900	1.1319	14.657	0	0	0
2017-07-26	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R035	03/05/2018	9.91	Call	Bond Future	1,063.1600	1.0632	1,207.8500	1.2078	13.609	0	0	0
2017-07-26	R035	03/05/2018	9.89	Call	Bond Future	911.1500	0.9111	1,055.8400	1.0558	15.880	0	0	0
2017-07-26	R186	03/08/2017	9.35	Call	Bond Future	5,354.8900	5.3549	5,469.1200	5.4691	2.133	0	0	0
2017-07-26	R186	03/08/2017	8.93	Put	Bond Future	12.7300	0.0127	6.8800	0.0069	(45.954)	0	0	0
2017-07-26	R186	03/08/2017			Bond Future	8.5457	113.7834	8.5291	113.8976	(0.194)	0.0000	0.0000	88,483
2017-07-26	R186	03/08/2017	9.50	Call	Bond Future	6,315.5400	6.3155	6,429.7800	6.4298	1.809	0	0	0
2017-07-26	R186	03/08/2017	8.92	Put	Bond Future	14.4900	0.0145	7.9500	0.0080	(45.135)	0	0	0
2017-07-26	R186	03/08/2017	8.90	Call	Bond Future	2,420.7200	2.4207	2,526.8000	2.5268	4.382	0	0	0
2017-07-26	R186	03/08/2017	8.85	Put	Bond Future	34.2700	0.0343	20.6800	0.0207	(39.656)	0	0	733
2017-07-26	R186	03/08/2017	8.80	Put	Bond Future	59.9600	0.0600	38.5800	0.0386	(35.657)	0	0	7,100

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
2017-07-26	R186	03/08/2017	8.91	Call	Bond Future	2,485.2900	2.4853	2,592.2100	2.5922	4.302	0	0	0
2017-07-26	R186	03/08/2017	8.93	Call	Bond Future	2,614.9600	2.6150	2,723.3500	2.7233	4.145	0	0	0
2017-07-26	R186	03/08/2017	8.75	Call	Bond Future	1,493.8200	1.4938	1,576.2900	1.5763	5.521	0	0	0
2017-07-26	R186	03/08/2017	8.65	Put	Bond Future	246.1100	0.2461	187.9400	0.1879	(23.636)	0	0	2,500
2017-07-26	R186	03/08/2017	9.00	Put	Bond Future	4.8500	0.0049	2.3700	0.0024	(51.134)	0	0	0
2017-07-26	R186	03/08/2017	9.35	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	733
2017-07-26	R186	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2017-07-26	R186	03/08/2017	8.92	Call	Bond Future	2,550.0300	2.5500	2,657.7300	2.6577	4.223	0	0	0
2017-07-26	R186	03/08/2017	8.90	Put	Bond Future	18.7100	0.0187	10.5500	0.0105	(43.613)	0	0	0
2017-07-26	R186	03/08/2017	8.85	Call	Bond Future	2,101.4800	2.1015	2,202.1300	2.2021	4.789	0	0	0
2017-07-26	R186	03/08/2017	8.75	Put	Bond Future	100.2800	0.1003	68.5100	0.0685	(31.681)	0	0	3,654
2017-07-26	R186	03/08/2017	8.80	Call	Bond Future	1,791.0200	1.7910	1,883.8800	1.8839	5.185	0	0	0
2017-07-26	R186	03/08/2017	8.91	Put	Bond Future	16.4900	0.0165	9.1700	0.0092	(44.391)	0	0	0
2017-07-26	R186	03/08/2017	8.65	Call	Bond Future	960.4700	0.9605	1,016.5400	1.0165	5.838	0	0	0
2017-07-26	R186	03/08/2017	9.00	Call	Bond Future	3,072.3800	3.0724	3,184.1400	3.1841	3.638	0	0	0
2017-07-26	R186	02/11/2017	8.89	Put	Bond Future	946.4800	0.9465	901.6300	0.9016	(4.739)	0	0	0
2017-07-26	R186	02/11/2017	8.88	Call	Bond Future	2,897.4300	2.8974	2,967.5100	2.9675	2.419	0	0	0
2017-07-26	R186	02/11/2017			Bond Future	8.5896	115.8799	8.5724	115.9960	(0.201)	0.0000	0.0000	75,594
2017-07-26	R186	02/11/2017	8.89	Call	Bond Future	2,941.6800	2.9417	3,012.8600	3.0129	2.420	0	0	0
2017-07-26	R186	02/11/2017	8.90	Call	Bond Future	2,986.4600	2.9865	3,058.7200	3.0587	2.420	0	0	0
2017-07-26	R186	02/11/2017	9.00	Put	Bond Future	735.7500	0.7358	702.2100	0.7022	(4.559)	0	0	5,000
2017-07-26	R186	02/11/2017	8.88	Put	Bond Future	967.8800	0.9679	921.9300	0.9219	(4.747)	0	0	0
2017-07-26	R186	02/11/2017	8.90	Put	Bond Future	925.6600	0.9257	881.8900	0.8819	(4.729)	0	0	0
2017-07-26	R186	02/11/2017	9.00	Call	Bond Future	3,449.7200	3.4497	3,532.2100	3.5322	2.391	0	0	0
2017-07-26	R186	01/02/2018	8.96	Call	Bond Future	3,627.7000	3.6277	3,701.2700	3.7013	2.028	0	0	0
2017-07-26	R186	01/02/2018			Bond Future	8.6345	112.7328	8.6166	112.8507	(0.208)	0.0000	0.0000	0
2017-07-26	R186	01/02/2018	8.97	Call	Bond Future	3,668.7400	3.6687	3,743.6700	3.7437	2.042	0	0	0
2017-07-26	R186	01/02/2018	8.98	Call	Bond Future	3,710.3000	3.7103	3,786.2900	3.7863	2.048	0	0	0
2017-07-26	R186	01/02/2018	8.96	Put	Bond Future	1,517.9500	1.5179	1,473.6700	1.4737	(2.917)	0	0	0
2017-07-26	R186	01/02/2018	8.97	Put	Bond Future	1,495.0100	1.4950	1,452.0900	1.4521	(2.871)	0	0	0
2017-07-26	R186	01/02/2018	8.98	Put	Bond Future	1,472.6300	1.4726	1,430.7700	1.4308	(2.843)	0	0	0
2017-07-26	R186	03/05/2018	8.91	Put	Bond Future	2,277.0000	2.2770	2,224.0900	2.2241	(2.324)	0	0	0
2017-07-26	R186	03/05/2018			Bond Future	8.6793	114.8533	8.6606	114.9730	(0.215)	0.0000	0.0000	0
