



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 27/07/2017 TO 27/07/2017

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
2017-07-27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	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
2017-07-27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	2025	03/08/2017			Bond Future	127.4925	127.4925	127.4798	127.4798	(0.010)	0.0000	0.0000	2,414
2017-07-27	2025	03/08/2017	133.96	Put	Bond Future	6,467.4700	6.4675	6,480.2000	6.4802	0.197	0	0	0
2017-07-27	2025	03/08/2017	133.98	Put	Bond Future	6,487.4700	6.4875	6,500.2000	6.5002	0.196	0	0	0
2017-07-27	2025	03/08/2017	133.97	Put	Bond Future	6,477.4700	6.4775	6,490.2000	6.4902	0.197	0	0	0
2017-07-27	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2025	02/11/2017			Bond Future	129.8923	129.8923	129.8781	129.8781	(0.011)	0.0000	0.0000	1,877
2017-07-27	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2025	02/11/2017	132.96	Put	Bond Future	3,067.6800	3.0677	3,081.8900	3.0819	0.463	0	0	0
2017-07-27	2025	02/11/2017	132.98	Put	Bond Future	3,087.6800	3.0877	3,101.8900	3.1019	0.460	0	0	0
2017-07-27	2025	02/11/2017	132.97	Put	Bond Future	3,077.6800	3.0777	3,091.8900	3.0919	0.462	0	0	0
2017-07-27	2025	01/02/2018	133.89	Put	Bond Future	2,879.7100	2.8797	2,895.6300	2.8956	0.553	0	0	0
2017-07-27	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2025	01/02/2018			Bond Future	131.0103	131.0103	130.9944	130.9944	(0.012)	0.0000	0.0000	0
2017-07-27	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2025	01/02/2018	133.88	Put	Bond Future	2,869.7100	2.8697	2,885.6300	2.8856	0.555	0	0	0
2017-07-27	2025	01/02/2018	133.90	Put	Bond Future	2,889.7100	2.8897	2,905.6300	2.9056	0.551	0	0	0
2017-07-27	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2025	03/05/2018			Bond Future	133.5407	133.5407	133.5260	133.5260	(0.011)	0.0000	0.0000	0
2017-07-27	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2025	03/05/2018	133.20	Call	Bond Future	340.7300	0.3407	326.0200	0.3260	(4.317)	0	0	0
2017-07-27	2025	03/05/2018	133.21	Call	Bond Future	330.7300	0.3307	316.0200	0.3160	(4.448)	0	0	0
2017-07-27	2025	03/05/2018	133.22	Call	Bond Future	320.7300	0.3207	306.0200	0.3060	(4.586)	0	0	0
2017-07-27	2029	03/08/2017			Bond Future	99.2649	99.2649	99.2551	99.2551	(0.010)	0.0000	0.0000	0
2017-07-27	2029	02/11/2017			Bond Future	100.1261	100.1261	100.1151	100.1151	(0.011)	0.0000	0.0000	1,370
2017-07-27	2029	01/02/2018			Bond Future	102.0300	102.0300	102.0178	102.0178	(0.012)	0.0000	0.0000	0
2017-07-27	2029	03/05/2018			Bond Future	102.9727	102.9727	102.9614	102.9614	(0.011)	0.0000	0.0000	0
2017-07-27	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2030	03/08/2017	9.33	Call	Bond Future	1,477.8900	1.4779	1,621.3600	1.6214	9.708	0	0	0
2017-07-27	2030	03/08/2017			Bond Future	9.1148	91.9617	9.0941	92.1051	(0.226)	0.0000	0.0000	39,796
2017-07-27	2030	03/08/2017	9.34	Call	Bond Future	1,545.7600	1.5458	1,689.2300	1.6892	9.282	0	0	0
2017-07-27	2030	03/08/2017	9.35	Call	Bond Future	1,613.5500	1.6135	1,757.0200	1.7570	8.892	0	0	0
2017-07-27	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-07-27	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2030	02/11/2017			Bond Future	9.1666	93.6558	9.1453	93.8017	(0.232)	0.0000	0.0000	18,846
2017-07-27	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2030	02/11/2017	9.34	Call	Bond Future	1,175.7700	1.1758	1,321.6000	1.3216	12.403	0	0	0
2017-07-27	2030	02/11/2017	9.35	Call	Bond Future	1,242.9300	1.2429	1,388.7600	1.3888	11.733	0	0	0
2017-07-27	2030	02/11/2017	9.36	Call	Bond Future	1,310.0100	1.3100	1,455.8400	1.4558	11.132	0	0	0
2017-07-27	2030	01/02/2018			Bond Future	9.2199	91.3912	9.1980	91.5388	(0.238)	0.0000	0.0000	0
2017-07-27	2030	01/02/2018	9.38	Call	Bond Future	1,068.9900	1.0690	1,216.6200	1.2166	13.810	0	0	0
2017-07-27	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2030	01/02/2018	9.39	Call	Bond Future	1,135.1900	1.1352	1,282.8200	1.2828	13.005	0	0	0
2017-07-27	2030	01/02/2018	9.37	Call	Bond Future	1,002.7300	1.0027	1,150.3600	1.1504	14.723	0	0	0
2017-07-27	2030	03/05/2018	9.51	Call	Bond Future	1,528.9400	1.5289	1,678.8500	1.6788	9.805	0	0	0
2017-07-27	2030	03/05/2018			Bond Future	9.2765	93.1099	9.2539	93.2598	(0.244)	0.0000	0.0000	0
2017-07-27	2030	03/05/2018	9.49	Call	Bond Future	1,399.3700	1.3994	1,549.2800	1.5493	10.713	0	0	0
2017-07-27	2030	03/05/2018	9.50	Call	Bond Future	1,464.1900	1.4642	1,614.1000	1.6141	10.238	0	0	0
2017-07-27	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2032	03/08/2017	9.43	Put	Bond Future	269.7700	0.2698	216.2800	0.2163	(19.828)	0	0	0
2017-07-27	2032	03/08/2017			Bond Future	9.3203	94.4524	9.3096	94.5318	(0.115)	0.0000	0.0000	14,287
2017-07-27	2032	03/08/2017	9.45	Put	Bond Future	229.6300	0.2296	180.8000	0.1808	(21.265)	0	0	0
2017-07-27	2032	03/08/2017	9.44	Put	Bond Future	249.0800	0.2491	197.9200	0.1979	(20.540)	0	0	0
2017-07-27	2032	03/08/2017	9.44	Call	Bond Future	1,131.5200	1.1315	1,159.7400	1.1597	2.494	0	0	0
2017-07-27	2032	03/08/2017	9.45	Call	Bond Future	1,185.2100	1.1852	1,215.7600	1.2158	2.578	0	0	0
2017-07-27	2032	03/08/2017	9.43	Call	Bond Future	1,078.9800	1.0790	1,104.8700	1.1049	2.399	0	0	0
2017-07-27	2032	02/11/2017			Bond Future	9.3776	92.0359	9.3666	92.1163	(0.117)	0.0000	0.0000	24,723
2017-07-27	2032	02/11/2017	9.48	Put	Bond Future	1,758.2700	1.7583	1,713.1800	1.7132	(2.564)	0	0	0
2017-07-27	2032	02/11/2017	9.50	Put	Bond Future	1,695.1400	1.6951	1,650.9500	1.6509	(2.607)	0	0	0
2017-07-27	2032	02/11/2017	9.49	Put	Bond Future	1,726.5000	1.7265	1,681.8500	1.6819	(2.586)	0	0	0
2017-07-27	2032	02/11/2017	9.48	Call	Bond Future	2,503.2400	2.5032	2,538.5400	2.5385	1.410	0	0	0
2017-07-27	2032	02/11/2017	9.49	Call	Bond Future	2,543.7400	2.5437	2,579.4800	2.5795	1.405	0	0	0
2017-07-27	2032	02/11/2017	9.50	Call	Bond Future	2,584.5800	2.5846	2,620.7800	2.6208	1.401	0	0	0
2017-07-27	2032	01/02/2018	9.55	Put	Bond Future	2,494.0900	2.4941	2,451.0800	2.4511	(1.724)	0	0	0
2017-07-27	2032	01/02/2018			Bond Future	9.4361	93.7457	9.4248	93.8268	(0.119)	0.0000	0.0000	0
2017-07-27	2032	01/02/2018	9.57	Put	Bond Future	2,431.7000	2.4317	2,389.3400	2.3893	(1.742)	0	0	0
2017-07-27	2032	01/02/2018	9.56	Put	Bond Future	2,462.8700	2.4629	2,420.1900	2.4202	(1.733)	0	0	0
2017-07-27	2032	01/02/2018	9.55	Call	Bond Future	3,310.8500	3.3108	3,348.9000	3.3489	1.149	0	0	0
2017-07-27	2032	01/02/2018	9.56	Call	Bond Future	3,350.8100	3.3508	3,389.1900	3.3892	1.145	0	0	0
2017-07-27	2032	01/02/2018	9.57	Call	Bond Future	3,390.7400	3.3907	3,429.4400	3.4294	1.141	0	0	0
2017-07-27	2032	03/05/2018			Bond Future	9.4936	91.3515	9.4821	91.4336	(0.122)	0.0000	0.0000	0
2017-07-27	2032	03/05/2018	9.70	Put	Bond Future	2,886.0600	2.8861	2,845.7800	2.8458	(1.396)	0	0	0
2017-07-27	2032	03/05/2018	9.72	Put	Bond Future	2,827.9900	2.8280	2,788.2100	2.7882	(1.407)	0	0	0
2017-07-27	2032	03/05/2018	9.71	Put	Bond Future	2,857.0600	2.8571	2,817.0300	2.8170	(1.401)	0	0	0

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2017-07-27	2032	03/05/2018	9.70	Call	Bond Future	4,337.2100	4.3372	4,379.0500	4.3790	0.965	0	0	0
2017-07-27	2032	03/05/2018	9.71	Call	Bond Future	4,377.6700	4.3777	4,419.7600	4.4198	0.961	0	0	0
2017-07-27	2032	03/05/2018	9.72	Call	Bond Future	4,417.9900	4.4180	4,460.3300	4.4603	0.958	0	0	0
2017-07-27	2033	03/08/2017	113.14	Put	Bond Future	9,223.4500	9.2235	9,233.7100	9.2337	0.111	0	0	0
2017-07-27	2033	03/08/2017			Bond Future	103.9166	103.9166	103.9063	103.9063	(0.010)	0.0000	0.0000	6,133
2017-07-27	2033	03/08/2017	113.13	Put	Bond Future	9,213.4500	9.2135	9,223.7100	9.2237	0.111	0	0	0
2017-07-27	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2033	03/08/2017	113.12	Put	Bond Future	9,203.4500	9.2035	9,213.7100	9.2137	0.111	0	0	0
2017-07-27	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2033	02/11/2017			Bond Future	104.8004	104.8004	104.7889	104.7889	(0.011)	0.0000	0.0000	401
2017-07-27	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2033	02/11/2017	110.07	Put	Bond Future	5,269.6200	5.2696	5,281.1000	5.2811	0.218	0	0	0
2017-07-27	2033	02/11/2017	110.09	Put	Bond Future	5,289.6200	5.2896	5,301.1000	5.3011	0.217	0	0	0
2017-07-27	2033	02/11/2017	110.08	Put	Bond Future	5,279.6200	5.2796	5,291.1000	5.2911	0.217	0	0	0
2017-07-27	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2033	01/02/2018			Bond Future	106.7931	106.7931	106.7804	106.7804	(0.012)	0.0000	0.0000	0
2017-07-27	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2033	01/02/2018	109.64	Put	Bond Future	2,846.8800	2.8469	2,859.6000	2.8596	0.447	0	0	0
2017-07-27	2033	01/02/2018	109.66	Put	Bond Future	2,866.8800	2.8669	2,879.6000	2.8796	0.444	0	0	0
2017-07-27	2033	01/02/2018	109.65	Put	Bond Future	2,856.8800	2.8569	2,869.6000	2.8696	0.445	0	0	0
2017-07-27	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2033	03/05/2018			Bond Future	107.7574	107.7574	107.7455	107.7455	(0.011)	0.0000	0.0000	0
2017-07-27	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2033	03/05/2018	107.69	Call	Bond Future	67.3600	0.0674	55.4500	0.0554	(17.681)	0	0	0
2017-07-27	2033	03/05/2018	107.70	Call	Bond Future	57.3600	0.0574	45.4500	0.0454	(20.764)	0	0	0
2017-07-27	2033	03/05/2018	107.71	Call	Bond Future	47.3600	0.0474	35.4500	0.0354	(25.148)	0	0	0
2017-07-27	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2037	03/08/2017	9.57	Call	Bond Future	406.7900	0.4068	382.9300	0.3829	(5.865)	0	0	0
