



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/08/2017 TO 11/08/2017

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
2017-08-11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	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
2017-08-11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2025	02/11/2017			Bond Future	130.0010	130.0010	129.9941	129.9941	(0.005)	0.0000	0.0000	2,291
2017-08-11	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2025	02/11/2017	132.96	Put	Bond Future	2,958.9600	2.9590	2,965.8600	2.9659	0.233	0	0	0
2017-08-11	2025	02/11/2017	132.98	Put	Bond Future	2,978.9600	2.9790	2,985.8600	2.9859	0.232	0	0	0
2017-08-11	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2025	02/11/2017	132.97	Put	Bond Future	2,968.9600	2.9690	2,975.8600	2.9759	0.232	0	0	0
2017-08-11	2025	01/02/2018	133.89	Put	Bond Future	2,813.0700	2.8131	2,818.0700	2.8181	0.178	0	0	0
2017-08-11	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2025	01/02/2018			Bond Future	131.0769	131.0769	131.0719	131.0719	(0.004)	0.0000	0.0000	0
2017-08-11	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2025	01/02/2018	133.88	Put	Bond Future	2,803.0700	2.8031	2,808.0700	2.8081	0.178	0	0	0
2017-08-11	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2025	01/02/2018	133.90	Put	Bond Future	2,823.0700	2.8231	2,828.0700	2.8281	0.177	0	0	0
2017-08-11	2025	03/05/2018	133.21	Call	Bond Future	392.4500	0.3924	387.3100	0.3873	(1.310)	0	0	0
2017-08-11	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2025	03/05/2018			Bond Future	133.6025	133.6025	133.5973	133.5973	(0.004)	0.0000	0.0000	0
2017-08-11	2025	03/05/2018	133.22	Call	Bond Future	382.4500	0.3824	377.3100	0.3773	(1.344)	0	0	0
2017-08-11	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2025	03/05/2018	133.20	Call	Bond Future	402.4500	0.4024	397.3100	0.3973	(1.277)	0	0	0
2017-08-11	2029	02/11/2017			Bond Future	100.2518	100.2518	100.2465	100.2465	(0.005)	0.0000	0.0000	1,370
2017-08-11	2029	01/02/2018			Bond Future	102.1239	102.1239	102.1202	102.1202	(0.004)	0.0000	0.0000	0
2017-08-11	2029	03/05/2018			Bond Future	103.0636	103.0636	103.0597	103.0597	(0.004)	0.0000	0.0000	0
2017-08-11	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2030	02/11/2017	9.34	Call	Bond Future	1,049.7700	1.0498	807.5300	0.8075	(23.076)	0	0	0
2017-08-11	2030	02/11/2017			Bond Future	9.1850	93.5299	9.2205	93.2876	0.387	0.0000	0.0000	55,173
2017-08-11	2030	02/11/2017	9.35	Call	Bond Future	1,116.9300	1.1169	874.6900	0.8747	(21.688)	0	0	0
2017-08-11	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2030	02/11/2017	9.36	Call	Bond Future	1,184.0100	1.1840	941.7700	0.9418	(20.459)	0	0	0
2017-08-11	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2030	01/02/2018			Bond Future	9.2423	91.2403	9.2790	90.9943	0.397	0.0000	0.0000	0
2017-08-11	2030	01/02/2018	9.38	Call	Bond Future	918.0600	0.9181	672.0600	0.6721	(26.796)	0	0	0
2017-08-11	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2030	01/02/2018	9.39	Call	Bond Future	984.2600	0.9843	738.2600	0.7383	(24.993)	0	0	0
2017-08-11	2030	01/02/2018	9.37	Call	Bond Future	851.8000	0.8518	605.8000	0.6058	(28.880)	0	0	0
2017-08-11	2030	01/02/2018	9.37	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-11	2030	03/05/2018	9.51	Call	Bond Future	1,375.4000	1.3754	1,124.1100	1.1241	(18.270)	0	0	0
2017-08-11	2030	03/05/2018			Bond Future	9.2997	92.9563	9.3378	92.7050	0.410	0.0000	0.0000	0
2017-08-11	2030	03/05/2018	9.49	Call	Bond Future	1,245.8300	1.2458	994.5400	0.9945	(20.170)	0	0	0
2017-08-11	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2030	03/05/2018	9.50	Call	Bond Future	1,310.6500	1.3106	1,059.3600	1.0594	(19.173)	0	0	0
2017-08-11	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2032	02/11/2017	9.49	Put	Bond Future	1,678.5200	1.6785	1,820.4500	1.8204	8.456	0	0	0
2017-08-11	2032	02/11/2017	9.48	Call	Bond Future	2,141.9100	2.1419	1,953.6600	1.9537	(8.789)	0	0	0
2017-08-11	2032	02/11/2017			Bond Future	9.4207	91.7211	9.4665	91.3889	0.486	0.0000	0.0000	32,123
2017-08-11	2032	02/11/2017	9.49	Call	Bond Future	2,180.9500	2.1809	1,990.7200	1.9907	(8.722)	0	0	0
2017-08-11	2032	02/11/2017	9.48	Put	Bond Future	1,711.7500	1.7118	1,855.6600	1.8557	8.407	0	0	0
2017-08-11	2032	02/11/2017	9.50	Call	Bond Future	2,220.3800	2.2204	2,028.1700	2.0282	(8.657)	0	0	0
2017-08-11	2032	02/11/2017	9.50	Put	Bond Future	1,645.7500	1.6457	1,785.7000	1.7857	8.504	0	0	0
2017-08-11	2032	01/02/2018	9.20	Call	Bond Future	1,878.8900	1.8789	1,740.1900	1.7402	(7.382)	0	0	7,500
2017-08-11	2032	01/02/2018	9.45	Put	Bond Future	2,919.0400	2.9190	3,082.7000	3.0827	5.607	0	0	0
2017-08-11	2032	01/02/2018	9.40	Put	Bond Future	3,107.4700	3.1075	3,278.1400	3.2781	5.492	0	0	0
2017-08-11	2032	01/02/2018	9.56	Call	Bond Future	3,083.9400	3.0839	2,894.9000	2.8949	(6.130)	0	0	0
2017-08-11	2032	01/02/2018	9.55	Put	Bond Future	2,571.3800	2.5714	2,721.2500	2.7213	5.828	0	0	0
2017-08-11	2032	01/02/2018			Bond Future	9.4837	93.4029	9.5309	93.0653	0.497	0.0000	0.0000	0
2017-08-11	2032	01/02/2018	9.30	Put	Bond Future	3,510.0800	3.5101	3,694.8500	3.6949	5.264	0	0	0
2017-08-11	2032	01/02/2018	9.30	Call	Bond Future	2,178.2000	2.1782	2,025.4200	2.0254	(7.014)	0	0	7,800
2017-08-11	2032	01/02/2018	9.57	Call	Bond Future	3,122.8100	3.1228	2,932.4100	2.9324	(6.097)	0	0	0
2017-08-11	2032	01/02/2018	9.57	Put	Bond Future	2,506.6000	2.5066	2,653.7500	2.6538	5.871	0	0	0
2017-08-11	2032	01/02/2018	9.20	Put	Bond Future	3,947.5400	3.9475	4,146.3900	4.1464	5.037	0	0	0
2017-08-11	2032	01/02/2018	9.45	Call	Bond Future	2,676.7700	2.6768	2,502.8800	2.5029	(6.496)	0	0	750
2017-08-11	2032	01/02/2018	9.40	Call	Bond Future	2,504.0500	2.5041	2,337.1700	2.3372	(6.664)	0	0	6,800
2017-08-11	2032	01/02/2018	9.56	Put	Bond Future	2,538.8300	2.5388	2,687.3400	2.6873	5.850	0	0	0
2017-08-11	2032	01/02/2018	9.55	Call	Bond Future	3,045.3100	3.0453	2,857.6300	2.8576	(6.163)	0	0	0
2017-08-11	2032	03/05/2018	9.70	Call	Bond Future	4,018.5300	4.0185	3,818.5300	3.8185	(4.977)	0	0	0
2017-08-11	2032	03/05/2018	9.71	Put	Bond Future	2,886.7100	2.8867	3,030.1700	3.0302	4.970	0	0	0
2017-08-11	2032	03/05/2018			Bond Future	9.5428	91.0022	9.5917	90.6576	0.512	0.0000	0.0000	0
2017-08-11	2032	03/05/2018	9.70	Put	Bond Future	2,916.6700	2.9167	3,061.2300	3.0612	4.956	0	0	0
2017-08-11	2032	03/05/2018	9.71	Call	Bond Future	4,058.0300	4.0580	3,856.9300	3.8569	(4.956)	0	0	0