2017-07-26	R186	03/05/2018	8.93	Put	Bond Future	2,225.5200	2.2255	2,174.9600	2.1750	(2.272)	0	0	0
2017-07-26	R186	03/05/2018	8.92	Put	Bond Future	2,250.9500	2.2509	2,199.2200	2.1992	(2.298)	0	0	0
2017-07-26	R186	03/05/2018	8.91	Call	Bond Future	3,742.2700	3.7423	3,809.0700	3.8091	1.785	0	0	0
2017-07-26	R186	03/05/2018	8.92	Call	Bond Future	3,779.1500	3.7792	3,847.1300	3.8471	1.799	0	0	0
2017-07-26	R186	03/05/2018	8.93	Call	Bond Future	3,816.6100	3.8166	3,885.7600	3.8858	1.812	0	0	0
2017-07-26	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R197	03/08/2017			Bond Future	295.3225	295.3225	295.2332	295.2332	(0.030)	0.0000	0.0000	950
2017-07-26	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R197	03/08/2017	308.05	Put	Bond Future	12,727.5200	12.7275	12,816.7600	12.8168	0.701	0	0	0
2017-07-26	R197	03/08/2017	308.07	Put	Bond Future	12,747.5200	12.7475	12,836.7600	12.8368	0.700	0	0	0
2017-07-26	R197	03/08/2017	308.06	Put	Bond Future	12,737.5200	12.7375	12,826.7600	12.8268	0.701	0	0	0
2017-07-26	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R197	02/11/2017			Bond Future	300.8840	300.8840	300.7904	300.7904	(0.031)	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
2017-07-26	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R197	02/11/2017	305.15	Put	Bond Future	4,266.0400	4.2660	4,359.5600	4.3596	2.192	0	0	0
2017-07-26	R197	02/11/2017	305.17	Put	Bond Future	4,286.0400	4.2860	4,379.5600	4.3796	2.182	0	0	0
2017-07-26	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R197	02/11/2017	305.16	Put	Bond Future	4,276.0400	4.2760	4,369.5600	4.3696	2.187	0	0	0
2017-07-26	R197	01/02/2018			Bond Future	299.5546	299.5546	299.4599	299.4599	(0.032)	0.0000	0.0000	0
2017-07-26	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R197	01/02/2018	301.66	Put	Bond Future	2,105.4400	2.1054	2,200.1500	2.2001	4.498	0	0	0
2017-07-26	R197	01/02/2018	301.68	Put	Bond Future	2,125.4400	2.1254	2,220.1500	2.2201	4.456	0	0	0
2017-07-26	R197	01/02/2018	301.67	Put	Bond Future	2,115.4400	2.1154	2,210.1500	2.2101	4.477	0	0	0
2017-07-26	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R197	03/05/2018	304.46	Call	Bond Future	883.3800	0.8834	783.8100	0.7838	(11.271)	0	0	0
2017-07-26	R197	03/05/2018			Bond Future	305.3434	305.3434	305.2438	305.2438	(0.033)	0.0000	0.0000	0
2017-07-26	R197	03/05/2018	304.44	Call	Bond Future	903.3800	0.9034	803.8100	0.8038	(11.022)	0	0	0
2017-07-26	R197	03/05/2018	304.45	Call	Bond Future	893.3800	0.8934	793.8100	0.7938	(11.145)	0	0	0
2017-07-26	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R202	03/08/2017			Bond Future	236.7192	236.7192	236.6496	236.6496	(0.029)	0.0000	0.0000	20,323
2017-07-26	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R202	03/08/2017	258.35	Put	Bond Future	21,630.8000	21.6308	21,700.4400	21.7004	0.322	0	0	0
2017-07-26	R202	03/08/2017	258.37	Put	Bond Future	21,650.8000	21.6508	21,720.4400	21.7204	0.322	0	0	0
2017-07-26	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R202	03/08/2017	258.36	Put	Bond Future	21,640.8000	21.6408	21,710.4400	21.7104	0.322	0	0	0
2017-07-26	R202	02/11/2017			Bond Future	241.1771	241.1771	241.1041	241.1041	(0.030)	0.0000	0.0000	12,807
2017-07-26	R202	02/11/2017	253.89	Put	Bond Future	12,712.8600	12.7129	12,785.9300	12.7859	0.575	0	0	0
2017-07-26	R202	02/11/2017	253.91	Put	Bond Future	12,732.8600	12.7329	12,805.9300	12.8059	0.574	0	0	0
2017-07-26	R202	02/11/2017	253.90	Put	Bond Future	12,722.8600	12.7229	12,795.9300	12.7959	0.574	0	0	0
2017-07-26	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R202	01/02/2018	249.06	Put	Bond Future	7,041.8000	7.0418	7,115.7900	7.1158	1.051	0	0	0
2017-07-26	R202	01/02/2018			Bond Future	242.0182	242.0182	241.9442	241.9442	(0.031)	0.0000	0.0000	0
2017-07-26	R202	01/02/2018	249.08	Put	Bond Future	7,061.8000	7.0618	7,135.7900	7.1358	1.048	0	0	0
2017-07-26	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R202	01/02/2018	249.07	Put	Bond Future	7,051.8000	7.0518	7,125.7900	7.1258	1.049	0	0	0
2017-07-26	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R202	03/05/2018			Bond Future	246.6951	246.6951	246.6173	246.6173	(0.032)	0.0000	0.0000	0
2017-07-26	R202	03/05/2018	247.47	Put	Bond Future	774.9300	0.7749	852.7200	0.8527	10.038	0	0	0
2017-07-26	R202	03/05/2018	247.49	Put	Bond Future	794.9300	0.7949	872.7200	0.8727	9.786	0	0	0