2017-07-27	2037	03/08/2017			Bond Future	9.6453	90.2023	9.6396	90.2478	(0.059)	0.0000	0.0000	32,581
2017-07-27	2037	03/08/2017	9.58	Call	Bond Future	436.6000	0.4366	412.9200	0.4129	(5.424)	0	0	0
2017-07-27	2037	03/08/2017	9.56	Put	Bond Future	1,067.2900	1.0673	997.8000	0.9978	(6.511)	0	0	0
2017-07-27	2037	03/08/2017	9.57	Put	Bond Future	1,014.4500	1.0144	945.0300	0.9450	(6.843)	0	0	0
2017-07-27	2037	03/08/2017	9.58	Put	Bond Future	963.1600	0.9632	893.9200	0.8939	(7.189)	0	0	0
2017-07-27	2037	03/08/2017	9.56	Call	Bond Future	378.4200	0.3784	354.4900	0.3545	(6.324)	0	0	0
2017-07-27	2037	02/11/2017			Bond Future	9.7035	91.8641	9.6977	91.9101	(0.060)	0.0000	0.0000	50,523
2017-07-27	2037	02/11/2017	9.66	Call	Bond Future	2,240.4000	2.2404	2,250.8700	2.2509	0.467	0	0	0
2017-07-27	2037	02/11/2017	9.65	Put	Bond Future	2,628.7500	2.6288	2,592.9300	2.5929	(1.363)	0	0	0
2017-07-27	2037	02/11/2017	9.67	Put	Bond Future	2,545.0700	2.5451	2,509.7100	2.5097	(1.389)	0	0	0
2017-07-27	2037	02/11/2017	9.66	Put	Bond Future	2,586.6700	2.5867	2,551.0800	2.5511	(1.376)	0	0	0
2017-07-27	2037	02/11/2017	9.67	Call	Bond Future	2,278.6000	2.2786	2,289.3000	2.2893	0.470	0	0	0
2017-07-27	2037	02/11/2017	9.65	Call	Bond Future	2,202.5600	2.2026	2,212.8000	2.2128	0.465	0	0	0
2017-07-27	2037	01/02/2018			Bond Future	9.7634	89.3158	9.7576	89.3618	(0.060)	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
2017-07-27	2037	01/02/2018	9.81	Put	Bond Future	3,112.4200	3.1124	3,082.4500	3.0825	(0.963)	0	0	0
2017-07-27	2037	01/02/2018	9.83	Put	Bond Future	3,039.6600	3.0397	3,010.0400	3.0100	(0.974)	0	0	0
2017-07-27	2037	01/02/2018	9.82	Put	Bond Future	3,075.8700	3.0759	3,046.0800	3.0461	(0.969)	0	0	0
2017-07-27	2037	01/02/2018	9.82	Call	Bond Future	3,517.7200	3.5177	3,533.9700	3.5340	0.462	0	0	0
2017-07-27	2037	01/02/2018	9.83	Call	Bond Future	3,559.2600	3.5593	3,575.6800	3.5757	0.461	0	0	0
2017-07-27	2037	01/02/2018	9.81	Call	Bond Future	3,476.4100	3.4764	3,492.4800	3.4925	0.462	0	0	0
2017-07-27	2037	03/05/2018	9.99	Call	Bond Future	4,725.4100	4.7254	4,744.8300	4.7448	0.411	0	0	0
2017-07-27	2037	03/05/2018			Bond Future	9.8260	90.9954	9.8200	91.0419	(0.061)	0.0000	0.0000	0
2017-07-27	2037	03/05/2018	9.97	Call	Bond Future	4,640.3000	4.6403	4,659.4400	4.6594	0.412	0	0	0
2017-07-27	2037	03/05/2018	9.98	Call	Bond Future	4,682.7700	4.6828	4,702.0600	4.7021	0.412	0	0	0
2017-07-27	2037	03/05/2018	9.97	Put	Bond Future	3,535.5000	3.5355	3,508.1500	3.5081	(0.774)	0	0	0
2017-07-27	2037	03/05/2018	9.99	Put	Bond Future	3,468.8800	3.4689	3,441.8100	3.4418	(0.780)	0	0	0
2017-07-27	2037	03/05/2018	9.98	Put	Bond Future	3,502.0500	3.5020	3,474.8500	3.4749	(0.777)	0	0	0
2017-07-27	2038	03/08/2017			Bond Future	127.8785	127.8785	127.8655	127.8655	(0.010)	0.0000	0.0000	21,645
2017-07-27	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2038	03/08/2017	141.16	Put	Bond Future	13,281.4500	13.2814	13,294.5300	13.2945	0.098	0	0	0
2017-07-27	2038	03/08/2017	141.18	Put	Bond Future	13,301.4500	13.3014	13,314.5300	13.3145	0.098	0	0	0
2017-07-27	2038	03/08/2017	141.17	Put	Bond Future	13,291.4500	13.2914	13,304.5300	13.3045	0.098	0	0	0
2017-07-27	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2038	02/11/2017			Bond Future	130.2855	130.2855	130.2709	130.2709	(0.011)	0.0000	0.0000	5,503
2017-07-27	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2038	02/11/2017	136.82	Put	Bond Future	6,534.4900	6.5345	6,549.0600	6.5491	0.223	0	0	0
2017-07-27	2038	02/11/2017	136.80	Put	Bond Future	6,514.4900	6.5145	6,529.0600	6.5291	0.224	0	0	0
2017-07-27	2038	02/11/2017	136.81	Put	Bond Future	6,524.4900	6.5245	6,539.0600	6.5391	0.223	0	0	0
2017-07-27	2038	01/02/2018	136.95	Put	Bond Future	5,708.0900	5.7081	5,724.1900	5.7242	0.282	0	0	0
2017-07-27	2038	01/02/2018			Bond Future	131.2419	131.2419	131.2258	131.2258	(0.012)	0.0000	0.0000	0
2017-07-27	2038	01/02/2018	136.94	Put	Bond Future	5,698.0900	5.6981	5,714.1900	5.7142	0.283	0	0	0
2017-07-27	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2038	01/02/2018	136.93	Put	Bond Future	5,688.0900	5.6881	5,704.1900	5.7042	0.283	0	0	0
2017-07-27	2038	03/05/2018			Bond Future	133.7768	133.7768	133.7618	133.7618	(0.011)	0.0000	0.0000	0
2017-07-27	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2038	03/05/2018	132.27	Call	Bond Future	1,506.8400	1.5068	1,491.8500	1.4919	(0.995)	0	0	0
2017-07-27	2038	03/05/2018	132.28	Call	Bond Future	1,496.8400	1.4968	1,481.8500	1.4819	(1.001)	0	0	0
2017-07-27	2038	03/05/2018	132.29	Call	Bond Future	1,486.8400	1.4868	1,471.8500	1.4719	(1.008)	0	0	0
2017-07-27	2040	03/08/2017			Bond Future	9.8205	92.8042	9.8098	92.8949	(0.109)	0.0000	0.0000	14,239
2017-07-27	2040	03/08/2017	9.61	Put	Bond Future	1,962.6300	1.9626	1,858.0500	1.8581	(5.329)	0	0	0
2017-07-27	2040	03/08/2017	9.63	Put	Bond Future	1,818.3100	1.8183	1,713.2200	1.7132	(5.780)	0	0	0
2017-07-27	2040	03/08/2017	9.62	Put	Bond Future	1,889.8900	1.8899	1,785.0200	1.7850	(5.549)	0	0	0
2017-07-27	2040	03/08/2017	9.61	Call	Bond Future	153.4100	0.1534	139.5700	0.1396	(9.022)	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
2017-07-27	2040	03/08/2017	9.62	Call	Bond Future	167.8900	0.1679	153.7600	0.1538	(8.416)	0	0	0
2017-07-27	2040	03/08/2017	9.63	Call	Bond Future	183.4100	0.1834	169.0600	0.1691	(7.824)	0	0	0
2017-07-27	2040	02/11/2017			Bond Future	9.8821	94.5139	9.8711	94.6059	(0.111)	0.0000	0.0000	0
2017-07-27	2040	02/11/2017	9.66	Call	Bond Future	1,767.8700	1.7679	1,792.1900	1.7922	1.376	0	0	0
2017-07-27	2040	02/11/2017	9.65	Put	Bond Future	3,708.7100	3.7087	3,640.5600	3.6406	(1.838)	0	0	0
2017-07-27	2040	02/11/2017	9.67	Put	Bond Future	3,602.4900	3.6025	3,535.1900	3.5352	(1.868)	0	0	0
2017-07-27	2040	02/11/2017	9.66	Put	Bond Future	3,655.4400	3.6554	3,587.7100	3.5877	(1.853)	0	0	0
2017-07-27	2040	02/11/2017	9.67	Call	Bond Future	1,801.2600	1.8013	1,826.0100	1.8260	1.374	0	0	0
2017-07-27	2040	02/11/2017	9.65	Call	Bond Future	1,734.6700	1.7347	1,758.5700	1.7586	1.378	0	0	0
2017-07-27	2040	01/02/2018	9.89	Call	Bond Future	3,368.8300	3.3688	3,405.9000	3.4059	1.100	0	0	0
2017-07-27	2040	01/02/2018			Bond Future	9.9455	91.7646	9.9342	91.8574	(0.113)	0.0000	0.0000	0
2017-07-27	2040	01/02/2018	9.87	Call	Bond Future	3,287.9500	3.2880	3,324.3400	3.3243	1.107	0	0	0
2017-07-27	2040	01/02/2018	9.88	Call	Bond Future	3,328.2600	3.3283	3,364.9900	3.3650	1.104	0	0	0
2017-07-27	2040	01/02/2018	9.87	Put	Bond Future	3,914.7200	3.9147	3,858.2900	3.8583	(1.441)	0	0	0
2017-07-27	2040	01/02/2018	9.88	Put	Bond Future	3,871.5900	3.8716	3,815.5000	3.8155	(1.449)	0	0	0
2017-07-27	2040	01/02/2018	9.89	Put	Bond Future	3,828.8500	3.8288	3,773.1000	3.7731	(1.456)	0	0	0
2017-07-27	2040	03/05/2018	10.08	Put	Bond Future	4,092.8800	4.0929	4,042.3200	4.0423	(1.235)	0	0	0
2017-07-27	2040	03/05/2018			Bond Future	10.0115	93.4902	9.9999	93.5843	(0.115)	0.0000	0.0000	0
2017-07-27	2040	03/05/2018	10.07	Put	Bond Future	4,131.0700	4.1311	4,080.2300	4.0802	(1.231)	0	0	0
2017-07-27	2040	03/05/2018	10.08	Call	Bond Future	4,649.1500	4.6492	4,692.7300	4.6927	0.937	0	0	0
2017-07-27	2040	03/05/2018	10.06	Call	Bond Future	4,563.7200	4.5637	4,606.7400	4.6067	0.943	0	0	0
2017-07-27	2040	03/05/2018	10.07	Call	Bond Future	4,606.5100	4.6065	4,649.8100	4.6498	0.940	0	0	0
2017-07-27	2040	03/05/2018	10.06	Put	Bond Future	4,169.2200	4.1692	4,118.1000	4.1181	(1.226)	0	0	0
2017-07-27	2044	03/08/2017			Bond Future	9.8354	90.0190	9.8247	90.1105	(0.109)	0.0000	0.0000	22,110
2017-07-27	2044	03/08/2017	9.62	Put	Bond Future	2,025.0900	2.0251	1,919.5400	1.9195	(5.212)	0	0	0
2017-07-27	2044	03/08/2017	9.64	Put	Bond Future	1,877.7400	1.8777	1,771.6100	1.7716	(5.652)	0	0	0
2017-07-27	2044	03/08/2017	9.63	Put	Bond Future	1,950.8300	1.9508	1,844.9600	1.8450	(5.427)	0	0	0
2017-07-27	2044	03/08/2017	9.64	Call	Bond Future	179.8800	0.1799	165.2600	0.1653	(8.128)	0	0	0
2017-07-27	2044	03/08/2017	9.62	Call	Bond Future	150.3300	0.1503	136.2900	0.1363	(9.339)	0	0	0
2017-07-27	2044	03/08/2017	9.63	Call	Bond Future	164.5900	0.1646	150.2300	0.1502	(8.725)	0	0	0
2017-07-27	2044	02/11/2017	9.68	Call	Bond Future	1,828.5600	1.8286	1,853.4100	1.8534	1.359	0	0	0
2017-07-27	2044	02/11/2017			Bond Future	9.8947	91.6775	9.8837	91.7703	(0.111)	0.0000	0.0000	2,877
2017-07-27	2044	02/11/2017	9.66	Call	Bond Future	1,761.2900	1.7613	1,785.2900	1.7853	1.363	0	0	0
2017-07-27	2044	02/11/2017	9.67	Call	Bond Future	1,794.6400	1.7946	1,819.0600	1.8191	1.361	0	0	0
2017-07-27	2044	02/11/2017	9.66	Put	Bond Future	3,784.9700	3.7850	3,716.0800	3.7161	(1.820)	0	0	0
2017-07-27	2044	02/11/2017	9.68	Put	Bond Future	3,676.7600	3.6768	3,608.7200	3.6087	(1.851)	0	0	0
2017-07-27	2044	02/11/2017	9.67	Put	Bond Future	3,730.5100	3.7305	3,662.0400	3.6620	(1.835)	0	0	0
2017-07-27	2044	01/02/2018			Bond Future	9.9558	89.0005	9.9446	89.0943	(0.112)	0.0000	0.0000	0
2017-07-27	2044	01/02/2018	9.89	Put	Bond Future	3,939.3500	3.9394	3,882.7300	3.8827	(1.437)	0	0	0
2017-07-27	2044	01/02/2018	9.91	Put	Bond Future	3,852.9700	3.8530	3,797.0300	3.7970	(1.452)	0	0	0
2017-07-27	2044	01/02/2018	9.90	Put	Bond Future	3,895.8400	3.8958	3,839.5600	3.8396	(1.445)	0	0	0
2017-07-27	2044	01/02/2018	9.89	Call	Bond Future	3,386.6000	3.3866	3,423.7100	3.4237	1.096	0	0	0
2017-07-27	2044	01/02/2018	9.90	Call	Bond Future	3,427.5300	3.4275	3,464.9800	3.4650	1.093	0	0	0