2017-08-11	2032	03/05/2018	9.72	Call	Bond Future	4,097.7000	4.0977	3,895.5200	3.8955	(4.934)	0	0	0
2017-08-11	2032	03/05/2018	9.72	Put	Bond Future	2,856.9900	2.8570	2,999.3700	2.9994	4.984	0	0	0
2017-08-11	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2033	02/11/2017	110.07	Put	Bond Future	5,222.1600	5.2222	5,644.6100	5.6446	8.090	0	0	0
2017-08-11	2033	02/11/2017			Bond Future	104.8478	104.8478	104.4254	104.4254	(0.403)	0.0000	0.0000	5,174
2017-08-11	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2033	02/11/2017	110.09	Put	Bond Future	5,242.1600	5.2422	5,664.6100	5.6646	8.059	0	0	0
2017-08-11	2033	02/11/2017	110.08	Put	Bond Future	5,232.1600	5.2322	5,654.6100	5.6546	8.074	0	0	0
2017-08-11	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2033	01/02/2018			Bond Future	106.8058	106.8058	106.3773	106.3773	(0.401)	0.0000	0.0000	0
2017-08-11	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-11	2033	01/02/2018	109.64	Put	Bond Future	2,834.1500	2.8342	3,262.6900	3.2627	15.121	0	0	0
2017-08-11	2033	01/02/2018	109.66	Put	Bond Future	2,854.1500	2.8542	3,282.6900	3.2827	15.015	0	0	0
2017-08-11	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2033	01/02/2018	109.65	Put	Bond Future	2,844.1500	2.8442	3,272.6900	3.2727	15.067	0	0	0
2017-08-11	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	381.7000	0.3817	100.000	0	0	0
2017-08-11	2033	03/05/2018			Bond Future	107.7652	107.7652	107.3283	107.3283	(0.405)	0.0000	0.0000	0
2017-08-11	2033	03/05/2018	107.70	Call	Bond Future	65.2400	0.0652	0.0000	0.0000	(100.000)	0	0	0
2017-08-11	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	371.7000	0.3717	100.000	0	0	0
2017-08-11	2033	03/05/2018	107.71	Call	Bond Future	55.2400	0.0552	0.0000	0.0000	(100.000)	0	0	0
2017-08-11	2033	03/05/2018	107.69	Call	Bond Future	75.2400	0.0752	0.0000	0.0000	(100.000)	0	0	0
2017-08-11	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	361.7000	0.3617	100.000	0	0	0
2017-08-11	2037	02/11/2017	9.67	Put	Bond Future	2,574.5700	2.5746	2,736.1700	2.7362	6.277	0	0	0
2017-08-11	2037	02/11/2017			Bond Future	9.7566	91.4441	9.7971	91.1259	0.415	0.0000	0.0000	60,243
2017-08-11	2037	02/11/2017	9.66	Call	Bond Future	1,852.4600	1.8525	1,697.7000	1.6977	(8.354)	0	0	0
2017-08-11	2037	02/11/2017	9.66	Put	Bond Future	2,618.7100	2.6187	2,782.1500	2.7821	6.241	0	0	0
2017-08-11	2037	02/11/2017	9.67	Call	Bond Future	1,888.1200	1.8881	1,731.5200	1.7315	(8.294)	0	0	0
2017-08-11	2037	02/11/2017	9.65	Call	Bond Future	1,817.1900	1.8172	1,664.2800	1.6643	(8.415)	0	0	0
2017-08-11	2037	02/11/2017	9.65	Put	Bond Future	2,663.3600	2.6634	2,828.6500	2.8287	6.206	0	0	0
2017-08-11	2037	01/02/2018	9.82	Put	Bond Future	3,131.0300	3.1310	3,280.9100	3.2809	4.787	0	0	0
2017-08-11	2037	01/02/2018			Bond Future	9.8210	88.8660	9.8627	88.5426	0.424	0.0000	0.0000	160
2017-08-11	2037	01/02/2018	9.82	Call	Bond Future	3,123.0900	3.1231	2,949.5700	2.9496	(5.556)	0	0	0
2017-08-11	2037	01/02/2018	9.81	Put	Bond Future	3,169.3100	3.1693	3,320.4800	3.3205	4.770	0	0	0
2017-08-11	2037	01/02/2018	9.83	Call	Bond Future	3,162.9300	3.1629	2,988.1200	2.9881	(5.527)	0	0	0
2017-08-11	2037	01/02/2018	9.83	Put	Bond Future	3,093.1200	3.0931	3,241.7100	3.2417	4.804	0	0	0
2017-08-11	2037	01/02/2018	9.81	Call	Bond Future	3,083.5100	3.0835	2,911.2800	2.9113	(5.586)	0	0	0
2017-08-11	2037	03/05/2018	9.99	Call	Bond Future	4,350.2400	4.3502	4,162.2000	4.1622	(4.323)	0	0	0
2017-08-11	2037	03/05/2018	9.97	Put	Bond Future	3,623.1400	3.6231	3,767.1900	3.7672	3.976	0	0	0
2017-08-11	2037	03/05/2018			Bond Future	9.8853	90.5373	9.9284	90.2073	0.436	0.0000	0.0000	0
2017-08-11	2037	03/05/2018	9.99	Put	Bond Future	3,551.7500	3.5518	3,693.7800	3.6938	3.999	0	0	0
2017-08-11	2037	03/05/2018	9.97	Call	Bond Future	4,269.9000	4.2699	4,083.8800	4.0839	(4.357)	0	0	0
2017-08-11	2037	03/05/2018	9.98	Put	Bond Future	3,587.4500	3.5875	3,730.4900	3.7305	3.987	0	0	0
2017-08-11	2037	03/05/2018	9.98	Call	Bond Future	4,310.1300	4.3101	4,123.1000	4.1231	(4.339)	0	0	0
2017-08-11	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2038	02/11/2017			Bond Future	131.2281	131.2281	131.2207	131.2207	(0.006)	0.0000	0.0000	19,558
2017-08-11	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2038	02/11/2017	136.82	Put	Bond Future	5,591.9300	5.5919	5,599.2800	5.5993	0.131	0	0	0
2017-08-11	2038	02/11/2017	136.80	Put	Bond Future	5,571.9300	5.5719	5,579.2800	5.5793	0.132	0	0	0
2017-08-11	2038	02/11/2017	136.81	Put	Bond Future	5,581.9300	5.5819	5,589.2800	5.5893	0.132	0	0	0
2017-08-11	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2038	01/02/2018	136.95	Put	Bond Future	4,792.3000	4.7923	4,797.5800	4.7976	0.110	0	0	0
2017-08-11	2038	01/02/2018			Bond Future	132.1577	132.1577	132.1524	132.1524	(0.004)	0.0000	0.0000	0
2017-08-11	2038	01/02/2018	136.94	Put	Bond Future	4,782.3000	4.7823	4,787.5800	4.7876	0.110	0	0	0
2017-08-11	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2038	01/02/2018	136.93	Put	Bond Future	4,772.3000	4.7723	4,777.5800	4.7776	0.111	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
2017-08-11	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2038	03/05/2018	132.27	Call	Bond Future	2,434.1600	2.4342	2,428.6500	2.4287	(0.226)	0	0	0
2017-08-11	2038	03/05/2018			Bond Future	134.7042	134.7042	134.6986	134.6986	(0.004)	0.0000	0.0000	0
2017-08-11	2038	03/05/2018	132.28	Call	Bond Future	2,424.1600	2.4242	2,418.6500	2.4187	(0.227)	0	0	0
2017-08-11	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2038	03/05/2018	132.29	Call	Bond Future	2,414.1600	2.4142	2,408.6500	2.4087	(0.228)	0	0	0
2017-08-11	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2040	02/11/2017	9.67	Put	Bond Future	3,463.4400	3.4634	3,578.0300	3.5780	3.309	0	0	0
2017-08-11	2040	02/11/2017			Bond Future	9.8883	94.4616	9.9134	94.2528	0.253	0.0000	0.0000	15,669
2017-08-11	2040	02/11/2017	9.66	Call	Bond Future	1,577.4700	1.5775	1,484.5000	1.4845	(5.894)	0	0	0
2017-08-11	2040	02/11/2017	9.66	Put	Bond Future	3,517.3500	3.5174	3,633.1500	3.6331	3.292	0	0	0
2017-08-11	2040	02/11/2017	9.67	Call	Bond Future	1,609.9000	1.6099	1,515.7200	1.5157	(5.850)	0	0	0
2017-08-11	2040	02/11/2017	9.65	Call	Bond Future	1,545.2900	1.5453	1,453.5200	1.4535	(5.939)	0	0	0
2017-08-11	2040	02/11/2017	9.65	Put	Bond Future	3,571.6400	3.5716	3,688.6400	3.6886	3.276	0	0	0