2017-07-26	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R202	03/05/2018	247.48	Put	Bond Future	784.9300	0.7849	862.7200	0.8627	9.910	0	0	0
2017-07-26	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	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	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
2017-07-26	R203	03/08/2017	4.89	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R203	03/08/2017			Bond Future		7.0539	103.3659	7.0554	103.3657	0.021	0.0000	0.0000	0
2017-07-26	R203	03/08/2017	4.87	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R203	03/08/2017	4.88	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R203	03/08/2017	4.87	Put	Bond Future		233.8300	0.2338	234.0000	0.2340	0.073	0	0	0
2017-07-26	R203	03/08/2017	4.89	Put	Bond Future		231.6800	0.2317	231.8500	0.2318	0.073	0	0	0
2017-07-26	R203	03/08/2017	4.88	Put	Bond Future		232.7500	0.2327	232.9200	0.2329	0.073	0	0	0
2017-07-26	R204	03/08/2017	7.77	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R204	03/08/2017			Bond Future		7.1352	102.1448	7.1111	102.1759	(0.337)	0.0000	0.0000	41,536
2017-07-26	R204	03/08/2017	7.76	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R204	03/08/2017	7.75	Call	Bond Future		791.3800	0.7914	822.5200	0.8225	3.935	0	0	0
2017-07-26	R204	03/08/2017	7.76	Call	Bond Future		804.1800	0.8042	835.3200	0.8353	3.872	0	0	0
2017-07-26	R204	03/08/2017	7.77	Call	Bond Future		816.9700	0.8170	848.1100	0.8481	3.812	0	0	0
2017-07-26	R204	03/08/2017	7.75	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R204	02/11/2017	7.76	Put	Bond Future		0.5000	0.0005	0.3400	0.0003	(32.000)	0	0	0
2017-07-26	R204	02/11/2017			Bond Future		7.0547	104.0268	7.0253	104.0583	(0.417)	0.0000	0.0000	8,290
2017-07-26	R204	02/11/2017	7.75	Put	Bond Future		0.5500	0.0006	0.3700	0.0004	(32.727)	0	0	0
2017-07-26	R204	02/11/2017	7.76	Call	Bond Future		750.2100	0.7502	781.4800	0.7815	4.168	0	0	0
2017-07-26	R204	02/11/2017	7.74	Call	Bond Future		729.1700	0.7292	760.4100	0.7604	4.284	0	0	0
2017-07-26	R204	02/11/2017	7.75	Call	Bond Future		739.6900	0.7397	770.9400	0.7709	4.225	0	0	0
2017-07-26	R204	02/11/2017	7.74	Put	Bond Future		0.6100	0.0006	0.4200	0.0004	(31.148)	0	0	0
2017-07-26	R204	01/02/2018	7.27	Call	Bond Future		384.8700	0.3849	405.5300	0.4055	5.368	0	0	0
2017-07-26	R204	01/02/2018			Bond Future		6.9156	101.9215	6.8777	101.9532	(0.547)	0.0000	0.0000	0
2017-07-26	R204	01/02/2018	7.25	Call	Bond Future		372.6900	0.3727	392.7200	0.3927	5.374	0	0	0
2017-07-26	R204	01/02/2018	7.26	Call	Bond Future		378.6400	0.3786	399.1100	0.3991	5.406	0	0	0
2017-07-26	R204	01/02/2018	7.25	Put	Bond Future		92.7000	0.0927	80.9700	0.0810	(12.654)	0	0	0
2017-07-26	R204	01/02/2018	7.27	Put	Bond Future		88.1700	0.0882	77.0700	0.0771	(12.589)	0	0	0
2017-07-26	R204	01/02/2018	7.26	Put	Bond Future		90.2900	0.0903	79.0000	0.0790	(12.504)	0	0	0
2017-07-26	R204	03/05/2018	7.10	Put	Bond Future		77.1700	0.0772	67.4600	0.0675	(12.583)	0	0	0
2017-07-26	R204	03/05/2018			Bond Future		6.6339	103.8387	6.5810	103.8707	(0.797)	0.0000	0.0000	0
2017-07-26	R204	03/05/2018	7.09	Put	Bond Future		78.5200	0.0785	68.9600	0.0690	(12.175)	0	0	0
2017-07-26	R204	03/05/2018	7.10	Call	Bond Future		358.3900	0.3584	380.6400	0.3806	6.208	0	0	0
2017-07-26	R204	03/05/2018	7.08	Call	Bond Future		349.0700	0.3491	371.3400	0.3713	6.380	0	0	0
2017-07-26	R204	03/05/2018	7.09	Call	Bond Future		353.7200	0.3537	376.1200	0.3761	6.333	0	0	0
2017-07-26	R204	03/05/2018	7.08	Put	Bond Future		79.8900	0.0799	70.2000	0.0702	(12.129)	0	0	0
2017-07-26	R207	03/08/2017	8.19	Call	Bond Future		1,909.0600	1.9091	1,952.6600	1.9527	2.284	0	0	51
2017-07-26	R207	03/08/2017			Bond Future		7.3089	100.3362	7.2891	100.3798	(0.272)	0.0000	0.0000	46,383
2017-07-26	R207	03/08/2017	8.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R207	03/08/2017	8.19	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R207	03/08/2017	8.41	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R207	03/08/2017	8.40	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R207	03/08/2017	8.41	Call	Bond Future		2,378.5600	2.3786	2,422.1600	2.4222	1.833	0	0	0
2017-07-26	R207	03/08/2017	8.39	Call	Bond Future		2,336.0000	2.3360	2,379.6000	2.3796	1.866	0	0	0
2017-07-26	R207	03/08/2017	8.40	Call	Bond Future		2,357.2800	2.3573	2,400.8800	2.4009	1.850	0	0	0