2017-07-27	2044	01/02/2018	9.91	Call	Bond Future	3,468.9500	3.4689	3,506.7400	3.5067	1.089	0	0	0
2017-07-27	2044	03/05/2018	10.10	Call	Bond Future	4,783.8000	4.7838	4,828.1800	4.8282	0.928	0	0	0
2017-07-27	2044	03/05/2018			Bond Future	10.0192	90.6742	10.0077	90.7692	(0.115)	0.0000	0.0000	0
2017-07-27	2044	03/05/2018	10.11	Call	Bond Future	4,827.4500	4.8275	4,872.1100	4.8721	0.925	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
2017-07-27	2044	03/05/2018	10.09	Put	Bond Future	4,158.2400	4.1582	4,107.2900	4.1073	(1.225)	0	0	0
2017-07-27	2044	03/05/2018	10.11	Put	Bond Future	4,082.1700	4.0822	4,031.7700	4.0318	(1.235)	0	0	0
2017-07-27	2044	03/05/2018	10.10	Put	Bond Future	4,120.0600	4.1201	4,069.3800	4.0694	(1.230)	0	0	0
2017-07-27	2044	03/05/2018	10.09	Call	Bond Future	4,740.3200	4.7403	4,784.4300	4.7844	0.931	0	0	0
2017-07-27	2046	03/08/2017	141.17	Put	Bond Future	17,248.4900	17.2485	16,383.4400	16.3834	(5.015)	0	0	0
2017-07-27	2046	03/08/2017			Bond Future	123.9215	123.9215	124.7866	124.7866	0.698	0.0000	0.0000	15,798
2017-07-27	2046	03/08/2017	141.19	Put	Bond Future	17,268.4900	17.2685	16,403.4400	16.4034	(5.009)	0	0	0
2017-07-27	2046	03/08/2017	141.18	Put	Bond Future	17,258.4900	17.2585	16,393.4400	16.3934	(5.012)	0	0	0
2017-07-27	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2046	02/11/2017			Bond Future	124.6714	124.6714	125.5516	125.5516	0.706	0.0000	0.0000	9,835
2017-07-27	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2046	02/11/2017	136.30	Put	Bond Future	11,628.6000	11.6286	10,748.3600	10.7484	(7.570)	0	0	0
2017-07-27	2046	02/11/2017	136.32	Put	Bond Future	11,648.6000	11.6486	10,768.3600	10.7684	(7.557)	0	0	0
2017-07-27	2046	02/11/2017	136.31	Put	Bond Future	11,638.6000	11.6386	10,758.3600	10.7584	(7.563)	0	0	0
2017-07-27	2046	01/02/2018	132.92	Put	Bond Future	5,878.0300	5.8780	4,982.4200	4.9824	(15.237)	0	0	0
2017-07-27	2046	01/02/2018			Bond Future	127.0420	127.0420	127.9376	127.9376	0.705	0.0000	0.0000	0
2017-07-27	2046	01/02/2018	132.91	Put	Bond Future	5,868.0300	5.8680	4,972.4200	4.9724	(15.263)	0	0	0
2017-07-27	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2046	01/02/2018	132.90	Put	Bond Future	5,858.0300	5.8580	4,962.4200	4.9624	(15.289)	0	0	0
2017-07-27	2046	03/05/2018			Bond Future	127.8805	127.8805	128.7948	128.7948	0.715	0.0000	0.0000	0
2017-07-27	2046	03/05/2018	127.93	Put	Bond Future	49.5300	0.0495	0.0000	0.0000	(100.000)	0	0	0
2017-07-27	2046	03/05/2018	127.95	Put	Bond Future	69.5300	0.0695	0.0000	0.0000	(100.000)	0	0	0
2017-07-27	2046	03/05/2018	127.94	Put	Bond Future	59.5300	0.0595	0.0000	0.0000	(100.000)	0	0	0
2017-07-27	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	844.7700	0.8448	100.000	0	0	0
2017-07-27	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	864.7700	0.8648	100.000	0	0	0
2017-07-27	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	854.7700	0.8548	100.000	0	0	0
2017-07-27	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2050	03/08/2017			Bond Future	130.5005	130.5005	130.4876	130.4876	(0.010)	0.0000	0.0000	22,989
2017-07-27	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2050	03/08/2017	149.22	Put	Bond Future	18,719.4800	18.7195	18,732.3500	18.7323	0.069	0	0	0
2017-07-27	2050	03/08/2017	149.24	Put	Bond Future	18,739.4800	18.7395	18,752.3500	18.7523	0.069	0	0	0
2017-07-27	2050	03/08/2017	149.23	Put	Bond Future	18,729.4800	18.7295	18,742.3500	18.7423	0.069	0	0	0
2017-07-27	2050	02/11/2017	144.66	Put	Bond Future	11,703.2800	11.7033	11,717.7000	11.7177	0.123	0	0	0
2017-07-27	2050	02/11/2017	144.67	Put	Bond Future	11,713.2800	11.7133	11,727.7000	11.7277	0.123	0	0	0
2017-07-27	2050	02/11/2017			Bond Future	132.9567	132.9567	132.9423	132.9423	(0.011)	0.0000	0.0000	6,183
2017-07-27	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2050	02/11/2017	144.65	Put	Bond Future	11,693.2800	11.6933	11,707.7000	11.7077	0.123	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
2017-07-27	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2050	01/02/2018			Bond Future	133.7937	133.7937	133.7777	133.7777	(0.012)	0.0000	0.0000	0
2017-07-27	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2050	01/02/2018	140.23	Put	Bond Future	6,436.3000	6.4363	6,452.3400	6.4523	0.249	0	0	0
2017-07-27	2050	01/02/2018	140.25	Put	Bond Future	6,456.3000	6.4563	6,472.3400	6.4723	0.248	0	0	0
2017-07-27	2050	01/02/2018	140.24	Put	Bond Future	6,446.3000	6.4463	6,462.3400	6.4623	0.249	0	0	0
2017-07-27	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2050	03/05/2018	135.61	Call	Bond Future	767.8800	0.7679	752.9800	0.7530	(1.940)	0	0	0
2017-07-27	2050	03/05/2018			Bond Future	136.3779	136.3779	136.3630	136.3630	(0.011)	0.0000	0.0000	0
2017-07-27	2050	03/05/2018	135.62	Call	Bond Future	757.8800	0.7579	742.9800	0.7430	(1.966)	0	0	0
2017-07-27	2050	03/05/2018	135.63	Call	Bond Future	747.8800	0.7479	732.9800	0.7330	(1.992)	0	0	0
2017-07-27	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	AL37	03/08/2017			Index Future	548.7960	548.7960	549.4640	549.4640	0.122	0.0000	0.0000	0
2017-07-27	AL37	02/11/2017			Index Future	558.9060	558.9060	559.5840	559.5840	0.121	0.0000	0.0000	0
2017-07-27	AL37	01/02/2018			Index Future	569.2910	569.2910	569.9770	569.9770	0.121	0.0000	0.0000	0
2017-07-27	AL37	03/05/2018			Index Future	580.0010	580.0010	580.6960	580.6960	0.120	0.0000	0.0000	0
2017-07-27	AL7T	03/08/2017			Index Future	631.9380	631.9380	632.4590	632.4590	0.082	0.0000	0.0000	0
2017-07-27	AL7T	02/11/2017			Index Future	643.5800	643.5800	644.1090	644.1090	0.082	0.0000	0.0000	0
2017-07-27	AL7T	01/02/2018			Index Future	655.5390	655.5390	656.0710	656.0710	0.081	0.0000	0.0000	0
2017-07-27	AL7T	03/05/2018			Index Future	667.8700	667.8700	668.4090	668.4090	0.081	0.0000	0.0000	0
2017-07-27	ALBI	03/08/2017			Index Future	565.9780	565.9780	566.4950	566.4950	0.091	0.0000	0.0000	218
2017-07-27	ALBI	02/11/2017			Index Future	576.4050	576.4050	576.9300	576.9300	0.091	0.0000	0.0000	464
2017-07-27	ALBI	01/02/2018			Index Future	587.1150	587.1150	587.6440	587.6440	0.090	0.0000	0.0000	0
2017-07-27	ALBI	03/05/2018			Index Future	598.1600	598.1600	598.6960	598.6960	0.090	0.0000	0.0000	0
2017-07-27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	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
2017-07-27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-07-27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	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
2017-07-27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-27	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	EL28	03/08/2017			Bond Future	127.0425	127.0425	127.0324	127.0324	(0.008)	0.0000	0.0000	0
2017-07-27	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	EL28	03/08/2017	135.16	Put	Bond Future	8,117.4500	8.1175	8,127.6100	8.1276	0.125	0	0	0
2017-07-27	EL28	03/08/2017	135.18	Put	Bond Future	8,137.4500	8.1375	8,147.6100	8.1476	0.125	0	0	0
2017-07-27	EL28	03/08/2017	135.17	Put	Bond Future	8,127.4500	8.1275	8,137.6100	8.1376	0.125	0	0	0
2017-07-27	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	EL28	02/11/2017			Bond Future	127.6902	127.6902	127.6785	127.6785	(0.009)	0.0000	0.0000	0
2017-07-27	EL28	02/11/2017	133.87	Put	Bond Future	6,179.8400	6.1798	6,191.5200	6.1915	0.189	0	0	0
2017-07-27	EL28	02/11/2017	133.89	Put	Bond Future	6,199.8400	6.1998	6,211.5200	6.2115	0.188	0	0	0
2017-07-27	EL28	02/11/2017	133.88	Put	Bond Future	6,189.8400	6.1898	6,201.5200	6.2015	0.189	0	0	0
2017-07-27	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	EL28	01/02/2018			Bond Future	130.1181	130.1181	130.1048	130.1048	(0.010)	0.0000	0.0000	0
2017-07-27	EL28	01/02/2018	132.29	Put	Bond Future	2,171.8700	2.1719	2,185.1800	2.1852	0.613	0	0	0
2017-07-27	EL28	01/02/2018	132.31	Put	Bond Future	2,191.8700	2.1919	2,205.1800	2.2052	0.607	0	0	0
2017-07-27	EL28	01/02/2018	132.30	Put	Bond Future	2,181.8700	2.1819	2,195.1800	2.1952	0.610	0	0	0
2017-07-27	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	EL28	03/05/2018			Bond Future	132.6314	132.6314	132.6193	132.6193	(0.009)	0.0000	0.0000	0
2017-07-27	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	EL28	03/05/2018	133.18	Put	Bond Future	548.6000	0.5486	560.7200	0.5607	2.209	0	0	0
2017-07-27	EL28	03/05/2018	133.20	Put	Bond Future	568.6000	0.5686	580.7200	0.5807	2.132	0	0	0
2017-07-27	EL28	03/05/2018	133.19	Put	Bond Future	558.6000	0.5586	570.7200	0.5707	2.170	0	0	0
2017-07-27	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	03/08/2017			Bond Future	10.7439	78.3644	10.7378	78.4020	(0.057)	0.0000	0.0000	9,466
2017-07-27	ES33	03/08/2017	10.53	Put	Bond Future	1,332.6100	1.3326	1,294.9600	1.2950	(2.825)	0	0	0
2017-07-27	ES33	03/08/2017	10.55	Put	Bond Future	1,206.5100	1.2065	1,168.8600	1.1689	(3.121)	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
2017-07-27	ES33	03/08/2017	10.54	Put	Bond Future	1,269.5200	1.2695	1,231.8700	1.2319	(2.966)	0	0	0
2017-07-27	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	02/11/2017	10.66	Put	Bond Future	1,129.5900	1.1296	1,091.5600	1.0916	(3.367)	0	0	0
2017-07-27	ES33	02/11/2017			Bond Future	10.8445	76.0179	10.8383	76.0559	(0.058)	0.0000	0.0000	288
2017-07-27	ES33	02/11/2017	10.68	Put	Bond Future	1,005.9500	1.0059	967.9200	0.9679	(3.781)	0	0	0
2017-07-27	ES33	02/11/2017	10.67	Put	Bond Future	1,067.7300	1.0677	1,029.7000	1.0297	(3.562)	0	0	0