2017-08-11	2040	01/02/2018	9.89	Call	Bond Future	3,107.8600	3.1079	2,994.8400	2.9948	(3.637)	0	0	0
2017-08-11	2040	01/02/2018			Bond Future	9.9547	91.6885	9.9804	91.4766	0.259	0.0000	0.0000	0
2017-08-11	2040	01/02/2018	9.87	Call	Bond Future	3,029.6100	3.0296	2,918.2800	2.9183	(3.675)	0	0	0
2017-08-11	2040	01/02/2018	9.87	Put	Bond Future	3,732.4600	3.7325	3,833.0800	3.8331	2.696	0	0	0
2017-08-11	2040	01/02/2018	9.88	Put	Bond Future	3,688.1400	3.6881	3,787.9200	3.7879	2.705	0	0	0
2017-08-11	2040	01/02/2018	9.89	Put	Bond Future	3,643.9600	3.6440	3,742.8900	3.7429	2.715	0	0	0
2017-08-11	2040	01/02/2018	9.88	Call	Bond Future	3,068.7300	3.0687	2,956.5600	2.9566	(3.655)	0	0	0
2017-08-11	2040	03/05/2018	10.08	Put	Bond Future	4,071.5300	4.0715	4,163.7800	4.1638	2.266	0	0	0
2017-08-11	2040	03/05/2018			Bond Future	10.0210	93.4129	10.0476	93.1963	0.266	0.0000	0.0000	0
2017-08-11	2040	03/05/2018	10.07	Call	Bond Future	4,508.1300	4.5081	4,384.4300	4.3844	(2.744)	0	0	0
2017-08-11	2040	03/05/2018	10.07	Put	Bond Future	4,109.9700	4.1100	4,202.8700	4.2029	2.260	0	0	0
2017-08-11	2040	03/05/2018	10.08	Call	Bond Future	4,550.5200	4.5505	4,426.1700	4.4262	(2.733)	0	0	0
2017-08-11	2040	03/05/2018	10.06	Call	Bond Future	4,465.6100	4.4656	4,342.5600	4.3426	(2.756)	0	0	0
2017-08-11	2040	03/05/2018	10.06	Put	Bond Future	4,148.3900	4.1484	4,241.9400	4.2419	2.255	0	0	0
2017-08-11	2044	02/11/2017	9.68	Call	Bond Future	1,582.4300	1.5824	1,489.1600	1.4892	(5.894)	0	0	0
2017-08-11	2044	02/11/2017			Bond Future	9.9167	91.4918	9.9417	91.2811	0.253	0.0000	0.0000	20,734
2017-08-11	2044	02/11/2017	9.66	Call	Bond Future	1,518.4300	1.5184	1,427.5700	1.4276	(5.984)	0	0	0
2017-08-11	2044	02/11/2017	9.66	Put	Bond Future	3,727.7300	3.7277	3,847.6100	3.8476	3.216	0	0	0
2017-08-11	2044	02/11/2017	9.68	Put	Bond Future	3,616.2500	3.6163	3,733.7200	3.7337	3.248	0	0	0
2017-08-11	2044	02/11/2017	9.67	Call	Bond Future	1,550.2200	1.5502	1,458.1600	1.4582	(5.939)	0	0	0
2017-08-11	2044	02/11/2017	9.67	Put	Bond Future	3,671.7100	3.6717	3,790.3900	3.7904	3.232	0	0	0
2017-08-11	2044	01/02/2018	9.90	Put	Bond Future	3,772.3800	3.7724	3,873.3700	3.8734	2.677	0	0	0
2017-08-11	2044	01/02/2018	9.89	Call	Bond Future	3,053.7000	3.0537	2,941.5600	2.9416	(3.672)	0	0	0
2017-08-11	2044	01/02/2018			Bond Future	9.9811	88.7894	10.0068	88.5754	0.258	0.0000	0.0000	0
2017-08-11	2044	01/02/2018	9.90	Call	Bond Future	3,092.9500	3.0930	2,979.9600	2.9800	(3.653)	0	0	0
2017-08-11	2044	01/02/2018	9.89	Put	Bond Future	3,817.5700	3.8176	3,919.4100	3.9194	2.668	0	0	0
2017-08-11	2044	01/02/2018	9.91	Call	Bond Future	3,132.4600	3.1325	3,018.6200	3.0186	(3.634)	0	0	0
2017-08-11	2044	01/02/2018	9.91	Put	Bond Future	3,727.6000	3.7276	3,827.7400	3.8277	2.686	0	0	0
2017-08-11	2044	03/05/2018	10.10	Call	Bond Future	4,605.2000	4.6052	4,479.7100	4.4797	(2.725)	0	0	0
2017-08-11	2044	03/05/2018	10.09	Put	Bond Future	4,195.1700	4.1952	4,288.9100	4.2889	2.234	0	0	0
2017-08-11	2044	03/05/2018			Bond Future	10.0452	90.4593	10.0718	90.2407	0.265	0.0000	0.0000	0
2017-08-11	2044	03/05/2018	10.11	Call	Bond Future	4,648.2000	4.6482	4,522.0600	4.5221	(2.714)	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
2017-08-11	2044	03/05/2018	10.11	Put	Bond Future	4,117.7900	4.1178	4,210.2200	4.2102	2.245	0	0	0
2017-08-11	2044	03/05/2018	10.10	Put	Bond Future	4,156.3300	4.1563	4,249.4100	4.2494	2.239	0	0	0
2017-08-11	2044	03/05/2018	10.09	Call	Bond Future	4,562.3800	4.5624	4,437.5500	4.4375	(2.736)	0	0	0
2017-08-11	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2046	02/11/2017	136.30	Put	Bond Future	10,579.5900	10.5796	10,586.4300	10.5864	0.065	0	0	0
2017-08-11	2046	02/11/2017			Bond Future	125.7204	125.7204	125.7136	125.7136	(0.005)	0.0000	0.0000	21,292
2017-08-11	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2046	02/11/2017	136.32	Put	Bond Future	10,599.5900	10.5996	10,606.4300	10.6064	0.065	0	0	0
2017-08-11	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2046	02/11/2017	136.31	Put	Bond Future	10,589.5900	10.5896	10,596.4300	10.5964	0.065	0	0	0
2017-08-11	2046	01/02/2018	132.92	Put	Bond Future	4,851.8200	4.8518	4,856.6700	4.8567	0.100	0	0	0
2017-08-11	2046	01/02/2018			Bond Future	128.0682	128.0682	128.0633	128.0633	(0.004)	0.0000	0.0000	0
2017-08-11	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2046	01/02/2018	132.91	Put	Bond Future	4,841.8200	4.8418	4,846.6700	4.8467	0.100	0	0	0
2017-08-11	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2046	01/02/2018	132.90	Put	Bond Future	4,831.8200	4.8318	4,836.6700	4.8367	0.100	0	0	0
2017-08-11	2046	03/05/2018	127.95	Call	Bond Future	970.2600	0.9703	965.3900	0.9654	(0.502)	0	0	0
2017-08-11	2046	03/05/2018			Bond Future	128.9203	128.9203	128.9154	128.9154	(0.004)	0.0000	0.0000	0
2017-08-11	2046	03/05/2018	127.93	Call	Bond Future	990.2600	0.9903	985.3900	0.9854	(0.492)	0	0	0
2017-08-11	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2046	03/05/2018	127.94	Call	Bond Future	980.2600	0.9803	975.3900	0.9754	(0.497)	0	0	0
2017-08-11	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2050	02/11/2017	144.66	Put	Bond Future	10,017.7500	10.0177	11,228.1800	11.2282	12.083	0	0	0
2017-08-11	2050	02/11/2017	144.67	Put	Bond Future	10,027.7500	10.0277	11,238.1800	11.2382	12.071	0	0	0
2017-08-11	2050	02/11/2017			Bond Future	134.6423	134.6423	133.4318	133.4318	(0.899)	0.0000	0.0000	21,928
2017-08-11	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2050	02/11/2017	144.65	Put	Bond Future	10,007.7500	10.0077	11,218.1800	11.2182	12.095	0	0	0
2017-08-11	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2050	01/02/2018	140.23	Put	Bond Future	4,764.2400	4.7642	5,995.0500	5.9950	25.834	0	0	0
2017-08-11	2050	01/02/2018			Bond Future	135.4658	135.4658	134.2350	134.2350	(0.909)	0.0000	0.0000	0
2017-08-11	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2050	01/02/2018	140.25	Put	Bond Future	4,784.2400	4.7842	6,015.0500	6.0150	25.726	0	0	0
2017-08-11	2050	01/02/2018	140.24	Put	Bond Future	4,774.2400	4.7742	6,005.0500	6.0050	25.780	0	0	0
2017-08-11	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2050	03/05/2018	135.61	Call	Bond Future	2,465.7600	2.4658	1,211.1300	1.2111	(50.882)	0	0	0
2017-08-11	2050	03/05/2018			Bond Future	138.0758	138.0758	136.8211	136.8211	(0.909)	0.0000	0.0000	0
2017-08-11	2050	03/05/2018	135.62	Call	Bond Future	2,455.7600	2.4558	1,201.1300	1.2011	(51.089)	0	0	0