2017-07-26	R207	02/11/2017			Bond Future		7.2829	102.1850	7.2607	102.2291	(0.304)	0.0000	0.0000	3,995

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
2017-07-26	R207	02/11/2017	8.03	Put	Bond Future	9.4700	0.0095	7.9600	0.0080	(15.945)	0	0	0
2017-07-26	R207	02/11/2017	8.05	Put	Bond Future	8.4200	0.0084	7.0600	0.0071	(16.152)	0	0	0
2017-07-26	R207	02/11/2017	8.03	Call	Bond Future	1,482.3100	1.4823	1,524.9300	1.5249	2.875	0	0	0
2017-07-26	R207	02/11/2017	8.04	Put	Bond Future	8.9200	0.0089	7.4800	0.0075	(16.143)	0	0	0
2017-07-26	R207	02/11/2017	8.04	Call	Bond Future	1,501.2900	1.5013	1,543.9800	1.5440	2.844	0	0	0
2017-07-26	R207	02/11/2017	8.05	Call	Bond Future	1,520.3100	1.5203	1,563.0800	1.5631	2.813	0	0	0
2017-07-26	R207	01/02/2018			Bond Future	7.2450	100.4426	7.2200	100.4873	(0.346)	0.0000	0.0000	0
2017-07-26	R207	01/02/2018	7.60	Put	Bond Future	202.2900	0.2023	187.3900	0.1874	(7.366)	0	0	0
2017-07-26	R207	01/02/2018	7.62	Put	Bond Future	192.7400	0.1927	178.5700	0.1786	(7.352)	0	0	0
2017-07-26	R207	01/02/2018	7.60	Call	Bond Future	831.6400	0.8316	861.4300	0.8614	3.582	0	0	0
2017-07-26	R207	01/02/2018	7.61	Put	Bond Future	197.4700	0.1975	183.0600	0.1831	(7.297)	0	0	0
2017-07-26	R207	01/02/2018	7.61	Call	Bond Future	844.4700	0.8445	874.7500	0.8747	3.586	0	0	0
2017-07-26	R207	01/02/2018	7.62	Call	Bond Future	857.3900	0.8574	887.9100	0.8879	3.560	0	0	0
2017-07-26	R207	03/05/2018	7.57	Call	Bond Future	851.2200	0.8512	879.1400	0.8791	3.280	0	0	0
2017-07-26	R207	03/05/2018			Bond Future	7.1963	102.3320	7.1675	102.3771	(0.400)	0.0000	0.0000	0
2017-07-26	R207	03/05/2018	7.58	Call	Bond Future	862.3800	0.8624	890.5000	0.8905	3.261	0	0	0
2017-07-26	R207	03/05/2018	7.56	Put	Bond Future	273.0700	0.2731	255.6400	0.2556	(6.383)	0	0	0
2017-07-26	R207	03/05/2018	7.58	Put	Bond Future	263.9200	0.2639	246.9000	0.2469	(6.449)	0	0	0
2017-07-26	R207	03/05/2018	7.56	Call	Bond Future	840.4500	0.8405	868.1600	0.8682	3.297	0	0	0
2017-07-26	R207	03/05/2018	7.57	Put	Bond Future	268.3000	0.2683	251.0800	0.2511	(6.418)	0	0	0
2017-07-26	R208	03/08/2017	8.32	Call	Bond Future	2,603.1300	2.6031	2,682.0000	2.6820	3.030	0	0	0
2017-07-26	R208	03/08/2017			Bond Future	7.4661	100.1361	7.4406	100.2150	(0.341)	0.0000	0.0000	32,204
2017-07-26	R208	03/08/2017	8.30	Call	Bond Future	2,543.1400	2.5431	2,622.0100	2.6220	3.101	0	0	0
2017-07-26	R208	03/08/2017	8.31	Call	Bond Future	2,573.1400	2.5731	2,652.0100	2.6520	3.065	0	0	0
2017-07-26	R208	03/08/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R208	03/08/2017	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R208	03/08/2017	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R208	02/11/2017	8.18	Put	Bond Future	34.3000	0.0343	31.1500	0.0312	(9.184)	0	0	0
2017-07-26	R208	02/11/2017			Bond Future	7.4664	98.5802	7.4389	98.6603	(0.368)	0.0000	0.0000	18,983
2017-07-26	R208	02/11/2017	8.20	Put	Bond Future	31.1500	0.0312	28.3300	0.0283	(9.053)	0	0	0
2017-07-26	R208	02/11/2017	8.18	Call	Bond Future	2,087.2300	2.0872	2,164.1800	2.1642	3.687	0	0	0
2017-07-26	R208	02/11/2017	8.19	Put	Bond Future	32.6600	0.0327	29.7100	0.0297	(9.032)	0	0	0
2017-07-26	R208	02/11/2017	8.19	Call	Bond Future	2,113.9900	2.1140	2,191.1400	2.1911	3.649	0	0	0
2017-07-26	R208	02/11/2017	8.20	Call	Bond Future	2,140.8600	2.1409	2,218.1400	2.2181	3.610	0	0	0
2017-07-26	R208	01/02/2018	7.85	Put	Bond Future	336.8300	0.3368	325.6300	0.3256	(3.325)	0	0	0
2017-07-26	R208	01/02/2018			Bond Future	7.4633	100.4120	7.4335	100.4933	(0.399)	0.0000	0.0000	0
2017-07-26	R208	01/02/2018	7.84	Put	Bond Future	344.2300	0.3442	332.7400	0.3327	(3.338)	0	0	0
2017-07-26	R208	01/02/2018	7.85	Call	Bond Future	1,384.3600	1.3844	1,454.4700	1.4545	5.064	0	0	0
2017-07-26	R208	01/02/2018	7.83	Call	Bond Future	1,345.4600	1.3455	1,414.7500	1.4147	5.150	0	0	0
2017-07-26	R208	01/02/2018	7.84	Call	Bond Future	1,364.8500	1.3649	1,434.6700	1.4347	5.116	0	0	0
2017-07-26	R208	01/02/2018	7.83	Put	Bond Future	351.7600	0.3518	339.7400	0.3397	(3.417)	0	0	0
2017-07-26	R208	03/05/2018			Bond Future	7.4490	98.8994	7.4165	98.9819	(0.436)	0.0000	0.0000	0
2017-07-26	R208	03/05/2018	7.77	Put	Bond Future	519.9200	0.5199	505.4200	0.5054	(2.789)	0	0	0
2017-07-26	R208	03/05/2018	7.79	Put	Bond Future	503.7500	0.5038	489.1600	0.4892	(2.896)	0	0	0
2017-07-26	R208	03/05/2018	7.78	Put	Bond Future	511.6200	0.5116	497.4000	0.4974	(2.779)	0	0	0