2017-07-27	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	01/02/2018	10.99	Call	Bond Future	236.7100	0.2367	274.7800	0.2748	16.083	0	0	0
2017-07-27	ES33	01/02/2018			Bond Future	10.9502	77.4302	10.9438	77.4683	(0.058)	0.0000	0.0000	0
2017-07-27	ES33	01/02/2018	11.00	Call	Bond Future	295.9400	0.2959	334.0100	0.3340	12.864	0	0	0
2017-07-27	ES33	01/02/2018	11.01	Call	Bond Future	355.0900	0.3551	393.1600	0.3932	10.721	0	0	0
2017-07-27	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	03/05/2018			Bond Future	11.0535	75.0945	11.0469	75.1329	(0.059)	0.0000	0.0000	0
2017-07-27	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	ES33	03/05/2018	11.22	Call	Bond Future	966.4700	0.9665	1,004.8700	1.0049	3.973	0	0	0
2017-07-27	ES33	03/05/2018	11.20	Call	Bond Future	851.4000	0.8514	889.8000	0.8898	4.510	0	0	0
2017-07-27	ES33	03/05/2018	11.21	Call	Bond Future	908.9700	0.9090	947.3700	0.9474	4.225	0	0	0
2017-07-27	ES42	03/08/2017			Bond Future	10.9939	81.3369	11.0229	81.1371	0.264	0.0000	0.0000	7,957
2017-07-27	ES42	02/11/2017			Bond Future	11.0949	78.5741	11.1249	78.3704	0.271	0.0000	0.0000	4,010
2017-07-27	ES42	01/02/2018			Bond Future	11.1972	80.0339	11.2285	79.8255	0.279	0.0000	0.0000	0
2017-07-27	ES42	03/05/2018			Bond Future	11.3025	77.2776	11.3349	77.0651	0.286	0.0000	0.0000	0
2017-07-27	GOVI	03/08/2017			GOVI	564.9090	564.9090	565.4930	565.4930	0.103	0.0000	0.0000	34
2017-07-27	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	GOVI	03/08/2017	561.09	Call	GOVI	38,190.0000	3.8190	44,030.0000	4.4030	15.292	0	0	0
2017-07-27	GOVI	03/08/2017	561.10	Call	GOVI	38,090.0000	3.8090	43,930.0000	4.3930	15.332	0	0	0
2017-07-27	GOVI	03/08/2017	561.11	Call	GOVI	37,990.0000	3.7990	43,830.0000	4.3830	15.372	0	0	0
2017-07-27	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	GOVI	02/11/2017			GOVI	575.3170	575.3170	575.9090	575.9090	0.103	0.0000	0.0000	471
2017-07-27	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	GOVI	02/11/2017	572.44	Call	GOVI	28,770.0000	2.8770	34,690.0000	3.4690	20.577	0	0	0
2017-07-27	GOVI	02/11/2017	572.45	Call	GOVI	28,670.0000	2.8670	34,590.0000	3.4590	20.649	0	0	0
2017-07-27	GOVI	02/11/2017	572.46	Call	GOVI	28,570.0000	2.8570	34,490.0000	3.4490	20.721	0	0	0
2017-07-27	GOVI	01/02/2018			GOVI	586.0070	586.0070	586.6050	586.6050	0.102	0.0000	0.0000	0
2017-07-27	GOVI	01/02/2018	581.03	Call	GOVI	49,770.0000	4.9770	55,750.0000	5.5750	12.015	0	0	0
2017-07-27	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
2017-07-27	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	GOVI	01/02/2018	581.04	Call	GOVI	49,670.0000	4.9670	55,650.0000	5.5650	12.039	0	0	0
2017-07-27	GOVI	01/02/2018	581.02	Call	GOVI	49,870.0000	4.9870	55,850.0000	5.5850	11.991	0	0	0
2017-07-27	GOVI	03/05/2018	590.27	Call	GOVI	67,600.0000	6.7600	73,670.0000	7.3670	8.979	0	0	0
2017-07-27	GOVI	03/05/2018	590.29	Call	GOVI	67,400.0000	6.7400	73,470.0000	7.3470	9.006	0	0	0
2017-07-27	GOVI	03/05/2018			GOVI	597.0300	597.0300	597.6370	597.6370	0.102	0.0000	0.0000	0
2017-07-27	GOVI	03/05/2018	590.28	Call	GOVI	67,500.0000	6.7500	73,570.0000	7.3570	8.993	0	0	0
2017-07-27	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-07-27	IGOV	03/08/2017			Index Future	246.3410	246.3410	246.4580	246.4580	0.047	0.0000	0.0000	1,239
2017-07-27	IGOV	02/11/2017			Index Future	250.9780	250.9780	251.0950	251.0950	0.047	0.0000	0.0000	0
2017-07-27	IGOV	01/02/2018			Index Future	255.7510	255.7510	255.8670	255.8670	0.045	0.0000	0.0000	0
2017-07-27	IGOV	03/05/2018			Index Future	260.6910	260.6910	260.8120	260.8120	0.046	0.0000	0.0000	0
2017-07-27	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017-07-27	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-07-27	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-07-27	IS01	21/12/2017			Interest Rate Swap	99.7511	99.7511	99.7496	99.7496	(0.001)	0.0000	0.0000	0
2017-07-27	IS01	15/03/2018			Interest Rate Swap	99.6249	99.6249	99.6233	99.6233	(0.002)	0.0000	0.0000	0
2017-07-27	IS01	21/06/2018			Interest Rate Swap	99.6811	99.6811	99.6760	99.6760	(0.005)	0.0000	0.0000	0
2017-07-27	IS01	20/09/2018			Interest Rate Swap	99.7706	99.7706	99.7621	99.7621	(0.009)	0.0000	0.0000	0
2017-07-27	IS02	18/12/2017			Interest Rate Swap	99.7829	99.7829	99.7818	99.7818	(0.001)	0.0000	0.0000	0
2017-07-27	IS02	16/03/2018			Interest Rate Swap	98.9017	98.9017	98.8997	98.8997	(0.002)	0.0000	0.0000	0
2017-07-27	IS02	15/06/2018			Interest Rate Swap	98.3755	98.3755	98.3712	98.3712	(0.004)	0.0000	0.0000	0
2017-07-27	IS02	21/09/2018			Interest Rate Swap	98.2361	98.2361	98.2274	98.2274	(0.009)	0.0000	0.0000	0
2017-07-27	IS02	21/12/2018			Interest Rate Swap	98.5300	98.5300	98.5100	98.5100	(0.020)	0.0000	0.0000	0
2017-07-27	IS02	15/03/2019			Interest Rate Swap	98.8508	98.8508	98.8307	98.8307	(0.020)	0.0000	0.0000	0
2017-07-27	IS02	21/06/2019			Interest Rate Swap	99.1695	99.1695	99.1442	99.1442	(0.025)	0.0000	0.0000	0
2017-07-27	IS02	20/09/2019			Interest Rate Swap	99.5144	99.5144	99.4861	99.4861	(0.028)	0.0000	0.0000	0
2017-07-27	IS05	17/12/2020			Interest Rate Swap	95.4764	95.4764	95.4300	95.4300	(0.049)	0.0000	0.0000	0
2017-07-27	IS05	16/03/2021			Interest Rate Swap	94.6706	94.6706	94.6149	94.6149	(0.059)	0.0000	0.0000	0
2017-07-27	IS05	15/06/2021			Interest Rate Swap	93.8408	93.8408	93.7759	93.7759	(0.069)	0.0000	0.0000	0
2017-07-27	IS05	21/09/2021			Interest Rate Swap	93.9868	93.9868	93.9126	93.9126	(0.079)	0.0000	0.0000	0
2017-07-27	IS05	21/12/2021			Interest Rate Swap	96.1544	96.1544	96.0722	96.0722	(0.085)	0.0000	0.0000	51
2017-07-27	IS05	15/03/2022			Interest Rate Swap	96.2610	96.2610	96.1709	96.1709	(0.094)	0.0000	0.0000	0
2017-07-27	IS05	21/06/2022			Interest Rate Swap	97.4388	97.4388	97.3397	97.3397	(0.102)	0.0000	0.0000	0
2017-07-27	IS05	20/09/2022			Interest Rate Swap	99.6386	99.6386	99.5311	99.5311	(0.108)	0.0000	0.0000	0
2017-07-27	IS10	17/12/2025			Interest Rate Swap	94.2635	94.2635	94.1436	94.1436	(0.127)	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
2017-07-27	IS10	16/03/2026			Interest Rate Swap	91.2669	91.2669	91.1489	91.1489	(0.129)	0.0000	0.0000	0
2017-07-27	IS10	15/06/2026			Interest Rate Swap	90.0214	90.0214	89.9052	89.9052	(0.129)	0.0000	0.0000	0
2017-07-27	IS10	21/09/2026			Interest Rate Swap	92.1986	92.1986	92.0824	92.0824	(0.126)	0.0000	0.0000	0
2017-07-27	IS10	21/12/2026			Interest Rate Swap	96.0027	96.0027	95.8845	95.8845	(0.123)	0.0000	0.0000	0
2017-07-27	IS10	15/03/2027			Interest Rate Swap	94.5737	94.5737	94.4484	94.4484	(0.132)	0.0000	0.0000	0
2017-07-27	IS10	21/06/2027			Interest Rate Swap	96.6592	96.6592	96.5297	96.5297	(0.134)	0.0000	0.0000	0
2017-07-27	IS10	20/09/2027			Interest Rate Swap	100.3949	100.3949	100.2658	100.2658	(0.129)	0.0000	0.0000	0
2017-07-27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-07-27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-07-27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-07-27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-07-27	JBAF	16/08/2017			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017-07-27	JBAF	20/09/2017			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017-07-27	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-07-27	JBAF	15/11/2017			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2017-07-27	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-07-27	JBAF	17/01/2018			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-07-27	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017-07-27	JBAF	20/06/2018			Jibar Tradeable Future	6.6300	93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2017-07-27	JBAF	19/09/2018			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
2017-07-27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-07-27	JBAF	19/12/2018			Jibar Tradeable Future	6.7000	93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017-07-27	JBAF	20/03/2019			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2017-07-27	JBAF	19/06/2019			Jibar Tradeable Future	6.8300	93.1700	6.8300	93.1700	0.000	0.0000	0.0000	0
2017-07-27	R023	03/08/2017	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R023	03/08/2017			Bond Future	7.8472	102.9509	7.8269	103.0411	(0.259)	0.0000	0.0000	33,649
2017-07-27	R023	03/08/2017	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R023	03/08/2017	8.60	Call	Bond Future	3,265.6100	3.2656	3,355.7600	3.3558	2.761	0	0	0
2017-07-27	R023	03/08/2017	8.58	Call	Bond Future	3,180.5600	3.1806	3,270.7100	3.2707	2.834	0	0	0
2017-07-27	R023	03/08/2017	8.59	Call	Bond Future	3,223.1000	3.2231	3,313.2500	3.3132	2.797	0	0	0
2017-07-27	R023	03/08/2017	8.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R023	02/11/2017	8.56	Call	Bond Future	3,014.7000	3.0147	3,094.1100	3.0941	2.634	0	0	0
2017-07-27	R023	02/11/2017			Bond Future	7.8714	100.9192	7.8500	101.0107	(0.273)	0.0000	0.0000	23,401
2017-07-27	R023	02/11/2017	8.57	Call	Bond Future	3,051.4000	3.0514	3,131.1300	3.1311	2.613	0	0	0
2017-07-27	R023	02/11/2017	8.58	Call	Bond Future	3,088.3100	3.0883	3,168.3500	3.1683	2.592	0	0	0
2017-07-27	R023	02/11/2017	8.56	Put	Bond Future	131.9300	0.1319	119.8600	0.1199	(9.149)	0	0	0
2017-07-27	R023	02/11/2017	8.58	Put	Bond Future	123.3500	0.1234	111.9100	0.1119	(9.274)	0	0	0
2017-07-27	R023	02/11/2017	8.57	Put	Bond Future	127.5300	0.1275	115.7800	0.1158	(9.214)	0	0	0
2017-07-27	R023	01/02/2018			Bond Future	7.8965	102.7943	7.8740	102.8866	(0.285)	0.0000	0.0000	0