2017-08-11	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	2050	03/05/2018	135.63	Call	Bond Future	2,445.7600	2.4458	1,191.1300	1.1911	(51.298)	0	0	0
2017-08-11	2050	03/05/2018	135.63	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	AL37	02/11/2017			Index Future	557.4910	557.4910	556.8270	556.8270	(0.119)	0.0000	0.0000	0
2017-08-11	AL37	01/02/2018			Index Future	567.7150	567.7150	567.0430	567.0430	(0.118)	0.0000	0.0000	0
2017-08-11	AL37	03/05/2018			Index Future	578.3930	578.3930	577.7040	577.7040	(0.119)	0.0000	0.0000	0
2017-08-11	AL7T	02/11/2017			Index Future	641.2310	641.2310	639.6930	639.6930	(0.240)	0.0000	0.0000	0
2017-08-11	AL7T	01/02/2018			Index Future	652.9910	652.9910	651.4290	651.4290	(0.239)	0.0000	0.0000	0
2017-08-11	AL7T	03/05/2018			Index Future	665.2730	665.2730	663.6770	663.6770	(0.240)	0.0000	0.0000	0
2017-08-11	ALBI	02/11/2017			Index Future	574.8950	574.8950	573.5310	573.5310	(0.237)	0.0000	0.0000	616
2017-08-11	ALBI	01/02/2018			Index Future	585.4390	585.4390	584.0530	584.0530	(0.237)	0.0000	0.0000	0
2017-08-11	ALBI	03/05/2018			Index Future	596.4500	596.4500	595.0340	595.0340	(0.237)	0.0000	0.0000	0
2017-08-11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C186	21/12/2026			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
2017-08-11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-08-11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-11	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	EL28	02/11/2017			Bond Future	127.9697	127.9697	127.9652	127.9652	(0.004)	0.0000	0.0000	0
2017-08-11	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-11	EL28	02/11/2017	133.87	Put	Bond Future	5,900.2700	5.9003	5,904.8000	5.9048	0.077	0	0	0
2017-08-11	EL28	02/11/2017	133.89	Put	Bond Future	5,920.2700	5.9203	5,924.8000	5.9248	0.077	0	0	0
2017-08-11	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	EL28	02/11/2017	133.88	Put	Bond Future	5,910.2700	5.9103	5,914.8000	5.9148	0.077	0	0	0
2017-08-11	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	EL28	01/02/2018			Bond Future	130.3593	130.3593	130.3569	130.3569	(0.002)	0.0000	0.0000	0
2017-08-11	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	EL28	01/02/2018	132.29	Put	Bond Future	1,930.6900	1.9307	1,933.1100	1.9331	0.125	0	0	0
2017-08-11	EL28	01/02/2018	132.31	Put	Bond Future	1,950.6900	1.9507	1,953.1100	1.9531	0.124	0	0	0
2017-08-11	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	EL28	01/02/2018	132.30	Put	Bond Future	1,940.6900	1.9407	1,943.1100	1.9431	0.125	0	0	0
2017-08-11	EL28	03/05/2018	133.20	Put	Bond Future	328.9600	0.3290	331.5600	0.3316	0.790	0	0	0
2017-08-11	EL28	03/05/2018			Bond Future	132.8710	132.8710	132.8684	132.8684	(0.002)	0.0000	0.0000	0
2017-08-11	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	EL28	03/05/2018	133.19	Put	Bond Future	318.9600	0.3190	321.5600	0.3216	0.815	0	0	0
2017-08-11	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	EL28	03/05/2018	133.18	Put	Bond Future	308.9600	0.3090	311.5600	0.3116	0.842	0	0	0
2017-08-11	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	ES33	02/11/2017	10.66	Put	Bond Future	1,348.1200	1.3481	1,589.6800	1.5897	17.918	0	0	0
2017-08-11	ES33	02/11/2017			Bond Future	10.8807	75.7994	10.9209	75.5578	0.369	0.0000	0.0000	9,466
2017-08-11	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	ES33	02/11/2017	10.68	Put	Bond Future	1,224.4800	1.2245	1,466.0400	1.4660	19.728	0	0	0
2017-08-11	ES33	02/11/2017	10.67	Put	Bond Future	1,286.2600	1.2863	1,527.8200	1.5278	18.780	0	0	0
2017-08-11	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	190.4000	0.1904	100.000	0	0	0
2017-08-11	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	ES33	01/02/2018			Bond Future	10.9907	77.1893	11.0322	76.9439	0.378	0.0000	0.0000	0
2017-08-11	ES33	01/02/2018	11.00	Call	Bond Future	55.0800	0.0551	0.0000	0.0000	(100.000)	0	0	0
2017-08-11	ES33	01/02/2018	10.99	Put	Bond Future	4.1500	0.0042	249.6300	0.2496	5915.181	0	0	0
2017-08-11	ES33	01/02/2018	11.01	Call	Bond Future	114.2300	0.1142	0.0000	0.0000	(100.000)	0	0	0
2017-08-11	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	131.2500	0.1313	100.000	0	0	0
2017-08-11	ES33	03/05/2018	11.22	Call	Bond Future	721.2400	0.7212	470.6000	0.4706	(34.751)	0	0	0
2017-08-11	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	ES33	03/05/2018			Bond Future	11.0954	74.8493	11.1385	74.5986	0.388	0.0000	0.0000	0
2017-08-11	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	ES33	03/05/2018	11.20	Call	Bond Future	606.1700	0.6062	355.5300	0.3555	(41.348)	0	0	0
2017-08-11	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	ES33	03/05/2018	11.21	Call	Bond Future	663.7400	0.6637	413.1000	0.4131	(37.762)	0	0	0
2017-08-11	ES42	02/11/2017			Bond Future	11.1463	78.2257	11.1710	78.0593	0.222	0.0000	0.0000	7,957
2017-08-11	ES42	01/02/2018			Bond Future	11.2534	79.6598	11.2789	79.4910	0.227	0.0000	0.0000	0
2017-08-11	ES42	03/05/2018			Bond Future	11.3606	76.8967	11.3871	76.7241	0.233	0.0000	0.0000	0
2017-08-11	GOVI	02/11/2017	572.45	Call	GOVI	12,610.0000	1.2610	0.0000	0.0000	(100.000)	0	0	0
2017-08-11	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	970.0000	0.0970	100.000	0	0	0
2017-08-11	GOVI	02/11/2017			GOVI	573.7110	573.7110	572.3430	572.3430	(0.238)	0.0000	0.0000	665

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
2017-08-11	GOVI	02/11/2017	572.46	Call	GOVI	12,510.0000		1.2510	0.0000	0.0000	(100.000)	0	0	0
2017-08-11	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	1,170.0000	0.1170	100.000	0	0	0
2017-08-11	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	1,070.0000	0.1070	100.000	0	0	0
2017-08-11	GOVI	02/11/2017	572.44	Call	GOVI	12,710.0000		1.2710	0.0000	0.0000	(100.000)	0	0	0
2017-08-11	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	GOVI	01/02/2018			GOVI	584.2320		584.2320	582.8440	582.8440	(0.238)	0.0000	0.0000	0
2017-08-11	GOVI	01/02/2018	581.03	Call	GOVI	32,020.0000		3.2020	18,140.0000	1.8140	(43.348)	0	0	0
2017-08-11	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	GOVI	01/02/2018	581.04	Call	GOVI	31,920.0000		3.1920	18,040.0000	1.8040	(43.484)	0	0	0
2017-08-11	GOVI	01/02/2018	581.02	Call	GOVI	32,120.0000		3.2120	18,240.0000	1.8240	(43.213)	0	0	0
2017-08-11	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	GOVI	03/05/2018	590.27	Call	GOVI	49,500.0000		4.9500	35,320.0000	3.5320	(28.646)	0	0	0