2017-07-26	R208	03/05/2018	7.77	Call	Bond Future	1,329.6300	1.3296	1,397.6000	1.3976	5.112	0	0	0
2017-07-26	R208	03/05/2018	7.78	Call	Bond Future	1,346.4200	1.3464	1,414.6700	1.4147	5.069	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
2017-07-26	R208	03/05/2018	7.79	Call	Bond Future	1,363.6300	1.3636	1,431.5100	1.4315	4.978	0	0	0
2017-07-26	R209	03/08/2017			Bond Future	9.5469	73.7396	9.5300	73.8536	(0.177)	0.0000	0.0000	69,358
2017-07-26	R209	03/08/2017	9.44	Call	Bond Future	284.7400	0.2847	293.9000	0.2939	3.217	0	0	0
2017-07-26	R209	03/08/2017	9.43	Put	Bond Future	1,058.0400	1.0580	951.9200	0.9519	(10.030)	0	0	0
2017-07-26	R209	03/08/2017	9.45	Put	Bond Future	963.4200	0.9634	859.9700	0.8600	(10.738)	0	0	0
2017-07-26	R209	03/08/2017	9.44	Put	Bond Future	1,010.1200	1.0101	905.2700	0.9053	(10.380)	0	0	0
2017-07-26	R209	03/08/2017	9.45	Call	Bond Future	306.3500	0.3064	316.9100	0.3169	3.447	0	0	0
2017-07-26	R209	03/08/2017	9.43	Call	Bond Future	264.2400	0.2642	272.1300	0.2721	2.986	0	0	0
2017-07-26	R209	02/11/2017	9.52	Put	Bond Future	2,264.0800	2.2641	2,200.7000	2.2007	(2.799)	0	0	0
2017-07-26	R209	02/11/2017	9.75	Call	Bond Future	2,503.0400	2.5030	2,569.7300	2.5697	2.664	0	0	0
2017-07-26	R209	02/11/2017	8.30	Put	Bond Future	9,591.1000	9.5911	9,474.1400	9.4741	(1.219)	0	0	0
2017-07-26	R209	02/11/2017			Bond Future	9.6020	71.9493	9.5846	72.0652	(0.181)	0.0000	0.0000	9,335
2017-07-26	R209	02/11/2017	9.54	Put	Bond Future	2,191.5100	2.1915	2,129.3800	2.1294	(2.835)	0	0	0
2017-07-26	R209	02/11/2017	10.00	Call	Bond Future	3,527.2500	3.5273	3,619.3300	3.6193	2.611	0	0	0
2017-07-26	R209	02/11/2017	9.75	Put	Bond Future	1,526.9600	1.5270	1,477.6900	1.4777	(3.227)	0	0	6,500
2017-07-26	R209	02/11/2017	9.53	Put	Bond Future	2,227.5900	2.2276	2,164.8300	2.1648	(2.817)	0	0	0
2017-07-26	R209	02/11/2017	9.00	Put	Bond Future	4,739.6600	4.7397	4,645.6500	4.6456	(1.983)	0	0	0
2017-07-26	R209	02/11/2017	9.54	Call	Bond Future	1,776.4700	1.7765	1,830.3000	1.8303	3.030	0	0	0
2017-07-26	R209	02/11/2017	10.60	Put	Bond Future	259.8600	0.2599	253.1300	0.2531	(2.590)	0	0	1,300
2017-07-26	R209	02/11/2017	9.52	Call	Bond Future	1,714.4100	1.7144	1,766.9900	1.7670	3.067	0	0	0
2017-07-26	R209	02/11/2017	10.00	Put	Bond Future	947.3700	0.9474	923.4900	0.9235	(2.521)	0	0	3,360
2017-07-26	R209	02/11/2017	9.00	Call	Bond Future	553.0300	0.5530	574.9800	0.5750	3.969	0	0	4,100
2017-07-26	R209	02/11/2017	8.30	Call	Bond Future	64.0600	0.0641	63.0600	0.0631	(1.561)	0	0	2,800
2017-07-26	R209	02/11/2017	10.60	Call	Bond Future	6,469.8300	6.4698	6,579.0600	6.5791	1.688	0	0	0
2017-07-26	R209	02/11/2017	9.53	Call	Bond Future	1,745.2800	1.7453	1,798.4800	1.7985	3.048	0	0	0
2017-07-26	R209	01/02/2018	9.72	Call	Bond Future	2,920.7000	2.9207	3,005.2400	3.0052	2.895	0	0	0
2017-07-26	R209	01/02/2018	9.73	Call	Bond Future	2,955.1000	2.9551	3,040.7000	3.0407	2.897	0	0	0
2017-07-26	R209	01/02/2018			Bond Future	9.6579	73.2861	9.6400	73.4041	(0.185)	0.0000	0.0000	0
2017-07-26	R209	01/02/2018	9.71	Call	Bond Future	2,886.7100	2.8867	2,969.7800	2.9698	2.878	0	0	0
2017-07-26	R209	01/02/2018	9.71	Put	Bond Future	2,544.3400	2.5443	2,509.4700	2.5095	(1.370)	0	0	0
2017-07-26	R209	01/02/2018	9.73	Put	Bond Future	2,481.9600	2.4820	2,449.6200	2.4496	(1.303)	0	0	0
2017-07-26	R209	01/02/2018	9.72	Put	Bond Future	2,512.9000	2.5129	2,479.5000	2.4795	(1.329)	0	0	0
2017-07-26	R209	03/05/2018	9.85	Put	Bond Future	2,889.5200	2.8895	2,853.1700	2.8532	(1.258)	0	0	0
2017-07-26	R209	03/05/2018			Bond Future	9.7128	71.5152	9.6945	71.6351	(0.189)	0.0000	0.0000	0
2017-07-26	R209	03/05/2018	9.86	Call	Bond Future	3,811.4500	3.8114	3,896.0500	3.8961	2.220	0	0	0
2017-07-26	R209	03/05/2018	9.84	Call	Bond Future	3,741.9700	3.7420	3,824.4000	3.8244	2.203	0	0	0
2017-07-26	R209	03/05/2018	9.85	Call	Bond Future	3,776.6400	3.7766	3,860.1500	3.8601	2.211	0	0	0
2017-07-26	R209	03/05/2018	9.84	Put	Bond Future	2,918.9500	2.9189	2,881.5200	2.8815	(1.282)	0	0	0
2017-07-26	R209	03/05/2018	9.86	Put	Bond Future	2,860.3200	2.8603	2,825.0600	2.8251	(1.233)	0	0	0
2017-07-26	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R210	03/08/2017	196.29	Put	Bond Future	11,468.9500	11.4689	11,524.4000	11.5244	0.483	0	0	0
2017-07-26	R210	03/08/2017			Bond Future	184.8210	184.8210	184.7656	184.7656	(0.030)	0.0000	0.0000	1,535