2017-07-27	R023	01/02/2018	8.32	Call	Bond Future	2,369.4200	2.3694	2,431.4300	2.4314	2.617	0	0	0
2017-07-27	R023	01/02/2018	8.33	Call	Bond Future	2,398.1300	2.3981	2,460.5200	2.4605	2.602	0	0	0
2017-07-27	R023	01/02/2018	8.31	Put	Bond Future	666.5500	0.6666	635.9200	0.6359	(4.595)	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
2017-07-27	R023	01/02/2018	8.33	Put	Bond Future	643.4400	0.6434	613.5900	0.6136	(4.639)	0	0	0
2017-07-27	R023	01/02/2018	8.32	Put	Bond Future	654.7800	0.6548	624.5500	0.6245	(4.617)	0	0	0
2017-07-27	R023	01/02/2018	8.31	Call	Bond Future	2,341.1200	2.3411	2,402.7300	2.4027	2.632	0	0	0
2017-07-27	R023	03/05/2018	8.27	Call	Bond Future	2,378.3700	2.3784	2,436.3800	2.4364	2.439	0	0	0
2017-07-27	R023	03/05/2018			Bond Future	7.9120	100.7973	7.8882	100.8908	(0.301)	0.0000	0.0000	0
2017-07-27	R023	03/05/2018	8.28	Call	Bond Future	2,403.7000	2.4037	2,462.0600	2.4621	2.428	0	0	0
2017-07-27	R023	03/05/2018	8.29	Call	Bond Future	2,429.1600	2.4292	2,487.8600	2.4879	2.416	0	0	0
2017-07-27	R023	03/05/2018	8.27	Put	Bond Future	985.2800	0.9853	949.8100	0.9498	(3.600)	0	0	0
2017-07-27	R023	03/05/2018	8.29	Put	Bond Future	958.9500	0.9589	924.1700	0.9242	(3.627)	0	0	0
2017-07-27	R023	03/05/2018	8.28	Put	Bond Future	972.0400	0.9720	936.9200	0.9369	(3.613)	0	0	0
2017-07-27	R035	03/08/2017			Bond Future	9.5655	98.0516	9.5598	98.0975	(0.060)	0.0000	0.0000	6,832
2017-07-27	R035	03/08/2017	9.52	Put	Bond Future	367.7000	0.3677	321.7700	0.3218	(12.491)	0	0	0
2017-07-27	R035	03/08/2017	9.50	Put	Bond Future	529.9700	0.5300	484.0400	0.4840	(8.667)	0	0	0
2017-07-27	R035	03/08/2017	9.51	Put	Bond Future	448.7800	0.4488	402.8500	0.4028	(10.234)	0	0	0
2017-07-27	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R035	02/11/2017			Bond Future	9.6277	95.3593	9.6219	95.4058	(0.061)	0.0000	0.0000	4,309
2017-07-27	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R035	02/11/2017	9.59	Put	Bond Future	300.7900	0.3008	254.3400	0.2543	(15.443)	0	0	0
2017-07-27	R035	02/11/2017	9.61	Put	Bond Future	141.2100	0.1412	94.7600	0.0948	(32.894)	0	0	0
2017-07-27	R035	02/11/2017	9.60	Put	Bond Future	220.9500	0.2209	174.5000	0.1745	(21.023)	0	0	0
2017-07-27	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R035	01/02/2018			Bond Future	9.6924	97.1311	9.6865	97.1776	(0.061)	0.0000	0.0000	0
2017-07-27	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R035	01/02/2018	9.75	Call	Bond Future	450.0600	0.4501	496.5000	0.4965	10.319	0	0	0
2017-07-27	R035	01/02/2018	9.73	Call	Bond Future	294.1600	0.2942	340.6000	0.3406	15.787	0	0	0
2017-07-27	R035	01/02/2018	9.74	Call	Bond Future	372.1600	0.3722	418.6000	0.4186	12.479	0	0	0
2017-07-27	R035	03/05/2018			Bond Future	9.7525	94.4570	9.7464	94.5038	(0.062)	0.0000	0.0000	0
2017-07-27	R035	03/05/2018	9.90	Call	Bond Future	1,131.8900	1.1319	1,178.6700	1.1787	4.133	0	0	0
2017-07-27	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R035	03/05/2018	9.91	Call	Bond Future	1,207.8500	1.2078	1,254.6300	1.2546	3.873	0	0	0
2017-07-27	R035	03/05/2018	9.89	Call	Bond Future	1,055.8400	1.0558	1,102.6200	1.1026	4.431	0	0	0
2017-07-27	R186	03/08/2017	8.93	Put	Bond Future	6.8800	0.0069	3.2100	0.0032	(53.343)	0	0	0
2017-07-27	R186	03/08/2017	9.35	Call	Bond Future	5,469.1200	5.4691	5,576.2800	5.5763	1.959	0	0	0
2017-07-27	R186	03/08/2017			Bond Future	8.5291	113.8976	8.5135	114.0048	(0.182)	8.4888	8.4888	88,483
2017-07-27	R186	03/08/2017	8.85	Put	Bond Future	20.6800	0.0207	11.2900	0.0113	(45.406)	0	0	733
2017-07-27	R186	03/08/2017	8.92	Put	Bond Future	7.9500	0.0080	3.7900	0.0038	(52.327)	0	0	0
2017-07-27	R186	03/08/2017	8.90	Call	Bond Future	2,526.8000	2.5268	2,628.6400	2.6286	4.030	0	0	0
2017-07-27	R186	03/08/2017	9.50	Call	Bond Future	6,429.7800	6.4298	6,536.9400	6.5369	1.667	0	0	0
2017-07-27	R186	03/08/2017	8.80	Put	Bond Future	38.5800	0.0386	23.0000	0.0230	(40.384)	0	0	7,100

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
2017-07-27	R186	03/08/2017	8.93	Call	Bond Future	2,723.3500	2.7233	2,826.8400	2.8268	3.800	0	0	0
2017-07-27	R186	03/08/2017	8.91	Call	Bond Future	2,592.2100	2.5922	2,694.6600	2.6947	3.952	0	0	0
2017-07-27	R186	03/08/2017	8.65	Put	Bond Future	187.9400	0.1879	138.8100	0.1388	(26.141)	0	0	2,500
2017-07-27	R186	03/08/2017	9.00	Put	Bond Future	2.3700	0.0024	0.9400	0.0009	(60.338)	0	0	0
2017-07-27	R186	03/08/2017	8.75	Call	Bond Future	1,576.2900	1.5763	1,659.1700	1.6592	5.258	0	0	0
2017-07-27	R186	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	733
2017-07-27	R186	03/08/2017	8.85	Call	Bond Future	2,202.1300	2.2021	2,299.9000	2.2999	4.440	0	0	0
2017-07-27	R186	03/08/2017	8.92	Call	Bond Future	2,657.7300	2.6577	2,760.7300	2.7607	3.875	0	0	0
2017-07-27	R186	03/08/2017	8.90	Put	Bond Future	10.5500	0.0105	5.2300	0.0052	(50.427)	0	0	0
2017-07-27	R186	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2017-07-27	R186	03/08/2017	8.65	Call	Bond Future	1,016.5400	1.0165	1,074.5700	1.0746	5.709	0	0	0
2017-07-27	R186	03/08/2017	8.80	Call	Bond Future	1,883.8800	1.8839	1,975.4600	1.9755	4.861	0	0	0
2017-07-27	R186	03/08/2017	9.00	Call	Bond Future	3,184.1400	3.1841	3,289.8700	3.2899	3.321	0	0	0
2017-07-27	R186	03/08/2017	8.91	Put	Bond Future	9.1700	0.0092	4.4600	0.0045	(51.363)	0	0	0
2017-07-27	R186	03/08/2017	8.75	Put	Bond Future	68.5100	0.0685	44.2300	0.0442	(35.440)	0	0	3,654
2017-07-27	R186	02/11/2017	8.88	Call	Bond Future	2,967.5100	2.9675	3,034.6000	3.0346	2.261	0	0	0
2017-07-27	R186	02/11/2017	8.89	Put	Bond Future	901.6300	0.9016	860.6200	0.8606	(4.548)	0	0	0
2017-07-27	R186	02/11/2017			Bond Future	8.5724	115.9960	8.5562	116.1047	(0.188)	0.0000	0.0000	77,746
2017-07-27	R186	02/11/2017	8.75	Call	Bond Future	0.0000	0.0000	2,464.0500	2.4641	100.000	0	0	0
2017-07-27	R186	02/11/2017	8.89	Call	Bond Future	3,012.8600	3.0129	3,080.5600	3.0806	2.247	0	0	0
2017-07-27	R186	02/11/2017	9.00	Put	Bond Future	702.2100	0.7022	667.6900	0.6677	(4.916)	0	0	5,000
2017-07-27	R186	02/11/2017	8.90	Call	Bond Future	3,058.7200	3.0587	3,127.0300	3.1270	2.233	0	0	0
2017-07-27	R186	02/11/2017	8.75	Put	Bond Future	0.0000	0.0000	1,168.0300	1.1680	100.000	0	0	2,500
2017-07-27	R186	02/11/2017	8.88	Put	Bond Future	921.9300	0.9219	880.3100	0.8803	(4.514)	0	0	0
2017-07-27	R186	02/11/2017	9.00	Call	Bond Future	3,532.2100	3.5322	3,606.4000	3.6064	2.100	0	0	0
2017-07-27	R186	02/11/2017	8.90	Put	Bond Future	881.8900	0.8819	841.4900	0.8415	(4.581)	0	0	0
2017-07-27	R186	01/02/2018	8.96	Call	Bond Future	3,701.2700	3.7013	3,767.3500	3.7674	1.785	0	0	0
2017-07-27	R186	01/02/2018	8.50	Put	Bond Future	0.0000	0.0000	2,728.2800	2.7283	100.000	0	0	0
2017-07-27	R186	01/02/2018			Bond Future	8.6166	112.8507	8.5999	112.9604	(0.194)	0.0000	0.0000	0
2017-07-27	R186	01/02/2018	7.75	Call	Bond Future	0.0000	0.0000	504.1300	0.5041	100.000	0	0	1,460
2017-07-27	R186	01/02/2018	8.97	Call	Bond Future	3,743.6700	3.7437	3,810.1900	3.8102	1.777	0	0	0
2017-07-27	R186	01/02/2018	8.98	Call	Bond Future	3,786.2900	3.7863	3,853.2400	3.8532	1.768	0	0	0
2017-07-27	R186	01/02/2018	8.50	Call	Bond Future	0.0000	0.0000	2,068.0700	2.0681	100.000	0	0	1,460
2017-07-27	R186	01/02/2018	7.75	Put	Bond Future	0.0000	0.0000	6,288.5700	6.2886	100.000	0	0	0
2017-07-27	R186	01/02/2018	8.96	Put	Bond Future	1,473.6700	1.4737	1,430.0200	1.4300	(2.962)	0	0	0
2017-07-27	R186	01/02/2018	8.97	Put	Bond Future	1,452.0900	1.4521	1,408.8800	1.4089	(2.976)	0	0	0
2017-07-27	R186	01/02/2018	8.98	Put	Bond Future	1,430.7700	1.4308	1,387.9900	1.3880	(2.990)	0	0	0
2017-07-27	R186	03/05/2018	8.91	Put	Bond Future	2,224.0900	2.2241	2,174.5300	2.1745	(2.228)	0	0	0
2017-07-27	R186	03/05/2018			Bond Future	8.6606	114.9730	8.6433	115.0842	(0.200)	0.0000	0.0000	0
2017-07-27	R186	03/05/2018	8.93	Put	Bond Future	2,174.9600	2.1750	2,126.1400	2.1261	(2.245)	0	0	0
2017-07-27	R186	03/05/2018	8.91	Call	Bond Future	3,809.0700	3.8091	3,870.7100	3.8707	1.618	0	0	0
2017-07-27	R186	03/05/2018	8.92	Put	Bond Future	2,199.2200	2.1992	2,150.0300	2.1500	(2.237)	0	0	0
2017-07-27	R186	03/05/2018	8.92	Call	Bond Future	3,847.1300	3.8471	3,909.1400	3.9091	1.612	0	0	0
2017-07-27	R186	03/05/2018	8.93	Call	Bond Future	3,885.7600	3.8858	3,948.1400	3.9481	1.605	0	0	0
2017-07-27	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R197	03/08/2017			Bond Future	295.2332	295.2332	295.2036	295.2036	(0.010)	0.0000	0.0000	838
2017-07-27	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-07-27	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R197	03/08/2017	308.05	Put	Bond Future	12,816.7600	12.8168	12,846.4400	12.8464	0.232	0	0	0
2017-07-27	R197	03/08/2017	308.07	Put	Bond Future	12,836.7600	12.8368	12,866.4400	12.8664	0.231	0	0	0
2017-07-27	R197	03/08/2017	308.06	Put	Bond Future	12,826.7600	12.8268	12,856.4400	12.8564	0.231	0	0	0
2017-07-27	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R197	02/11/2017			Bond Future	300.7904	300.7904	300.7573	300.7573	(0.011)	0.0000	0.0000	2,350
2017-07-27	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R197	02/11/2017	305.15	Put	Bond Future	4,359.5600	4.3596	4,392.7400	4.3927	0.761	0	0	0
2017-07-27	R197	02/11/2017	305.17	Put	Bond Future	4,379.5600	4.3796	4,412.7400	4.4127	0.758	0	0	0
2017-07-27	R197	02/11/2017	305.16	Put	Bond Future	4,369.5600	4.3696	4,402.7400	4.4027	0.759	0	0	0
2017-07-27	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R197	01/02/2018			Bond Future	299.4599	299.4599	299.4229	299.4229	(0.012)	0.0000	0.0000	0