2017-08-11	GOVI	03/05/2018	590.29	Call	GOVI	49,300.0000		4.9300	35,120.0000	3.5120	(28.763)	0	0	0
2017-08-11	GOVI	03/05/2018			GOVI	595.2200		595.2200	593.8020	593.8020	(0.238)	0.0000	0.0000	0
2017-08-11	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	GOVI	03/05/2018	590.28	Call	GOVI	49,400.0000		4.9400	35,220.0000	3.5220	(28.704)	0	0	0
2017-08-11	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-08-11	IGOV	02/11/2017			Index Future	252.0140		252.0140	251.7090	251.7090	(0.121)	0.0000	0.0000	1,161
2017-08-11	IGOV	01/02/2018			Index Future	256.7200		256.7200	256.4140	256.4140	(0.119)	0.0000	0.0000	0
2017-08-11	IGOV	03/05/2018			Index Future	261.6660		261.6660	261.3540	261.3540	(0.119)	0.0000	0.0000	0
2017-08-11	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-08-11	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-08-11	IS01	21/12/2017			Interest Rate Swap	99.7636		99.7636	99.7642	99.7642	0.001	0.0000	0.0000	0
2017-08-11	IS01	15/03/2018			Interest Rate Swap	99.6419		99.6419	99.6445	99.6445	0.003	0.0000	0.0000	0
2017-08-11	IS01	21/06/2018			Interest Rate Swap	99.7204		99.7204	99.7299	99.7299	0.009	0.0000	0.0000	0
2017-08-11	IS01	20/09/2018			Interest Rate Swap	99.8197		99.8197	99.8318	99.8318	0.012	0.0000	0.0000	0
2017-08-11	IS02	18/12/2017			Interest Rate Swap	99.7915		99.7915	99.7919	99.7919	0.000	0.0000	0.0000	0
2017-08-11	IS02	16/03/2018			Interest Rate Swap	98.9235		98.9235	98.9262	98.9262	0.003	0.0000	0.0000	0
2017-08-11	IS02	15/06/2018			Interest Rate Swap	98.4082		98.4082	98.4170	98.4170	0.009	0.0000	0.0000	0
2017-08-11	IS02	21/09/2018			Interest Rate Swap	98.2859		98.2859	98.2983	98.2983	0.013	0.0000	0.0000	0
2017-08-11	IS02	21/12/2018			Interest Rate Swap	98.5800		98.5800	98.6000	98.6000	0.020	0.0000	0.0000	0
2017-08-11	IS02	15/03/2019			Interest Rate Swap	98.8940		98.8940	98.9185	98.9185	0.025	0.0000	0.0000	0
2017-08-11	IS02	21/06/2019			Interest Rate Swap	99.2161		99.2161	99.2445	99.2445	0.029	0.0000	0.0000	0
2017-08-11	IS02	20/09/2019			Interest Rate Swap	99.5630		99.5630	99.5925	99.5925	0.030	0.0000	0.0000	0
2017-08-11	IS05	17/12/2020			Interest Rate Swap	95.5784		95.5784	95.6334	95.6334	0.057	0.0000	0.0000	0
2017-08-11	IS05	16/03/2021			Interest Rate Swap	94.7825		94.7825	94.8426	94.8426	0.063	0.0000	0.0000	0
2017-08-11	IS05	15/06/2021			Interest Rate Swap	93.9556		93.9556	94.0227	94.0227	0.071	0.0000	0.0000	0
2017-08-11	IS05	21/09/2021			Interest Rate Swap	94.1086		94.1086	94.1870	94.1870	0.083	0.0000	0.0000	0
2017-08-11	IS05	21/12/2021			Interest Rate Swap	96.2748		96.2748	96.3678	96.3678	0.097	0.0000	0.0000	51
2017-08-11	IS05	15/03/2022			Interest Rate Swap	96.3760		96.3760	96.4844	96.4844	0.112	0.0000	0.0000	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
2017-08-11	IS05	21/06/2022			Interest Rate Swap	97.5530		97.5530	97.6763	97.6763	0.126	0.0000	0.0000	0
2017-08-11	IS05	20/09/2022			Interest Rate Swap	99.7505		99.7505	99.8810	99.8810	0.131	0.0000	0.0000	0
2017-08-11	IS10	17/12/2025			Interest Rate Swap	94.4085		94.4085	94.5822	94.5822	0.184	0.0000	0.0000	0
2017-08-11	IS10	16/03/2026			Interest Rate Swap	91.4240		91.4240	91.5997	91.5997	0.192	0.0000	0.0000	0
2017-08-11	IS10	15/06/2026			Interest Rate Swap	90.1800		90.1800	90.3579	90.3579	0.197	0.0000	0.0000	0
2017-08-11	IS10	21/09/2026			Interest Rate Swap	92.3554		92.3554	92.5366	92.5366	0.196	0.0000	0.0000	0
2017-08-11	IS10	21/12/2026			Interest Rate Swap	96.1434		96.1434	96.3300	96.3300	0.194	0.0000	0.0000	0
2017-08-11	IS10	15/03/2027			Interest Rate Swap	94.6977		94.6977	94.8957	94.8957	0.209	0.0000	0.0000	0
2017-08-11	IS10	21/06/2027			Interest Rate Swap	96.7722		96.7722	96.9785	96.9785	0.213	0.0000	0.0000	0
2017-08-11	IS10	20/09/2027			Interest Rate Swap	100.5036		100.5036	100.7113	100.7113	0.207	0.0000	0.0000	0
2017-08-11	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-08-11	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-08-11	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-08-11	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-08-11	JBAF	16/08/2017			Jibar Tradeable Future	7.0600		92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017-08-11	JBAF	20/09/2017			Jibar Tradeable Future	6.9800		93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017-08-11	JBAF	18/10/2017			Jibar Tradeable Future	6.9200		93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2017-08-11	JBAF	15/11/2017			Jibar Tradeable Future	6.8800		93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017-08-11	JBAF	20/12/2017			Jibar Tradeable Future	6.8000		93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-08-11	JBAF	17/01/2018			Jibar Tradeable Future	6.7600		93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-08-11	JBAF	20/03/2018			Jibar Tradeable Future	6.6700		93.3300	6.6700	93.3300	0.000	0.0000	0.0000	2,500
2017-08-11	JBAF	20/06/2018			Jibar Tradeable Future	6.6100		93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2017-08-11	JBAF	19/09/2018			Jibar Tradeable Future	6.6100		93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2017-08-11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-08-11	JBAF	19/12/2018			Jibar Tradeable Future	6.6600		93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2017-08-11	JBAF	20/03/2019			Jibar Tradeable Future	6.7300		93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-08-11	JBAF	19/06/2019			Jibar Tradeable Future	6.8000		93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-08-11	R023	02/11/2017	8.56	Call	Bond Future	2,667.3500		2.6674	2,547.2600	2.5473	(4.502)	0	0	0
2017-08-11	R023	02/11/2017			Bond Future	7.9493		100.5879	7.9807	100.4548	0.395	0.0000	0.0000	53,785
2017-08-11	R023	02/11/2017	8.56	Put	Bond Future	115.9700		0.1160	128.9800	0.1290	11.218	0	0	0
2017-08-11	R023	02/11/2017	8.58	Put	Bond Future	107.2400		0.1072	119.3900	0.1194	11.330	0	0	0
2017-08-11	R023	02/11/2017	8.57	Call	Bond Future	2,704.0600		2.7041	2,583.5400	2.5835	(4.457)	0	0	0
2017-08-11	R023	02/11/2017	8.57	Put	Bond Future	111.5800		0.1116	124.1600	0.1242	11.274	0	0	0
2017-08-11	R023	02/11/2017	8.58	Call	Bond Future	2,740.8100		2.7408	2,619.8600	2.6199	(4.413)	0	0	0
2017-08-11	R023	01/02/2018	8.33	Put	Bond Future	751.3800		0.7514	793.6500	0.7936	5.626	0	0	0
2017-08-11	R023	01/02/2018			Bond Future	7.9851		102.4325	8.0183	102.2977	0.415	0.0000	0.0000	0