2017-07-26	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R210	03/08/2017	196.28	Put	Bond Future	11,458.9500	11.4589	11,514.4000	11.5144	0.484	0	0	0
2017-07-26	R210	03/08/2017	196.30	Put	Bond Future	11,478.9500	11.4789	11,534.4000	11.5344	0.483	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
2017-07-26	R210	02/11/2017	192.07	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R210	02/11/2017	192.08	Put	Bond Future		6,177.5600	6.1776	6,235.7000	6.2357	0.941	0	0	0
2017-07-26	R210	02/11/2017			Bond Future		185.9024	185.9024	185.8443	185.8443	(0.031)	0.0000	0.0000	754
2017-07-26	R210	02/11/2017	192.08	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R210	02/11/2017	192.09	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R210	02/11/2017	192.07	Put	Bond Future		6,167.5600	6.1676	6,225.7000	6.2257	0.943	0	0	0
2017-07-26	R210	02/11/2017	192.09	Put	Bond Future		6,187.5600	6.1876	6,245.7000	6.2457	0.940	0	0	0
2017-07-26	R210	01/02/2018			Bond Future		189.4368	189.4368	189.3780	189.3780	(0.031)	0.0000	0.0000	0
2017-07-26	R210	01/02/2018	192.36	Put	Bond Future		2,923.1700	2.9232	2,982.0100	2.9820	2.013	0	0	0
2017-07-26	R210	01/02/2018	192.38	Put	Bond Future		2,943.1700	2.9432	3,002.0100	3.0020	1.999	0	0	0
2017-07-26	R210	01/02/2018	192.37	Put	Bond Future		2,933.1700	2.9332	2,992.0100	2.9920	2.006	0	0	0
2017-07-26	R210	01/02/2018	192.36	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R210	01/02/2018	192.37	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R210	01/02/2018	192.38	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R210	03/05/2018			Bond Future		190.6489	190.6489	190.5871	190.5871	(0.032)	0.0000	0.0000	0
2017-07-26	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R210	03/05/2018	191.44	Put	Bond Future		791.0900	0.7911	852.9300	0.8529	7.817	0	0	0
2017-07-26	R210	03/05/2018	191.46	Put	Bond Future		811.0900	0.8111	872.9300	0.8729	7.624	0	0	0
2017-07-26	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R210	03/05/2018	191.45	Put	Bond Future		801.0900	0.8011	862.9300	0.8629	7.719	0	0	0
2017-07-26	R212	03/08/2017			Bond Future		148.3086	148.3086	148.2639	148.2639	(0.030)	0.0000	0.0000	3,258
2017-07-26	R212	03/08/2017	153.34	Put	Bond Future		5,031.4400	5.0314	5,076.1400	5.0761	0.888	0	0	0
2017-07-26	R212	03/08/2017	153.36	Put	Bond Future		5,051.4400	5.0514	5,096.1400	5.0961	0.885	0	0	0
2017-07-26	R212	03/08/2017	153.35	Put	Bond Future		5,041.4400	5.0414	5,086.1400	5.0861	0.887	0	0	0
2017-07-26	R212	03/08/2017	153.34	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R212	03/08/2017	153.35	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R212	03/08/2017	153.36	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R212	02/11/2017			Bond Future		151.1016	151.1016	151.0547	151.0547	(0.031)	0.0000	0.0000	3,812
2017-07-26	R212	02/11/2017	152.40	Put	Bond Future		1,298.4300	1.2984	1,345.3400	1.3453	3.613	0	0	0
2017-07-26	R212	02/11/2017	152.42	Put	Bond Future		1,318.4300	1.3184	1,365.3400	1.3653	3.558	0	0	0
2017-07-26	R212	02/11/2017	152.41	Put	Bond Future		1,308.4300	1.3084	1,355.3400	1.3553	3.585	0	0	0
2017-07-26	R212	02/11/2017	152.42	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R212	02/11/2017	152.40	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R212	02/11/2017	152.41	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R212	01/02/2018	154.71	Put	Bond Future		2,795.5900	2.7956	2,843.1000	2.8431	1.699	0	0	0
2017-07-26	R212	01/02/2018			Bond Future		151.9144	151.9144	151.8669	151.8669	(0.031)	0.0000	0.0000	0
2017-07-26	R212	01/02/2018	154.70	Put	Bond Future		2,785.5900	2.7856	2,833.1000	2.8331	1.706	0	0	0
2017-07-26	R212	01/02/2018	154.71	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R212	01/02/2018	154.69	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R212	01/02/2018	154.70	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R212	01/02/2018	154.69	Put	Bond Future		2,775.5900	2.7756	2,823.1000	2.8231	1.712	0	0	0
2017-07-26	R212	03/05/2018			Bond Future		154.8501	154.8501	154.8002	154.8002	(0.032)	0.0000	0.0000	0
2017-07-26	R212	03/05/2018	154.28	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R212	03/05/2018	154.30	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R212	03/05/2018	154.29	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-26	R212	03/05/2018	154.30	Call	Bond Future		550.1500	0.5502	500.2300	0.5002	(9.074)	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