2017-07-27	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R197	01/02/2018	301.66	Put	Bond Future	2,200.1500	2.2001	2,237.0900	2.2371	1.679	0	0	0
2017-07-27	R197	01/02/2018	301.68	Put	Bond Future	2,220.1500	2.2201	2,257.0900	2.2571	1.664	0	0	0
2017-07-27	R197	01/02/2018	301.67	Put	Bond Future	2,210.1500	2.2101	2,247.0900	2.2471	1.671	0	0	0
2017-07-27	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R197	03/05/2018	304.46	Call	Bond Future	783.8100	0.7838	749.5000	0.7495	(4.377)	0	0	0
2017-07-27	R197	03/05/2018			Bond Future	305.2438	305.2438	305.2095	305.2095	(0.011)	0.0000	0.0000	0
2017-07-27	R197	03/05/2018	304.44	Call	Bond Future	803.8100	0.8038	769.5000	0.7695	(4.268)	0	0	0
2017-07-27	R197	03/05/2018	304.45	Call	Bond Future	793.8100	0.7938	759.5000	0.7595	(4.322)	0	0	0
2017-07-27	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R202	03/08/2017			Bond Future	236.6496	236.6496	236.6265	236.6265	(0.010)	0.0000	0.0000	20,323
2017-07-27	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R202	03/08/2017	258.35	Put	Bond Future	21,700.4400	21.7004	21,723.4500	21.7234	0.106	0	0	0
2017-07-27	R202	03/08/2017	258.37	Put	Bond Future	21,720.4400	21.7204	21,743.4500	21.7434	0.106	0	0	0
2017-07-27	R202	03/08/2017	258.36	Put	Bond Future	21,710.4400	21.7104	21,733.4500	21.7334	0.106	0	0	0
2017-07-27	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R202	02/11/2017			Bond Future	241.1041	241.1041	241.0781	241.0781	(0.011)	0.0000	0.0000	13,247
2017-07-27	R202	02/11/2017	253.89	Put	Bond Future	12,785.9300	12.7859	12,811.8700	12.8119	0.203	0	0	0
2017-07-27	R202	02/11/2017	253.91	Put	Bond Future	12,805.9300	12.8059	12,831.8700	12.8319	0.203	0	0	0
2017-07-27	R202	02/11/2017	253.90	Put	Bond Future	12,795.9300	12.7959	12,821.8700	12.8219	0.203	0	0	0
2017-07-27	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R202	01/02/2018	249.06	Put	Bond Future	7,115.7900	7.1158	7,144.7200	7.1447	0.407	0	0	0
2017-07-27	R202	01/02/2018			Bond Future	241.9442	241.9442	241.9153	241.9153	(0.012)	0.0000	0.0000	0
2017-07-27	R202	01/02/2018	249.08	Put	Bond Future	7,135.7900	7.1358	7,164.7200	7.1647	0.405	0	0	0
2017-07-27	R202	01/02/2018	249.07	Put	Bond Future	7,125.7900	7.1258	7,154.7200	7.1547	0.406	0	0	0
2017-07-27	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R202	03/05/2018			Bond Future	246.6173	246.6173	246.5904	246.5904	(0.011)	0.0000	0.0000	0

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2017-07-27	R202	03/05/2018	247.47	Put	Bond Future	852.7200	0.8527	879.5500	0.8795	3.146	0	0	0
2017-07-27	R202	03/05/2018	247.49	Put	Bond Future	872.7200	0.8727	899.5500	0.8995	3.074	0	0	0
2017-07-27	R202	03/05/2018	247.48	Put	Bond Future	862.7200	0.8627	889.5500	0.8895	3.110	0	0	0
2017-07-27	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R203	03/08/2017			Bond Future	7.0554	103.3657	7.0246	103.3690	(0.437)	0.0000	0.0000	0
2017-07-27	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R203	03/08/2017	4.87	Put	Bond Future	234.0000	0.2340	230.7000	0.2307	(1.410)	0	0	0
2017-07-27	R203	03/08/2017	4.89	Put	Bond Future	231.8500	0.2318	228.5500	0.2286	(1.423)	0	0	0
2017-07-27	R203	03/08/2017	4.88	Put	Bond Future	232.9200	0.2329	229.6200	0.2296	(1.417)	0	0	0
2017-07-27	R204	03/08/2017	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R204	03/08/2017			Bond Future	7.1111	102.1759	7.0761	102.2212	(0.492)	0.0000	0.0000	30,883
2017-07-27	R204	03/08/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R204	03/08/2017	7.75	Call	Bond Future	822.5200	0.8225	867.8700	0.8679	5.514	0	0	0
2017-07-27	R204	03/08/2017	7.76	Call	Bond Future	835.3200	0.8353	880.6700	0.8807	5.429	0	0	0
2017-07-27	R204	03/08/2017	7.77	Call	Bond Future	848.1100	0.8481	893.4600	0.8935	5.347	0	0	0
2017-07-27	R204	03/08/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R204	02/11/2017	7.76	Put	Bond Future	0.3400	0.0003	0.1900	0.0002	(44.118)	0	0	0
2017-07-27	R204	02/11/2017			Bond Future	7.0253	104.0583	6.9825	104.1041	(0.610)	0.0000	0.0000	15,876
2017-07-27	R204	02/11/2017	7.75	Put	Bond Future	0.3700	0.0004	0.2100	0.0002	(43.243)	0	0	0
2017-07-27	R204	02/11/2017	7.76	Call	Bond Future	781.4800	0.7815	827.1300	0.8271	5.841	0	0	0
2017-07-27	R204	02/11/2017	7.74	Call	Bond Future	760.4100	0.7604	806.0300	0.8060	5.999	0	0	0
2017-07-27	R204	02/11/2017	7.75	Call	Bond Future	770.9400	0.7709	816.5800	0.8166	5.920	0	0	0
2017-07-27	R204	02/11/2017	7.74	Put	Bond Future	0.4200	0.0004	0.2400	0.0002	(42.857)	0	0	0
2017-07-27	R204	01/02/2018	7.27	Call	Bond Future	405.5300	0.4055	439.8400	0.4398	8.461	0	0	0
2017-07-27	R204	01/02/2018			Bond Future	6.8777	101.9532	6.8233	101.9990	(0.792)	0.0000	0.0000	0
2017-07-27	R204	01/02/2018	7.25	Call	Bond Future	392.7200	0.3927	426.5700	0.4266	8.619	0	0	0
2017-07-27	R204	01/02/2018	7.26	Call	Bond Future	399.1100	0.3991	433.1900	0.4332	8.539	0	0	0
2017-07-27	R204	01/02/2018	7.25	Put	Bond Future	80.9700	0.0810	69.1000	0.0691	(14.660)	0	0	0
2017-07-27	R204	01/02/2018	7.27	Put	Bond Future	77.0700	0.0771	65.6600	0.0657	(14.805)	0	0	0
2017-07-27	R204	01/02/2018	7.26	Put	Bond Future	79.0000	0.0790	67.3600	0.0674	(14.734)	0	0	0
2017-07-27	R204	03/05/2018	7.10	Put	Bond Future	67.4600	0.0675	56.5600	0.0566	(16.158)	0	0	0
2017-07-27	R204	03/05/2018			Bond Future	6.5810	103.8707	6.5049	103.9168	(1.156)	0.0000	0.0000	0
2017-07-27	R204	03/05/2018	7.09	Put	Bond Future	68.9600	0.0690	57.8800	0.0579	(16.067)	0	0	0
2017-07-27	R204	03/05/2018	7.10	Call	Bond Future	380.6400	0.3806	415.8200	0.4158	9.242	0	0	0
2017-07-27	R204	03/05/2018	7.08	Call	Bond Future	371.3400	0.3713	406.1700	0.4062	9.380	0	0	0
2017-07-27	R204	03/05/2018	7.09	Call	Bond Future	376.1200	0.3761	411.1200	0.4111	9.306	0	0	0
2017-07-27	R204	03/05/2018	7.08	Put	Bond Future	70.2000	0.0702	58.9500	0.0589	(16.026)	0	0	0
2017-07-27	R207	03/08/2017	8.19	Call	Bond Future	1,952.6600	1.9527	2,074.1900	2.0742	6.224	0	0	51
2017-07-27	R207	03/08/2017			Bond Future	7.2891	100.3798	7.2337	100.5013	(0.759)	0.0000	0.0000	46,383
2017-07-27	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R207	03/08/2017	8.41	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-07-27	R207	03/08/2017	8.19	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R207	03/08/2017	8.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R207	03/08/2017	8.41	Call	Bond Future	2,422.1600		2.4222	2,543.6900	2.5437	5.017	0	0	0
2017-07-27	R207	03/08/2017	8.39	Call	Bond Future	2,379.6000		2.3796	2,501.1300	2.5011	5.107	0	0	0
2017-07-27	R207	03/08/2017	8.40	Call	Bond Future	2,400.8800		2.4009	2,522.4100	2.5224	5.062	0	0	0
2017-07-27	R207	02/11/2017			Bond Future	7.2607		102.2291	7.1988	102.3525	(0.853)	0.0000	0.0000	3,995
2017-07-27	R207	02/11/2017	8.03	Put	Bond Future	7.9600		0.0080	5.0600	0.0051	(36.432)	0	0	0
2017-07-27	R207	02/11/2017	8.05	Put	Bond Future	7.0600		0.0071	4.4600	0.0045	(36.827)	0	0	0
2017-07-27	R207	02/11/2017	8.03	Call	Bond Future	1,524.9300		1.5249	1,645.4100	1.6454	7.901	0	0	0
2017-07-27	R207	02/11/2017	8.04	Put	Bond Future	7.4800		0.0075	4.7400	0.0047	(36.631)	0	0	0
2017-07-27	R207	02/11/2017	8.04	Call	Bond Future	1,543.9800		1.5440	1,664.6200	1.6646	7.814	0	0	0
2017-07-27	R207	02/11/2017	8.05	Call	Bond Future	1,563.0800		1.5631	1,683.8600	1.6839	7.727	0	0	0
2017-07-27	R207	01/02/2018			Bond Future	7.2200		100.4873	7.1500	100.6120	(0.969)	0.0000	0.0000	0
2017-07-27	R207	01/02/2018	7.60	Put	Bond Future	187.3900		0.1874	154.8800	0.1549	(17.349)	0	0	0
2017-07-27	R207	01/02/2018	7.62	Put	Bond Future	178.5700		0.1786	147.2800	0.1473	(17.523)	0	0	0
2017-07-27	R207	01/02/2018	7.60	Call	Bond Future	861.4300		0.8614	953.6800	0.9537	10.709	0	0	0
2017-07-27	R207	01/02/2018	7.61	Put	Bond Future	183.0600		0.1831	151.1500	0.1512	(17.431)	0	0	0
2017-07-27	R207	01/02/2018	7.61	Call	Bond Future	874.7500		0.8747	967.6000	0.9676	10.614	0	0	0
2017-07-27	R207	01/02/2018	7.62	Call	Bond Future	887.9100		0.8879	981.3800	0.9814	10.527	0	0	0
2017-07-27	R207	03/05/2018	7.57	Call	Bond Future	879.1400		0.8791	968.2500	0.9683	10.136	0	0	0
2017-07-27	R207	03/05/2018			Bond Future	7.1675		102.3771	7.0868	102.5037	(1.126)	0.0000	0.0000	0
2017-07-27	R207	03/05/2018	7.58	Call	Bond Future	890.5000		0.8905	980.1100	0.9801	10.063	0	0	0
2017-07-27	R207	03/05/2018	7.56	Put	Bond Future	255.6400		0.2556	217.6300	0.2176	(14.869)	0	0	0
2017-07-27	R207	03/05/2018	7.58	Put	Bond Future	246.9000		0.2469	209.9200	0.2099	(14.978)	0	0	0
2017-07-27	R207	03/05/2018	7.57	Put	Bond Future	251.0800		0.2511	213.6000	0.2136	(14.928)	0	0	0
2017-07-27	R207	03/05/2018	7.56	Call	Bond Future	868.1600		0.8682	956.7400	0.9567	10.203	0	0	0
2017-07-27	R208	03/08/2017	8.32	Call	Bond Future	2,682.0000		2.6820	2,854.0200	2.8540	6.414	0	0	0
2017-07-27	R208	03/08/2017			Bond Future	7.4406		100.2150	7.3852	100.3870	(0.745)	0.0000	0.0000	32,204
2017-07-27	R208	03/08/2017	8.30	Call	Bond Future	2,622.0100		2.6220	2,794.0300	2.7940	6.561	0	0	0
2017-07-27	R208	03/08/2017	8.31	Call	Bond Future	2,652.0100		2.6520	2,824.0300	2.8240	6.486	0	0	0
2017-07-27	R208	03/08/2017	8.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R208	03/08/2017	8.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R208	03/08/2017	8.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R208	02/11/2017	8.18	Put	Bond Future	31.1500		0.0312	22.2300	0.0222	(28.636)	0	0	0