2017-08-11	R023	01/02/2018	8.32	Call	Bond Future	2,117.0700		2.1171	2,025.0500	2.0250	(4.347)	0	0	0
2017-08-11	R023	01/02/2018	8.32	Put	Bond Future	764.2300		0.7642	807.0700	0.8071	5.606	0	0	0
2017-08-11	R023	01/02/2018	8.33	Call	Bond Future	2,144.2700		2.1443	2,051.6800	2.0517	(4.318)	0	0	0
2017-08-11	R023	01/02/2018	8.31	Call	Bond Future	2,090.2800		2.0903	1,998.8400	1.9988	(4.375)	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
2017-08-11	R023	01/02/2018	8.31	Put	Bond Future	777.5100	0.7775	820.9300	0.8209	5.584	0	0	0
2017-08-11	R023	03/05/2018	8.27	Call	Bond Future	2,119.3800	2.1194	2,033.0800	2.0331	(4.072)	0	0	0
2017-08-11	R023	03/05/2018			Bond Future	8.0061	100.4288	8.0415	100.2908	0.442	0.0000	0.0000	0
2017-08-11	R023	03/05/2018	8.27	Put	Bond Future	1,094.7900	1.0948	1,146.5500	1.1466	4.728	0	0	0
2017-08-11	R023	03/05/2018	8.28	Call	Bond Future	2,143.4400	2.1434	2,056.6200	2.0566	(4.050)	0	0	0
2017-08-11	R023	03/05/2018	8.29	Put	Bond Future	1,066.2400	1.0662	1,116.9700	1.1170	4.758	0	0	0
2017-08-11	R023	03/05/2018	8.28	Put	Bond Future	1,080.2800	1.0803	1,131.5200	1.1315	4.743	0	0	0
2017-08-11	R023	03/05/2018	8.29	Call	Bond Future	2,167.9500	2.1679	2,080.6200	2.0806	(4.028)	0	0	0
2017-08-11	R035	02/11/2017	9.61	Put	Bond Future	478.0400	0.4780	797.6200	0.7976	66.852	0	0	0
2017-08-11	R035	02/11/2017			Bond Future	9.6702	95.0225	9.7107	94.7029	0.419	0.0000	0.0000	12,213
2017-08-11	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R035	02/11/2017	9.60	Put	Bond Future	557.7800	0.5578	877.3600	0.8774	57.295	0	0	0
2017-08-11	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R035	02/11/2017	9.59	Put	Bond Future	637.6200	0.6376	957.2000	0.9572	50.121	0	0	0
2017-08-11	R035	01/02/2018	9.75	Call	Bond Future	83.9800	0.0840	0.0000	0.0000	(100.000)	0	0	0
2017-08-11	R035	01/02/2018	9.73	Put	Bond Future	71.9200	0.0719	396.6000	0.3966	451.446	0	0	0
2017-08-11	R035	01/02/2018			Bond Future	9.7392	96.7651	9.7810	96.4404	0.429	0.0000	0.0000	0
2017-08-11	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	240.7000	0.2407	100.000	0	0	0
2017-08-11	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	318.6000	0.3186	100.000	0	0	0
2017-08-11	R035	01/02/2018	9.74	Call	Bond Future	6.0800	0.0061	0.0000	0.0000	(100.000)	0	0	0
2017-08-11	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R035	03/05/2018			Bond Future	9.8007	94.0842	9.8439	93.7528	0.441	0.0000	0.0000	0
2017-08-11	R035	03/05/2018	9.90	Call	Bond Future	759.1400	0.7591	427.6600	0.4277	(43.665)	0	0	0
2017-08-11	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R035	03/05/2018	9.91	Call	Bond Future	835.1000	0.8351	503.6200	0.5036	(39.693)	0	0	0
2017-08-11	R035	03/05/2018	9.89	Call	Bond Future	683.0900	0.6831	351.6100	0.3516	(48.527)	0	0	0
2017-08-11	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R186	02/11/2017	8.89	Put	Bond Future	917.4100	0.9174	1,002.9300	1.0029	9.322	0	0	0
2017-08-11	R186	02/11/2017	8.88	Call	Bond Future	2,569.1600	2.5692	2,381.5700	2.3816	(7.302)	0	0	0
2017-08-11	R186	02/11/2017	8.75	Put	Bond Future	1,259.3200	1.2593	1,368.1000	1.3681	8.638	0	0	2,500
2017-08-11	R186	02/11/2017			Bond Future	8.6343	115.5803	8.6753	115.3056	0.476	0.0000	0.0000	156,667
2017-08-11	R186	02/11/2017	8.75	Call	Bond Future	2,030.9500	2.0309	1,865.0400	1.8650	(8.169)	0	0	0
2017-08-11	R186	02/11/2017	8.89	Call	Bond Future	2,612.9600	2.6130	2,423.7900	2.4238	(7.240)	0	0	0
2017-08-11	R186	02/11/2017	8.88	Put	Bond Future	939.2600	0.9393	1,026.3600	1.0264	9.273	0	0	0
2017-08-11	R186	02/11/2017	8.90	Call	Bond Future	2,657.3000	2.6573	2,466.5800	2.4666	(7.177)	0	0	0
2017-08-11	R186	02/11/2017	8.90	Put	Bond Future	896.1500	0.8961	980.1200	0.9801	9.370	0	0	0
2017-08-11	R186	02/11/2017	9.00	Call	Bond Future	3,117.9100	3.1179	2,912.4800	2.9125	(6.589)	0	0	0
2017-08-11	R186	02/11/2017	9.00	Put	Bond Future	703.5900	0.7036	772.8500	0.7728	9.844	0	0	5,000
2017-08-11	R186	01/02/2018	9.00	Call	Bond Future	3,473.2500	3.4732	3,289.0700	3.2891	(5.303)	0	0	0
2017-08-11	R186	01/02/2018	9.25	Call	Bond Future	4,578.6300	4.5786	4,368.8300	4.3688	(4.582)	0	0	0
2017-08-11	R186	01/02/2018	8.50	Put	Bond Future	2,940.8000	2.9408	3,097.5000	3.0975	5.328	0	0	0
2017-08-11	R186	01/02/2018	8.96	Call	Bond Future	3,308.3700	3.3084	3,128.7100	3.1287	(5.430)	0	0	0
2017-08-11	R186	01/02/2018			Bond Future	8.6853	112.3999	8.7281	112.1210	0.492	0.0000	0.0000	198
2017-08-11	R186	01/02/2018	8.50	Call	Bond Future	1,720.1200	1.7201	1,597.8900	1.5979	(7.106)	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-11	R186	01/02/2018	7.75	Put	Bond Future	6,708.0700	6.7081	6,947.8200	6.9478	3.574	0	0	0
2017-08-11	R186	01/02/2018	7.75	Call	Bond Future	363.1600	0.3632	323.9800	0.3240	(10.789)	0	0	1,460
2017-08-11	R186	01/02/2018	9.00	Put	Bond Future	1,440.7600	1.4408	1,535.5100	1.5355	6.576	0	0	6,200
2017-08-11	R186	01/02/2018	9.25	Put	Bond Future	966.3400	0.9663	1,035.4700	1.0355	7.154	0	0	820
2017-08-11	R186	01/02/2018	8.96	Put	Bond Future	1,531.5100	1.5315	1,630.7800	1.6308	6.482	0	0	0
2017-08-11	R186	01/02/2018	8.75	Put	Bond Future	2,085.2800	2.0853	2,209.9000	2.2099	5.976	0	0	820
2017-08-11	R186	01/02/2018	8.97	Call	Bond Future	3,349.3200	3.3493	3,168.5200	3.1685	(5.398)	0	0	0
2017-08-11	R186	01/02/2018	8.98	Call	Bond Future	3,390.5100	3.3905	3,208.5700	3.2086	(5.366)	0	0	0
2017-08-11	R186	01/02/2018	8.98	Put	Bond Future	1,485.7300	1.4857	1,582.7200	1.5827	6.528	0	0	0
2017-08-11	R186	01/02/2018	8.75	Call	Bond Future	2,507.0100	2.5070	2,352.7000	2.3527	(6.155)	0	0	0
2017-08-11	R186	01/02/2018	8.97	Put	Bond Future	1,508.4800	1.5085	1,606.6100	1.6066	6.505	0	0	0
2017-08-11	R186	03/05/2018	8.92	Call	Bond Future	3,551.8100	3.5518	3,384.0900	3.3841	(4.722)	0	0	0
2017-08-11	R186	03/05/2018	8.91	Put	Bond Future	2,389.4100	2.3894	2,507.5800	2.5076	4.946	0	0	0
2017-08-11	R186	03/05/2018			Bond Future	8.7324	114.5139	8.7771	114.2290	0.512	0.0000	0.0000	0
2017-08-11	R186	03/05/2018	8.93	Call	Bond Future	3,588.9200	3.5889	3,420.2400	3.4202	(4.700)	0	0	0
2017-08-11	R186	03/05/2018	8.93	Put	Bond Future	2,337.2300	2.3372	2,453.4900	2.4535	4.974	0	0	0
2017-08-11	R186	03/05/2018	8.92	Put	Bond Future	2,363.0100	2.3630	2,480.2300	2.4802	4.961	0	0	0
2017-08-11	R186	03/05/2018	8.91	Call	Bond Future	3,515.2800	3.5153	3,348.5100	3.3485	(4.744)	0	0	0