2017-07-26	R212	03/05/2018	154.28	Call	Bond Future	570.1500	0.5702	520.2300	0.5202	(8.756)	0	0	0
2017-07-26	R212	03/05/2018	154.29	Call	Bond Future	560.1500	0.5602	510.2300	0.5102	(8.912)	0	0	0
2017-07-26	R213	03/08/2017	9.33	Put	Bond Future	258.4800	0.2585	202.3200	0.2023	(21.727)	0	0	0
2017-07-26	R213	03/08/2017			Bond Future	9.2167	86.0889	9.1998	86.2025	(0.183)	0.0000	0.0000	60,410
2017-07-26	R213	03/08/2017	9.35	Put	Bond Future	221.6900	0.2217	170.8700	0.1709	(22.924)	0	0	0
2017-07-26	R213	03/08/2017	9.33	Call	Bond Future	1,016.5500	1.0166	1,074.0000	1.0740	5.651	0	0	0
2017-07-26	R213	03/08/2017	9.34	Put	Bond Future	239.5500	0.2395	186.0800	0.1861	(22.321)	0	0	0
2017-07-26	R213	03/08/2017	9.34	Call	Bond Future	1,064.0500	1.0641	1,124.1900	1.1242	5.652	0	0	0
2017-07-26	R213	03/08/2017	9.35	Call	Bond Future	1,112.5600	1.1126	1,175.3500	1.1753	5.644	0	0	0
2017-07-26	R213	02/11/2017	9.36	Put	Bond Future	1,611.5800	1.6116	1,578.6900	1.5787	(2.041)	0	0	0
2017-07-26	R213	02/11/2017			Bond Future	9.2716	84.1271	9.2543	84.2425	(0.187)	0.0000	0.0000	3,794
2017-07-26	R213	02/11/2017	9.35	Put	Bond Future	1,641.3000	1.6413	1,607.3100	1.6073	(2.071)	0	0	0
2017-07-26	R213	02/11/2017	9.36	Call	Bond Future	2,195.4500	2.1954	2,278.0300	2.2780	3.761	0	0	0
2017-07-26	R213	02/11/2017	9.34	Call	Bond Future	2,123.6200	2.1236	2,203.9800	2.2040	3.784	0	0	0
2017-07-26	R213	02/11/2017	9.35	Call	Bond Future	2,159.3700	2.1594	2,240.8500	2.2409	3.773	0	0	0
2017-07-26	R213	02/11/2017	9.34	Put	Bond Future	1,671.4200	1.6714	1,636.3100	1.6363	(2.101)	0	0	0
2017-07-26	R213	01/02/2018	9.42	Call	Bond Future	2,912.4200	2.9124	2,984.7200	2.9847	2.482	0	0	0
2017-07-26	R213	01/02/2018			Bond Future	9.3288	85.6903	9.3109	85.8077	(0.192)	0.0000	0.0000	0
2017-07-26	R213	01/02/2018	9.43	Call	Bond Future	2,947.2800	2.9473	3,021.0000	3.0210	2.501	0	0	0
2017-07-26	R213	01/02/2018	9.41	Put	Bond Future	2,348.4400	2.3484	2,302.3800	2.3024	(1.961)	0	0	0
2017-07-26	R213	01/02/2018	9.43	Put	Bond Future	2,288.5500	2.2885	2,244.8500	2,2449	(1.910)	0	0	0
2017-07-26	R213	01/02/2018	9.41	Call	Bond Future	2,877.5300	2.8775	2,948.8900	2.9489	2.480	0	0	0
2017-07-26	R213	01/02/2018	9.42	Put	Bond Future	2,318.4700	2.3185	2,273.3500	2.2734	(1.946)	0	0	0
2017-07-26	R213	03/05/2018	9.56	Call	Bond Future	3,779.8300	3.7798	3,905.1500	3.9051	3.315	0	0	0
2017-07-26	R213	03/05/2018	9.57	Put	Bond Future	2,608.7500	2.6088	2,615.5800	2.6156	0.262	0	0	0
2017-07-26	R213	03/05/2018			Bond Future	9.3813	83.7522	9.3628	83.8716	(0.197)	0.0000	0.0000	0
2017-07-26	R213	03/05/2018	9.57	Call	Bond Future	3,815.4500	3.8155	3,941.6200	3.9416	3.307	0	0	0
2017-07-26	R213	03/05/2018	9.58	Call	Bond Future	3,851.2300	3.8512	3,978.5200	3.9785	3.305	0	0	0
2017-07-26	R213	03/05/2018	9.56	Put	Bond Future	2,636.4600	2.6365	2,642.4400	2.6424	0.227	0	0	0
2017-07-26	R213	03/05/2018	9.58	Put	Bond Future	2,581.2800	2.5813	2,589.2300	2.5892	0.308	0	0	0
2017-07-26	R214	03/08/2017	9.51	Call	Bond Future	105.9400	0.1059	100.9900	0.1010	(4.672)	0	0	0
2017-07-26	R214	03/08/2017			Bond Future	9.7421	73.0941	9.7301	73.1769	(0.123)	0.0000	0.0000	37,004
2017-07-26	R214	03/08/2017	9.52	Call	Bond Future	116.2500	0.1163	111.3400	0.1113	(4.224)	0	0	0
2017-07-26	R214	03/08/2017	9.53	Call	Bond Future	127.3400	0.1273	122.5200	0.1225	(3.785)	0	0	0
2017-07-26	R214	03/08/2017	9.51	Put	Bond Future	1,741.6400	1.7416	1,653.8900	1.6539	(5.038)	0	0	0
2017-07-26	R214	03/08/2017	9.53	Put	Bond Future	1,619.6600	1.6197	1,532.0400	1.5320	(5.410)	0	0	0
2017-07-26	R214	03/08/2017	9.52	Put	Bond Future	1,680.2000	1.6802	1,592.4900	1.5925	(5.220)	0	0	0
2017-07-26	R214	02/11/2017	9.60	Call	Bond Future	1,468.7000	1.4687	1,508.2900	1.5083	2.696	0	0	0
2017-07-26	R214	02/11/2017			Bond Future	9.8004	71.1462	9.7881	71.2303	(0.125)	0.0000	0.0000	2,819
2017-07-26	R214	02/11/2017	9.58	Call	Bond Future	1,413.7100	1.4137	1,452.2500	1.4522	2.726	0	0	0
2017-07-26	R214	02/11/2017	9.59	Call	Bond Future	1,441.0400	1.4410	1,480.0400	1.4800	2.706	0	0	0
2017-07-26	R214	02/11/2017	9.58	Put	Bond Future	2,949.3900	2.9494	2,903.7800	2.9038	(1.546)	0	0	0
2017-07-26	R214	02/11/2017	9.60	Put	Bond Future	2,862.7700	2.8628	2,818.2100	2.8182	(1.557)	0	0	0