2017-07-27	R208	02/11/2017			Bond Future	7.4389		98.6603	7.3791	98.8351	(0.805)	0.0000	0.0000	18,983
2017-07-27	R208	02/11/2017	8.20	Put	Bond Future	28.3300		0.0283	20.1300	0.0201	(28.945)	0	0	0
2017-07-27	R208	02/11/2017	8.19	Put	Bond Future	29.7100		0.0297	21.1500	0.0212	(28.812)	0	0	0
2017-07-27	R208	02/11/2017	8.18	Call	Bond Future	2,164.1800		2.1642	2,330.0700	2.3301	7.665	0	0	0
2017-07-27	R208	02/11/2017	8.19	Call	Bond Future	2,191.1400		2.1911	2,357.3900	2.3574	7.587	0	0	0
2017-07-27	R208	02/11/2017	8.20	Call	Bond Future	2,218.1400		2.2181	2,384.7500	2.3847	7.511	0	0	0
2017-07-27	R208	01/02/2018	7.85	Put	Bond Future	325.6300		0.3256	278.2300	0.2782	(14.556)	0	0	0
2017-07-27	R208	01/02/2018			Bond Future	7.4335		100.4933	7.3686	100.6705	(0.872)	0.0000	0.0000	0
2017-07-27	R208	01/02/2018	7.84	Put	Bond Future	332.7400		0.3327	284.5400	0.2845	(14.486)	0	0	0
2017-07-27	R208	01/02/2018	7.85	Call	Bond Future	1,454.4700		1.4545	1,584.2400	1.5842	8.922	0	0	0
2017-07-27	R208	01/02/2018	7.83	Call	Bond Future	1,414.7500		1.4147	1,542.9100	1.5429	9.059	0	0	0
2017-07-27	R208	01/02/2018	7.84	Call	Bond Future	1,434.6700		1.4347	1,563.6400	1.5636	8.990	0	0	0
2017-07-27	R208	01/02/2018	7.83	Put	Bond Future	339.7400		0.3397	290.7300	0.2907	(14.426)	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
2017-07-27	R208	03/05/2018			Bond Future	7.4165	98.9819	7.3457	99.1619	(0.955)	0.0000	0.0000	0
2017-07-27	R208	03/05/2018	7.77	Put	Bond Future	505.4200	0.5054	445.6600	0.4457	(11.824)	0	0	0
2017-07-27	R208	03/05/2018	7.79	Put	Bond Future	489.1600	0.4892	430.8500	0.4309	(11.920)	0	0	0
2017-07-27	R208	03/05/2018	7.78	Put	Bond Future	497.4000	0.4974	438.3600	0.4384	(11.870)	0	0	0
2017-07-27	R208	03/05/2018	7.77	Call	Bond Future	1,397.6000	1.3976	1,517.8600	1.5179	8.605	0	0	0
2017-07-27	R208	03/05/2018	7.78	Call	Bond Future	1,414.6700	1.4147	1,535.6500	1.5356	8.552	0	0	0
2017-07-27	R208	03/05/2018	7.79	Call	Bond Future	1,431.5100	1.4315	1,553.2200	1.5532	8.502	0	0	0
2017-07-27	R209	03/08/2017			Bond Future	9.5300	73.8536	9.5244	73.8917	(0.059)	0.0000	0.0000	69,565
2017-07-27	R209	03/08/2017	9.44	Call	Bond Future	293.9000	0.2939	274.5800	0.2746	(6.574)	0	0	0
2017-07-27	R209	03/08/2017	9.43	Put	Bond Future	951.9200	0.9519	894.5900	0.8946	(6.023)	0	0	0
2017-07-27	R209	03/08/2017	9.45	Put	Bond Future	859.9700	0.8600	802.5800	0.8026	(6.673)	0	0	0
2017-07-27	R209	03/08/2017	9.44	Put	Bond Future	905.2700	0.9053	847.8700	0.8479	(6.341)	0	0	0
2017-07-27	R209	03/08/2017	9.45	Call	Bond Future	316.9100	0.3169	297.6000	0.2976	(6.093)	0	0	0
2017-07-27	R209	03/08/2017	9.43	Call	Bond Future	272.1300	0.2721	252.8800	0.2529	(7.074)	0	0	0
2017-07-27	R209	02/11/2017	9.52	Put	Bond Future	2,200.7000	2.2007	2,170.7500	2.1707	(1.361)	0	0	0
2017-07-27	R209	02/11/2017	9.75	Call	Bond Future	2,569.7300	2.5697	2,583.1300	2.5831	0.521	0	0	0
2017-07-27	R209	02/11/2017	8.30	Put	Bond Future	9,474.1400	9.4741	9,435.2000	9.4352	(0.411)	0	0	0
2017-07-27	R209	02/11/2017			Bond Future	9.5846	72.0652	9.5789	72.1037	(0.060)	0.0000	0.0000	8,988
2017-07-27	R209	02/11/2017	9.54	Put	Bond Future	2,129.3800	2.1294	2,099.8300	2.0998	(1.388)	0	0	0
2017-07-27	R209	02/11/2017	10.00	Call	Bond Future	3,619.3300	3.6193	3,638.3200	3.6383	0.525	0	0	0
2017-07-27	R209	02/11/2017	9.53	Put	Bond Future	2,164.8300	2.1648	2,135.0900	2.1351	(1.374)	0	0	0
2017-07-27	R209	02/11/2017	9.75	Put	Bond Future	1,477.6900	1.4777	1,452.6600	1.4527	(1.694)	0	0	6,500
2017-07-27	R209	02/11/2017	9.54	Call	Bond Future	1,830.3000	1.8303	1,839.1800	1.8392	0.485	0	0	0
2017-07-27	R209	02/11/2017	9.00	Put	Bond Future	4,645.6500	4.6456	4,608.3700	4.6084	(0.802)	0	0	0
2017-07-27	R209	02/11/2017	10.60	Put	Bond Future	253.1300	0.2531	244.7900	0.2448	(3.295)	0	0	1,300
2017-07-27	R209	02/11/2017	9.52	Call	Bond Future	1,766.9900	1.7670	1,775.4700	1.7755	0.480	0	0	0
2017-07-27	R209	02/11/2017	10.00	Put	Bond Future	923.4900	0.9235	904.0500	0.9041	(2.105)	0	0	3,360
2017-07-27	R209	02/11/2017	9.00	Call	Bond Future	574.9800	0.5750	576.1300	0.5761	0.200	0	0	4,100
2017-07-27	R209	02/11/2017	10.60	Call	Bond Future	6,579.0600	6.5791	6,609.1500	6.6091	0.457	0	0	0
2017-07-27	R209	02/11/2017	8.30	Call	Bond Future	63.0600	0.0631	62.5500	0.0625	(0.809)	0	0	2,800
2017-07-27	R209	02/11/2017	9.53	Call	Bond Future	1,798.4800	1.7985	1,807.1700	1.8072	0.483	0	0	0
2017-07-27	R209	01/02/2018	9.73	Call	Bond Future	3,040.7000	3.0407	3,054.8900	3.0549	0.467	0	0	0
2017-07-27	R209	01/02/2018	9.72	Call	Bond Future	3,005.2400	3.0052	3,019.2800	3.0193	0.467	0	0	0
2017-07-27	R209	01/02/2018			Bond Future	9.6400	73.4041	9.6342	73.4427	(0.060)	0.0000	0.0000	0
2017-07-27	R209	01/02/2018	9.71	Call	Bond Future	2,969.7800	2.9698	2,983.6700	2.9837	0.468	0	0	0
2017-07-27	R209	01/02/2018	9.71	Put	Bond Future	2,509.4700	2.5095	2,484.8000	2.4848	(0.983)	0	0	0
2017-07-27	R209	01/02/2018	9.73	Put	Bond Future	2,449.6200	2.4496	2,425.2500	2.4253	(0.995)	0	0	0
2017-07-27	R209	01/02/2018	9.72	Put	Bond Future	2,479.5000	2.4795	2,454.9800	2.4550	(0.989)	0	0	0
2017-07-27	R209	03/05/2018	9.85	Put	Bond Future	2,853.1700	2.8532	2,830.6500	2.8306	(0.789)	0	0	0
2017-07-27	R209	03/05/2018			Bond Future	9.6945	71.6351	9.6885	71.6740	(0.061)	0.0000	0.0000	0
2017-07-27	R209	03/05/2018	9.86	Call	Bond Future	3,896.0500	3.8961	3,912.5200	3.9125	0.423	0	0	0
2017-07-27	R209	03/05/2018	9.84	Call	Bond Future	3,824.4000	3.8244	3,840.6300	3.8406	0.424	0	0	0
2017-07-27	R209	03/05/2018	9.85	Call	Bond Future	3,860.1500	3.8601	3,876.5100	3.8765	0.424	0	0	0
2017-07-27	R209	03/05/2018	9.86	Put	Bond Future	2,825.0600	2.8251	2,802.6500	2.8026	(0.793)	0	0	0
2017-07-27	R209	03/05/2018	9.84	Put	Bond Future	2,881.5200	2.8815	2,858.8700	2.8589	(0.786)	0	0	0
2017-07-27	R210	03/08/2017	196.29	Put	Bond Future	11,524.4000	11.5244	11,542.8700	11.5429	0.160	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
2017-07-27	R210	03/08/2017	196.28	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R210	03/08/2017			Bond Future	184.7656		184.7656	184.7471	(0.010)	0.0000	0.0000	1,535
2017-07-27	R210	03/08/2017	196.29	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R210	03/08/2017	196.30	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R210	03/08/2017	196.28	Put	Bond Future	11,514.4000	11.5144	11,532.8700	11.5329	0.160	0	0	0
2017-07-27	R210	03/08/2017	196.30	Put	Bond Future	11,534.4000	11.5344	11,552.8700	11.5529	0.160	0	0	0
2017-07-27	R210	02/11/2017	192.08	Put	Bond Future	6,235.7000	6.2357	6,256.3600	6.2564	0.331	0	0	0
2017-07-27	R210	02/11/2017	192.07	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R210	02/11/2017			Bond Future	185.8443		185.8236	185.8236	(0.011)	0.0000	0.0000	754
2017-07-27	R210	02/11/2017	192.08	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R210	02/11/2017	192.09	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R210	02/11/2017	192.07	Put	Bond Future	6,225.7000	6.2257	6,246.3600	6.2464	0.332	0	0	0
2017-07-27	R210	02/11/2017	192.09	Put	Bond Future	6,245.7000	6.2457	6,266.3600	6.2664	0.331	0	0	0
2017-07-27	R210	01/02/2018			Bond Future	189.3780		189.3780	189.3550	(0.012)	0.0000	0.0000	0
2017-07-27	R210	01/02/2018	192.36	Put	Bond Future	2,982.0100	2.9820	3,005.0100	3.0050	0.771	0	0	0
2017-07-27	R210	01/02/2018	192.38	Put	Bond Future	3,002.0100	3.0020	3,025.0100	3.0250	0.766	0	0	0
2017-07-27	R210	01/02/2018	192.37	Put	Bond Future	2,992.0100	2.9920	3,015.0100	3.0150	0.769	0	0	0
2017-07-27	R210	01/02/2018	192.36	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R210	01/02/2018	192.37	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R210	01/02/2018	192.38	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R210	03/05/2018			Bond Future	190.5871		190.5871	190.5658	(0.011)	0.0000	0.0000	0
2017-07-27	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R210	03/05/2018	191.44	Put	Bond Future	852.9300	0.8529	874.2400	0.8742	2.498	0	0	0
2017-07-27	R210	03/05/2018	191.46	Put	Bond Future	872.9300	0.8729	894.2400	0.8942	2.441	0	0	0
2017-07-27	R210	03/05/2018	191.45	Put	Bond Future	862.9300	0.8629	884.2400	0.8842	2.469	0	0	0
2017-07-27	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R212	03/08/2017			Bond Future	148.2639		148.2639	148.2488	(0.010)	0.0000	0.0000	3,258
2017-07-27	R212	03/08/2017	153.34	Put	Bond Future	5,076.1400	5.0761	5,091.1800	5.0912	0.296	0	0	0
2017-07-27	R212	03/08/2017	153.36	Put	Bond Future	5,096.1400	5.0961	5,111.1800	5.1112	0.295	0	0	0
2017-07-27	R212	03/08/2017	153.35	Put	Bond Future	5,086.1400	5.0861	5,101.1800	5.1012	0.296	0	0	0
2017-07-27	R212	03/08/2017	153.34	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R212	03/08/2017	153.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R212	03/08/2017	153.36	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R212	02/11/2017			Bond Future	151.0547		151.0547	151.0379	(0.011)	0.0000	0.0000	3,812
2017-07-27	R212	02/11/2017	152.40	Put	Bond Future	1,345.3400	1.3453	1,362.1400	1.3621	1.249	0	0	0
2017-07-27	R212	02/11/2017	152.42	Put	Bond Future	1,365.3400	1.3653	1,382.1400	1.3821	1.230	0	0	0
2017-07-27	R212	02/11/2017	152.41	Put	Bond Future	1,355.3400	1.3553	1,372.1400	1.3721	1.240	0	0	0
2017-07-27	R212	02/11/2017	152.42	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R212	02/11/2017	152.40	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R212	02/11/2017	152.41	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R212	01/02/2018	154.71	Put	Bond Future	2,843.1000	2.8431	2,861.7500	2.8618	0.656	0	0	0