2017-08-11	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R197	02/11/2017	305.15	Put	Bond Future	3,817.0300	3.8170	3,833.6500	3.8337	0.435	0	0	0
2017-08-11	R197	02/11/2017			Bond Future	301.3330	301.3330	301.3163	301.3163	(0.006)	0.0000	0.0000	2,350
2017-08-11	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R197	02/11/2017	305.17	Put	Bond Future	3,837.0300	3.8370	3,853.6500	3.8537	0.433	0	0	0
2017-08-11	R197	02/11/2017	305.16	Put	Bond Future	3,827.0300	3.8270	3,843.6500	3.8437	0.434	0	0	0
2017-08-11	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R197	01/02/2018	301.68	Put	Bond Future	1,768.3000	1.7683	1,780.2300	1.7802	0.675	0	0	0
2017-08-11	R197	01/02/2018			Bond Future	299.9117	299.9117	299.8998	299.8998	(0.004)	0.0000	0.0000	0
2017-08-11	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R197	01/02/2018	301.67	Put	Bond Future	1,758.3000	1.7583	1,770.2300	1.7702	0.678	0	0	0
2017-08-11	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R197	01/02/2018	301.66	Put	Bond Future	1,748.3000	1.7483	1,760.2300	1.7602	0.682	0	0	0
2017-08-11	R197	03/05/2018	304.46	Call	Bond Future	1,230.4600	1.2305	1,218.0800	1.2181	(1.006)	0	0	0
2017-08-11	R197	03/05/2018			Bond Future	305.6905	305.6905	305.6781	305.6781	(0.004)	0.0000	0.0000	0
2017-08-11	R197	03/05/2018	304.44	Call	Bond Future	1,250.4600	1.2505	1,238.0800	1.2381	(0.990)	0	0	0
2017-08-11	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R197	03/05/2018	304.45	Call	Bond Future	1,240.4600	1.2405	1,228.0800	1.2281	(0.998)	0	0	0
2017-08-11	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R202	02/11/2017			Bond Future	242.4235	242.4235	242.4106	242.4106	(0.005)	0.0000	0.0000	28,504
2017-08-11	R202	02/11/2017	253.89	Put	Bond Future	11,466.5300	11.4665	11,479.4400	11.4794	0.113	0	0	0
2017-08-11	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R202	02/11/2017	253.91	Put	Bond Future	11,486.5300	11.4865	11,499.4400	11.4994	0.112	0	0	0
2017-08-11	R202	02/11/2017	253.90	Put	Bond Future	11,476.5300	11.4765	11,489.4400	11.4894	0.112	0	0	0
2017-08-11	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-11	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R202	01/02/2018	249.06	Put	Bond Future	5,853.3600	5.8534	5,862.3600	5.8624	0.154	0	0	0
2017-08-11	R202	01/02/2018			Bond Future	243.2066	243.2066	243.1976	243.1976	(0.004)	0.0000	0.0000	0
2017-08-11	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R202	01/02/2018	249.08	Put	Bond Future	5,873.3600	5.8734	5,882.3600	5.8824	0.153	0	0	0
2017-08-11	R202	01/02/2018	249.07	Put	Bond Future	5,863.3600	5.8634	5,872.3600	5.8724	0.153	0	0	0
2017-08-11	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R202	03/05/2018	247.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R202	03/05/2018	247.47	Call	Bond Future	422.7300	0.4227	413.4400	0.4134	(2.198)	0	0	0
2017-08-11	R202	03/05/2018			Bond Future	247.8927	247.8927	247.8834	247.8834	(0.004)	0.0000	0.0000	0
2017-08-11	R202	03/05/2018	247.48	Call	Bond Future	412.7300	0.4127	403.4400	0.4034	(2.251)	0	0	0
2017-08-11	R202	03/05/2018	247.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R202	03/05/2018	247.49	Call	Bond Future	402.7300	0.4027	393.4400	0.3934	(2.307)	0	0	0
2017-08-11	R202	03/05/2018	247.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R204	02/11/2017	7.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017-08-11	R204	02/11/2017			Bond Future	7.0355	104.0474	7.0489	104.0331	0.189	0.0000	0.0000	47,386
2017-08-11	R204	02/11/2017	7.75	Call	Bond Future	759.6600	0.7597	745.4100	0.7454	(1.876)	0	0	0
2017-08-11	R204	02/11/2017	7.75	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017-08-11	R204	02/11/2017	7.76	Call	Bond Future	770.2300	0.7702	755.9800	0.7560	(1.850)	0	0	0
2017-08-11	R204	02/11/2017	7.74	Call	Bond Future	749.0800	0.7491	734.8300	0.7348	(1.902)	0	0	0
2017-08-11	R204	02/11/2017	7.74	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017-08-11	R204	01/02/2018	7.27	Call	Bond Future	393.9900	0.3940	383.8000	0.3838	(2.586)	0	0	0
2017-08-11	R204	01/02/2018			Bond Future	6.9205	101.9174	6.9369	101.9036	0.237	0.0000	0.0000	0
2017-08-11	R204	01/02/2018	7.25	Call	Bond Future	381.8200	0.3818	371.7700	0.3718	(2.632)	0	0	0
2017-08-11	R204	01/02/2018	7.25	Put	Bond Future	105.9300	0.1059	109.6300	0.1096	3.493	0	0	0
2017-08-11	R204	01/02/2018	7.27	Put	Bond Future	101.3900	0.1014	104.9500	0.1049	3.511	0	0	0
2017-08-11	R204	01/02/2018	7.26	Call	Bond Future	387.8900	0.3879	377.7700	0.3778	(2.609)	0	0	0
2017-08-11	R204	01/02/2018	7.26	Put	Bond Future	103.6400	0.1036	107.2700	0.1073	3.503	0	0	0
2017-08-11	R204	03/05/2018	7.10	Put	Bond Future	113.4700	0.1135	117.7500	0.1178	3.772	0	0	0
2017-08-11	R204	03/05/2018			Bond Future	6.6413	103.8342	6.6657	103.8195	0.367	0.0000	0.0000	0
2017-08-11	R204	03/05/2018	7.09	Call	Bond Future	385.7400	0.3857	375.3300	0.3753	(2.699)	0	0	0
2017-08-11	R204	03/05/2018	7.09	Put	Bond Future	115.0500	0.1151	119.3800	0.1194	3.764	0	0	0
2017-08-11	R204	03/05/2018	7.10	Call	Bond Future	390.1800	0.3902	379.7200	0.3797	(2.681)	0	0	0
2017-08-11	R204	03/05/2018	7.08	Call	Bond Future	381.3200	0.3813	370.9600	0.3710	(2.717)	0	0	0
2017-08-11	R204	03/05/2018	7.08	Put	Bond Future	116.6500	0.1166	121.0300	0.1210	3.755	0	0	0
2017-08-11	R207	02/11/2017	8.04	Put	Bond Future	6.1400	0.0061	7.9600	0.0080	29.642	0	0	0
2017-08-11	R207	02/11/2017	8.03	Call	Bond Future	1,350.5600	1.3506	1,274.5400	1.2745	(5.629)	0	0	0
2017-08-11	R207	02/11/2017			Bond Future	7.3477	102.0561	7.3870	101.9781	0.534	0.0000	0.0000	40,855
2017-08-11	R207	02/11/2017	8.04	Call	Bond Future	1,369.6300	1.3696	1,293.5000	1.2935	(5.558)	0	0	0
2017-08-11	R207	02/11/2017	8.03	Put	Bond Future	6.6000	0.0066	8.5300	0.0085	29.242	0	0	0
2017-08-11	R207	02/11/2017	8.05	Call	Bond Future	1,388.7200	1.3887	1,312.4800	1.3125	(5.490)	0	0	0
2017-08-11	R207	02/11/2017	8.05	Put	Bond Future	5.7100	0.0057	7.4200	0.0074	29.947	0	0	0
2017-08-11	R207	01/02/2018	7.61	Put	Bond Future	252.4200	0.2524	278.2800	0.2783	10.245	0	0	0
2017-08-11	R207	01/02/2018	7.60	Call	Bond Future	731.2500	0.7313	678.8900	0.6789	(7.160)	0	0	0
2017-08-11	R207	01/02/2018			Bond Future	7.3328	100.2866	7.3771	100.2079	0.604	0.0000	0.0000	0
2017-08-11	R207	01/02/2018	7.61	Call	Bond Future	743.4300	0.7434	690.6400	0.6906	(7.101)	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
2017-08-11	R207	01/02/2018	7.60	Put	Bond Future	257.8900	0.2579	284.1800	0.2842	10.194	0	0	0