2017-07-26	R214	02/11/2017	9.59	Put	Bond Future	2,905.8600	2.9059	2,860.7100	2.8607	(1.554)	0	0	0
2017-07-26	R214	01/02/2018			Bond Future	9.8606	72.4683	9.8480	72.5538	(0.128)	0.0000	0.0000	0
2017-07-26	R214	01/02/2018	9.82	Put	Bond Future	2,968.0900	2.9681	2,944.5800	2.9446	(0.792)	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
2017-07-26	R214	01/02/2018	9.84	Put	Bond Future	2,898.3000	2.8983	2,877.0900	2.8771	(0.732)	0	0	0
2017-07-26	R214	01/02/2018	9.83	Put	Bond Future	2,933.0400	2.9330	2,910.6800	2.9107	(0.762)	0	0	0
2017-07-26	R214	01/02/2018	9.84	Call	Bond Future	2,758.5400	2.7585	2,822.8300	2.8228	2.331	0	0	0
2017-07-26	R214	01/02/2018	9.82	Call	Bond Future	2,692.2000	2.6922	2,754.1900	2.7542	2.303	0	0	0
2017-07-26	R214	01/02/2018	9.83	Call	Bond Future	2,725.2700	2.7253	2,788.4100	2.7884	2.317	0	0	0
2017-07-26	R214	03/05/2018			Bond Future	9.9165	70.5350	9.9036	70.6218	(0.130)	0.0000	0.0000	0
2017-07-26	R214	03/05/2018	9.98	Call	Bond Future	3,709.9600	3.7100	3,798.5500	3.7986	2.388	0	0	0
2017-07-26	R214	03/05/2018	9.97	Put	Bond Future	3,318.4000	3.3184	3,319.2000	3.3192	0.024	0	0	0
2017-07-26	R214	03/05/2018	9.99	Put	Bond Future	3,254.1900	3.2542	3,257.1500	3.2571	0.091	0	0	0
2017-07-26	R214	03/05/2018	9.98	Put	Bond Future	3,286.1600	3.2862	3,287.9300	3.2879	0.054	0	0	0
2017-07-26	R214	03/05/2018	9.99	Call	Bond Future	3,744.3500	3.7444	3,834.1300	3.8341	2.398	0	0	0
2017-07-26	R214	03/05/2018	9.97	Call	Bond Future	3,675.7300	3.6757	3,763.3500	3.7633	2.384	0	0	0
2017-07-26	R248	03/08/2017			Bond Future	9.8124	93.5691	9.8003	93.6749	(0.123)	0.0000	0.0000	62,398
2017-07-26	R248	03/08/2017	9.57	Call	Bond Future	141.8900	0.1419	134.0200	0.1340	(5.547)	0	0	0
2017-07-26	R248	03/08/2017	9.56	Put	Bond Future	2,392.6900	2.3927	2,279.1500	2.2791	(4.745)	0	0	0
2017-07-26	R248	03/08/2017	9.58	Put	Bond Future	2,235.1200	2.2351	2,121.5000	2.1215	(5.083)	0	0	0
2017-07-26	R248	03/08/2017	9.57	Put	Bond Future	2,313.3600	2.3134	2,199.7700	2.1998	(4.910)	0	0	0
2017-07-26	R248	03/08/2017	9.58	Call	Bond Future	155.0700	0.1551	147.1700	0.1472	(5.094)	0	0	0
2017-07-26	R248	03/08/2017	9.56	Call	Bond Future	129.6400	0.1296	121.8200	0.1218	(6.032)	0	0	0
2017-07-26	R248	02/11/2017	9.66	Put	Bond Future	3,766.3400	3.7663	3,703.6800	3.7037	(1.664)	0	0	0
2017-07-26	R248	02/11/2017			Bond Future	9.8729	90.8580	9.8605	90.9654	(0.125)	0.0000	0.0000	64,240
2017-07-26	R248	02/11/2017	9.65	Put	Bond Future	3,821.5400	3.8215	3,758.3300	3.7583	(1.654)	0	0	0
2017-07-26	R248	02/11/2017	9.64	Call	Bond Future	1,816.3500	1.8163	1,859.8100	1.8598	2.393	0	0	0
2017-07-26	R248	02/11/2017	9.65	Call	Bond Future	1,850.6300	1.8506	1,894.8100	1.8948	2.387	0	0	0
2017-07-26	R248	02/11/2017	9.66	Call	Bond Future	1,885.4900	1.8855	1,930.2200	1.9302	2.372	0	0	0
2017-07-26	R248	02/11/2017	9.64	Put	Bond Future	3,877.4800	3.8775	3,813.5500	3.8136	(1.649)	0	0	0
2017-07-26	R248	01/02/2018	9.89	Call	Bond Future	3,535.1600	3.5352	3,618.1800	3.6182	2.348	0	0	0
2017-07-26	R248	01/02/2018	9.90	Put	Bond Future	3,882.4000	3.8824	3,857.4800	3.8575	(0.642)	0	0	0
2017-07-26	R248	01/02/2018			Bond Future	9.9355	92.5464	9.9228	92.6555	(0.128)	0.0000	0.0000	0
2017-07-26	R248	01/02/2018	9.90	Call	Bond Future	3,576.9000	3.5769	3,661.1100	3.6611	2.354	0	0	0
2017-07-26	R248	01/02/2018	9.91	Call	Bond Future	3,618.8700	3.6189	3,704.5400	3.7045	2.367	0	0	0
2017-07-26	R248	01/02/2018	9.89	Put	Bond Future	3,926.9600	3.9270	3,900.8500	3.9008	(0.665)	0	0	0
2017-07-26	R248	01/02/2018	9.91	Put	Bond Future	3,838.2300	3.8382	3,814.7700	3.8148	(0.611)	0	0	0
2017-07-26	R248	03/05/2018	10.05	Put	Bond Future	4,301.4300	4.3014	4,273.4800	4.2735	(0.650)	0	0	0
2017-07-26	R248	03/05/2018			Bond Future	9.9938	89.8497	9.9808	89.9605	(0.131)	0.0000	0.0000	0
2017-07-26	R248	03/05/2018	10.07	Put	Bond Future	4,220.3900	4.2204	4,195.2300	4.1952	(0.596)	0	0	0
2017-07-26	R248	03/05/2018	10.05	Call	Bond Future	4,775.5300	4.7755	4,858.4300	4.8584	1.736	0	0	0
2017-07-26	R248	03/05/2018	10.06	Put	Bond Future	4,260.7500	4.2607	4,234.3600	4.2344	(0.619)	0	0	0
2017-07-26	R248	03/05/2018	10.06	Call	Bond Future	4,818.7500	4.8188	4,903.2100	4.9032	1.753	0	0	0
2017-07-26	R248	03/05/2018	10.07	Call	Bond Future	4,862.1500	4.8621	4,947.8400	4.9478	1.762	0	0	0
Total													1074283