2017-07-27	R212	01/02/2018			Bond Future	151.8669		151.8669	151.8483	(0.012)	0.0000	0.0000	0
2017-07-27	R212	01/02/2018	154.70	Put	Bond Future	2,833.1000	2.8331	2,851.7500	2.8518	0.658	0	0	0
2017-07-27	R212	01/02/2018	154.71	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R212	01/02/2018	154.69	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R212	01/02/2018	154.70	Call	Bond Future		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
2017-07-27	R212	01/02/2018	154.69	Put	Bond Future	2,823.1000	2.8231	2,841.7500	2.8418	0.661	0	0	0
2017-07-27	R212	03/05/2018			Bond Future	154.8002	154.8002	154.7828	154.7828	(0.011)	0.0000	0.0000	0
2017-07-27	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-27	R212	03/05/2018	154.30	Call	Bond Future	500.2300	0.5002	482.8500	0.4828	(3.474)	0	0	0
2017-07-27	R212	03/05/2018	154.28	Call	Bond Future	520.2300	0.5202	502.8500	0.5028	(3.341)	0	0	0
2017-07-27	R212	03/05/2018	154.29	Call	Bond Future	510.2300	0.5102	492.8500	0.4928	(3.406)	0	0	0
2017-07-27	R213	03/08/2017	9.33	Put	Bond Future	202.3200	0.2023	151.5200	0.1515	(25.109)	0	0	0
2017-07-27	R213	03/08/2017			Bond Future	9.1998	86.2025	9.1842	86.3081	(0.170)	0.0000	0.0000	60,410
2017-07-27	R213	03/08/2017	9.35	Put	Bond Future	170.8700	0.1709	125.2500	0.1253	(26.699)	0	0	0
2017-07-27	R213	03/08/2017	9.34	Put	Bond Future	186.0800	0.1861	137.8900	0.1379	(25.897)	0	0	0
2017-07-27	R213	03/08/2017	9.33	Call	Bond Future	1,074.0000	1.0740	1,128.7900	1.1288	5.101	0	0	0
2017-07-27	R213	03/08/2017	9.34	Call	Bond Future	1,124.1900	1.1242	1,181.5900	1.1816	5.106	0	0	0
2017-07-27	R213	03/08/2017	9.35	Call	Bond Future	1,175.3500	1.1753	1,235.3200	1.2353	5.102	0	0	0
2017-07-27	R213	02/11/2017	9.36	Put	Bond Future	1,578.6900	1.5787	1,523.4900	1.5235	(3.497)	0	0	0
2017-07-27	R213	02/11/2017			Bond Future	9.2543	84.2425	9.2382	84.3497	(0.174)	0.0000	0.0000	3,794
2017-07-27	R213	02/11/2017	9.35	Put	Bond Future	1,607.3100	1.6073	1,551.5100	1.5515	(3.472)	0	0	0
2017-07-27	R213	02/11/2017	9.36	Call	Bond Future	2,278.0300	2.2780	2,329.9800	2.3300	2.280	0	0	0
2017-07-27	R213	02/11/2017	9.34	Call	Bond Future	2,203.9800	2.2040	2,254.7400	2.2547	2.303	0	0	0
2017-07-27	R213	02/11/2017	9.35	Call	Bond Future	2,240.8500	2.2409	2,292.2000	2.2922	2.292	0	0	0
2017-07-27	R213	02/11/2017	9.34	Put	Bond Future	1,636.3100	1.6363	1,579.9200	1.5799	(3.446)	0	0	0
2017-07-27	R213	01/02/2018	9.42	Call	Bond Future	2,984.7200	2.9847	3,038.7600	3.0388	1.811	0	0	0
2017-07-27	R213	01/02/2018			Bond Future	9.3109	85.8077	9.2944	85.9161	(0.177)	0.0000	0.0000	0
2017-07-27	R213	01/02/2018	9.43	Call	Bond Future	3,021.0000	3.0210	3,075.4700	3.0755	1.803	0	0	0
2017-07-27	R213	01/02/2018	9.41	Put	Bond Future	2,302.3800	2.3024	2,247.6000	2.2476	(2.379)	0	0	0
2017-07-27	R213	01/02/2018	9.43	Put	Bond Future	2,244.8500	2.2449	2,190.9300	2.1909	(2.402)	0	0	0
2017-07-27	R213	01/02/2018	9.42	Put	Bond Future	2,273.3500	2.2734	2,219.0000	2.2190	(2.391)	0	0	0
2017-07-27	R213	01/02/2018	9.41	Call	Bond Future	2,948.8900	2.9489	3,002.5000	3.0025	1.818	0	0	0
2017-07-27	R213	03/05/2018	9.57	Put	Bond Future	2,615.5800	2.6156	2,564.4400	2.5644	(1.955)	0	0	0
2017-07-27	R213	03/05/2018	9.56	Call	Bond Future	3,905.1500	3.9051	3,963.6500	3.9637	1.498	0	0	0
2017-07-27	R213	03/05/2018			Bond Future	9.3628	83.8716	9.3458	83.9816	(0.181)	0.0000	0.0000	0
2017-07-27	R213	03/05/2018	9.57	Call	Bond Future	3,941.6200	3.9416	4,000.4600	4.0005	1.493	0	0	0
2017-07-27	R213	03/05/2018	9.58	Call	Bond Future	3,978.5200	3.9785	4,037.7100	4.0377	1.488	0	0	0
2017-07-27	R213	03/05/2018	9.56	Put	Bond Future	2,642.4400	2.6424	2,590.9600	2.5910	(1.948)	0	0	0
2017-07-27	R213	03/05/2018	9.58	Put	Bond Future	2,589.2300	2.5892	2,538.4400	2.5384	(1.962)	0	0	0
2017-07-27	R214	03/08/2017	9.51	Call	Bond Future	100.9900	0.1010	91.0100	0.0910	(9.882)	0	0	0
2017-07-27	R214	03/08/2017			Bond Future	9.7301	73.1769	9.7195	73.2509	(0.110)	0.0000	0.0000	37,004
2017-07-27	R214	03/08/2017	9.52	Call	Bond Future	111.3400	0.1113	101.0900	0.1011	(9.206)	0	0	0
2017-07-27	R214	03/08/2017	9.53	Call	Bond Future	122.5200	0.1225	112.0300	0.1120	(8.562)	0	0	0
2017-07-27	R214	03/08/2017	9.51	Put	Bond Future	1,653.8900	1.6539	1,569.9700	1.5700	(5.074)	0	0	0
2017-07-27	R214	03/08/2017	9.53	Put	Bond Future	1,532.0400	1.5320	1,447.6100	1.4476	(5.511)	0	0	0
2017-07-27	R214	03/08/2017	9.52	Put	Bond Future	1,592.4900	1.5925	1,508.3000	1.5083	(5.287)	0	0	0
2017-07-27	R214	02/11/2017	9.60	Call	Bond Future	1,508.2900	1.5083	1,529.3800	1.5294	1.398	0	0	0
2017-07-27	R214	02/11/2017			Bond Future	9.7881	71.2303	9.7772	71.3054	(0.112)	0.0000	0.0000	2,819
2017-07-27	R214	02/11/2017	9.58	Call	Bond Future	1,452.2500	1.4522	1,472.6200	1.4726	1.403	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
2017-07-27	R214	02/11/2017	9.59	Call	Bond Future	1,480.0400	1.4800	1,500.7600	1.5008	1.400	0	0	0
2017-07-27	R214	02/11/2017	9.60	Put	Bond Future	2,818.2100	2.8182	2,764.2500	2.7643	(1.915)	0	0	0
2017-07-27	R214	02/11/2017	9.58	Put	Bond Future	2,903.7800	2.9038	2,849.1000	2.8491	(1.883)	0	0	0
2017-07-27	R214	02/11/2017	9.59	Put	Bond Future	2,860.7100	2.8607	2,806.3800	2.8064	(1.899)	0	0	0
2017-07-27	R214	01/02/2018			Bond Future	9.8480	72.5538	9.8368	72.6296	(0.113)	0.0000	0.0000	0
2017-07-27	R214	01/02/2018	9.82	Put	Bond Future	2,944.5800	2.9446	2,900.0100	2.9000	(1.514)	0	0	0
2017-07-27	R214	01/02/2018	9.84	Put	Bond Future	2,877.0900	2.8771	2,833.1000	2.8331	(1.529)	0	0	0
2017-07-27	R214	01/02/2018	9.83	Put	Bond Future	2,910.6800	2.9107	2,866.4000	2.8664	(1.521)	0	0	0
2017-07-27	R214	01/02/2018	9.84	Call	Bond Future	2,822.8300	2.8228	2,854.6500	2.8546	1.127	0	0	0
2017-07-27	R214	01/02/2018	9.82	Call	Bond Future	2,754.1900	2.7542	2,785.4300	2.7854	1.134	0	0	0
2017-07-27	R214	01/02/2018	9.83	Call	Bond Future	2,788.4100	2.7884	2,819.9400	2.8199	1.131	0	0	0
2017-07-27	R214	03/05/2018			Bond Future	9.9036	70.6218	9.8922	70.6987	(0.115)	0.0000	0.0000	0
2017-07-27	R214	03/05/2018	9.98	Call	Bond Future	3,798.5500	3.7986	3,834.5400	3.8345	0.947	0	0	0
2017-07-27	R214	03/05/2018	9.97	Put	Bond Future	3,319.2000	3.3192	3,278.0600	3.2781	(1.239)	0	0	0
2017-07-27	R214	03/05/2018	9.99	Put	Bond Future	3,257.1500	3.2571	3,216.4700	3.2165	(1.249)	0	0	0
2017-07-27	R214	03/05/2018	9.98	Put	Bond Future	3,287.9300	3.2879	3,247.0200	3.2470	(1.244)	0	0	0
2017-07-27	R214	03/05/2018	9.99	Call	Bond Future	3,834.1300	3.8341	3,870.3500	3.8704	0.945	0	0	0
2017-07-27	R214	03/05/2018	9.97	Call	Bond Future	3,763.3500	3.7633	3,799.1100	3.7991	0.950	0	0	0
2017-07-27	R248	03/08/2017			Bond Future	9.8003	93.6749	9.7897	93.7688	(0.109)	0.0000	0.0000	62,398
2017-07-27	R248	03/08/2017	9.57	Call	Bond Future	134.0200	0.1340	120.1800	0.1202	(10.327)	0	0	0
2017-07-27	R248	03/08/2017	9.56	Put	Bond Future	2,279.1500	2.2791	2,171.8000	2.1718	(4.710)	0	0	0
2017-07-27	R248	03/08/2017	9.58	Put	Bond Future	2,121.5000	2.1215	2,013.3000	2.0133	(5.100)	0	0	0
2017-07-27	R248	03/08/2017	9.57	Put	Bond Future	2,199.7700	2.1998	2,091.9700	2.0920	(4.901)	0	0	0
2017-07-27	R248	03/08/2017	9.58	Call	Bond Future	147.1700	0.1472	132.9300	0.1329	(9.676)	0	0	0
2017-07-27	R248	03/08/2017	9.56	Call	Bond Future	121.8200	0.1218	108.4300	0.1084	(10.992)	0	0	0
2017-07-27	R248	02/11/2017	9.66	Put	Bond Future	3,703.6800	3.7037	3,634.4400	3.6344	(1.869)	0	0	0
2017-07-27	R248	02/11/2017			Bond Future	9.8605	90.9654	9.8496	91.0609	(0.111)	0.0000	0.0000	64,240
2017-07-27	R248	02/11/2017	9.65	Put	Bond Future	3,758.3300	3.7583	3,688.6500	3.6887	(1.854)	0	0	0
2017-07-27	R248	02/11/2017	9.64	Call	Bond Future	1,859.8100	1.8598	1,885.1100	1.8851	1.360	0	0	0
2017-07-27	R248	02/11/2017	9.65	Call	Bond Future	1,894.8100	1.8948	1,920.5600	1.9206	1.359	0	0	0
2017-07-27	R248	02/11/2017	9.66	Call	Bond Future	1,930.2200	1.9302	1,956.4100	1.9564	1.357	0	0	0
2017-07-27	R248	02/11/2017	9.64	Put	Bond Future	3,813.5500	3.8136	3,743.4200	3.7434	(1.839)	0	0	0
2017-07-27	R248	01/02/2018	9.90	Put	Bond Future	3,857.4800	3.8575	3,800.7400	3.8007	(1.471)	0	0	0
2017-07-27	R248	01/02/2018	9.89	Call	Bond Future	3,618.1800	3.6182	3,657.4600	3.6575	1.086	0	0	0
2017-07-27	R248	01/02/2018			Bond Future	9.9228	92.6555	9.9116	92.7519	(0.113)	0.0000	0.0000	0
2017-07-27	R248	01/02/2018	9.90	Call	Bond Future	3,661.1100	3.6611	3,700.7400	3.7007	1.082	0	0	0
2017-07-27	R248	01/02/2018	9.91	Call	Bond Future	3,704.5400	3.7045	3,744.5300	3.7445	1.079	0	0	0
2017-07-27	R248	01/02/2018	9.89	Put	Bond Future	3,900.8500	3.9008	3,843.7600	3.8438	(1.464)	0	0	0
2017-07-27	R248	01/02/2018	9.91	Put	Bond Future	3,814.7700	3.8148	3,758.3900	3.7584	(1.478)	0	0	0
2017-07-27	R248	03/05/2018	10.05	Put	Bond Future	4,273.4800	4.2735	4,221.1200	4.2211	(1.225)	0	0	0
2017-07-27	R248	03/05/2018			Bond Future	9.9808	89.9605	9.9692	90.0583	(0.115)	0.0000	0.0000	0
2017-07-27	R248	03/05/2018	10.07	Put	Bond Future	4,195.2300	4.1952	4,143.4400	4.1434	(1.234)	0	0	0
2017-07-27	R248	03/05/2018	10.06	Put	Bond Future	4,234.3600	4.2344	4,182.2800	4.1823	(1.230)	0	0	0
2017-07-27	R248	03/05/2018	10.05	Call	Bond Future	4,858.4300	4.8584	4,903.8700	4.9039	0.935	0	0	0
2017-07-27	R248	03/05/2018	10.06	Call	Bond Future	4,903.2100	4.9032	4,948.9300	4.9489	0.932	0	0	0
2017-07-27	R248	03/05/2018	10.07	Call	Bond Future	4,947.8400	4.9478	4,993.8500	4.9938	0.930	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
Total											1128658	