2017-08-11	R207	01/02/2018	7.62	Call	Bond Future	755.7000	0.7557	702.4800	0.7025	(7.042)	0	0	0
2017-08-11	R207	01/02/2018	7.62	Put	Bond Future	247.0400	0.2470	272.4700	0.2725	10.294	0	0	0
2017-08-11	R207	03/05/2018	7.57	Call	Bond Future	776.7200	0.7767	726.0800	0.7261	(6.520)	0	0	0
2017-08-11	R207	03/05/2018	7.56	Put	Bond Future	358.6400	0.3586	389.1900	0.3892	8.518	0	0	0
2017-08-11	R207	03/05/2018			Bond Future	7.2981	102.1727	7.3499	102.0919	0.709	0.0000	0.0000	0
2017-08-11	R207	03/05/2018	7.58	Call	Bond Future	787.0500	0.7870	736.0800	0.7361	(6.476)	0	0	0
2017-08-11	R207	03/05/2018	7.58	Put	Bond Future	347.8400	0.3478	377.7000	0.3777	8.584	0	0	0
2017-08-11	R207	03/05/2018	7.57	Put	Bond Future	353.0500	0.3530	383.2400	0.3832	8.551	0	0	0
2017-08-11	R207	03/05/2018	7.56	Call	Bond Future	766.7700	0.7668	716.4900	0.7165	(6.557)	0	0	0
2017-08-11	R208	02/11/2017	8.19	Call	Bond Future	1,953.7800	1.9538	1,848.9400	1.8489	(5.366)	0	0	0
2017-08-11	R208	02/11/2017	8.18	Put	Bond Future	23.2900	0.0233	28.3100	0.0283	21.554	0	0	0
2017-08-11	R208	02/11/2017			Bond Future	7.5178	98.4307	7.5555	98.3210	0.502	0.0000	0.0000	32,234
2017-08-11	R208	02/11/2017	8.20	Call	Bond Future	1,980.9500	1.9809	1,875.8700	1.8759	(5.305)	0	0	0
2017-08-11	R208	02/11/2017	8.20	Put	Bond Future	20.8000	0.0208	25.3400	0.0253	21.827	0	0	0
2017-08-11	R208	02/11/2017	8.19	Put	Bond Future	22.0100	0.0220	26.7900	0.0268	21.717	0	0	0
2017-08-11	R208	02/11/2017	8.18	Call	Bond Future	1,926.6600	1.9267	1,822.0600	1.8221	(5.429)	0	0	0
2017-08-11	R208	01/02/2018	7.85	Put	Bond Future	415.7900	0.4158	450.7300	0.4507	8.403	0	0	0
2017-08-11	R208	01/02/2018			Bond Future	7.5280	100.2356	7.5688	100.1247	0.542	0.0000	0.0000	0
2017-08-11	R208	01/02/2018	7.84	Call	Bond Future	1,268.4000	1.2684	1,193.0200	1.1930	(5.943)	0	0	0
2017-08-11	R208	01/02/2018	7.84	Put	Bond Future	424.2400	0.4242	459.7200	0.4597	8.363	0	0	0
2017-08-11	R208	01/02/2018	7.85	Call	Bond Future	1,286.8600	1.2869	1,210.9400	1.2109	(5.900)	0	0	0
2017-08-11	R208	01/02/2018	7.83	Call	Bond Future	1,250.0700	1.2501	1,175.2400	1.1752	(5.986)	0	0	0
2017-08-11	R208	01/02/2018	7.83	Put	Bond Future	432.8300	0.4328	468.8600	0.4689	8.324	0	0	0
2017-08-11	R208	03/05/2018	7.77	Call	Bond Future	1,233.0000	1.2330	1,162.4500	1.1625	(5.722)	0	0	0
2017-08-11	R208	03/05/2018			Bond Future	7.5201	98.7193	7.5651	98.6056	0.598	0.0000	0.0000	0
2017-08-11	R208	03/05/2018	7.77	Put	Bond Future	603.4300	0.6034	646.5400	0.6465	7.144	0	0	0
2017-08-11	R208	03/05/2018	7.78	Call	Bond Future	1,248.9400	1.2489	1,177.9100	1.1779	(5.687)	0	0	0
2017-08-11	R208	03/05/2018	7.79	Put	Bond Future	585.2500	0.5852	627.3900	0.6274	7.200	0	0	0
2017-08-11	R208	03/05/2018	7.78	Put	Bond Future	594.2800	0.5943	636.9100	0.6369	7.173	0	0	0
2017-08-11	R208	03/05/2018	7.79	Call	Bond Future	1,264.9900	1.2650	1,193.4700	1.1935	(5.654)	0	0	0
2017-08-11	R209	02/11/2017	9.54	Call	Bond Future	1,509.0200	1.5090	1,379.0800	1.3791	(8.611)	0	0	0
2017-08-11	R209	02/11/2017	9.52	Put	Bond Future	2,205.6300	2.2056	2,346.6700	2.3467	6.395	0	0	0
2017-08-11	R209	02/11/2017	9.00	Put	Bond Future	4,790.9300	4.7909	5,007.9800	5.0080	4.530	0	0	0
2017-08-11	R209	02/11/2017	10.60	Put	Bond Future	206.9800	0.2070	227.4300	0.2274	9.880	0	0	1,300
2017-08-11	R209	02/11/2017	9.75	Call	Bond Future	2,213.4800	2.2135	2,050.5900	2.0506	(7.359)	0	0	0
2017-08-11	R209	02/11/2017	8.30	Put	Bond Future	9,762.7800	9.7628	10,024.7500	10.0248	2.683	0	0	0
2017-08-11	R209	02/11/2017	9.88	Put	Bond Future	1,114.9000	1.1149	1,201.0300	1.2010	7.725	0	0	1,350
2017-08-11	R209	02/11/2017			Bond Future	9.6330	71.7432	9.6735	71.4755	0.420	0.0000	0.0000	83,128
2017-08-11	R209	02/11/2017	9.54	Put	Bond Future	2,130.1400	2.1301	2,267.9600	2.2680	6.470	0	0	0
2017-08-11	R209	02/11/2017	9.52	Call	Bond Future	1,449.8800	1.4499	1,323.1600	1.3232	(8.740)	0	0	0
2017-08-11	R209	02/11/2017	10.00	Call	Bond Future	3,240.5900	3.2406	3,043.3500	3.0433	(6.087)	0	0	0
2017-08-11	R209	02/11/2017	10.00	Put	Bond Future	866.7900	0.8668	937.3100	0.9373	8.136	0	0	3,360
2017-08-11	R209	02/11/2017	9.53	Put	Bond Future	2,167.6600	2.1677	2,307.0900	2.3071	6.432	0	0	0
2017-08-11	R209	02/11/2017	9.00	Call	Bond Future	398.2200	0.3982	347.5100	0.3475	(12.734)	0	0	4,100
2017-08-11	R209	02/11/2017	10.60	Call	Bond Future	6,210.8700	6.2109	5,963.5600	5.9636	(3.982)	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
2017-08-11	R209	02/11/2017	9.75	Put	Bond Future	1,443.4800	1.4435	1,548.3500	1.5484	7.265	0	0	6,500
2017-08-11	R209	02/11/2017	8.30	Call	Bond Future	29.6600	0.0297	23.8700	0.0239	(19.521)	0	0	2,800
2017-08-11	R209	02/11/2017	9.88	Call	Bond Future	2,725.8400	2.7258	2,544.2100	2.5442	(6.663)	0	0	0
2017-08-11	R209	02/11/2017	9.53	Call	Bond Future	1,479.2700	1.4793	1,350.9400	1.3509	(8.675)	0	0	0
2017-08-11	R209	02/11/2017	9.58	Call	Bond Future	1,631.5400	1.6315	1,495.1800	1.4952	(8.358)	0	0	0
2017-08-11	R209	02/11/2017	9.58	Put	Bond Future	1,984.5200	1.9845	2,115.9200	2.1159	6.621	0	0	1,350
2017-08-11	R209	02/11/2017	9.33	Put	Bond Future	3,012.8100	3.0128	3,184.1100	3.1841	5.686	0	0	0
2017-08-11	R209	02/11/2017	9.33	Call	Bond Future	959.0000	0.9590	862.5400	0.8625	(10.058)	0	0	1,350
2017-08-11	R209	01/02/2018	10.10	Call	Bond Future	4,135.8700	4.1359	3,948.4900	3.9485	(4.531)	0	0	0
2017-08-11	R209	01/02/2018	9.73	Call	Bond Future	2,736.5500	2.7365	2,586.3500	2.5863	(5.489)	0	0	0
2017-08-11	R209	01/02/2018	9.71	Put	Bond Future	2,554.7400	2.5547	2,678.8400	2.6788	4.858	0	0	0
2017-08-11	R209	01/02/2018	9.72	Call	Bond Future	2,703.0000	2.7030	2,553.8800	2.5539	(5.517)	0	0	0
2017-08-11	R209	01/02/2018			Bond Future	9.6925	73.0587	9.7340	72.7866	0.429	0.0000	0.0000	0
2017-08-11	R209	01/02/2018	9.73	Put	Bond Future	2,490.8600	2.4909	2,612.7900	2.6128	4.895	0	0	0
2017-08-11	R209	01/02/2018	9.71	Call	Bond Future	2,669.6600	2.6697	2,521.6300	2.5216	(5.545)	0	0	0
2017-08-11	R209	01/02/2018	10.10	Put	Bond Future	1,534.8900	1.5349	1,619.6400	1.6196	5.522	0	0	3,000
2017-08-11	R209	01/02/2018	9.72	Put	Bond Future	2,522.6500	2.5226	2,645.6600	2.6457	4.876	0	0	0
2017-08-11	R209	01/02/2018	10.00	Call	Bond Future	3,732.3900	3.7324	3,554.3700	3.5544	(4.770)	0	0	0
2017-08-11	R209	01/02/2018	10.00	Put	Bond Future	1,756.1800	1.7562	1,850.2900	1.8503	5.359	0	0	7,500
2017-08-11	R209	03/05/2018	9.85	Put	Bond Future	2,898.1600	2.8982	3,017.6600	3.0177	4.123	0	0	0
2017-08-11	R209	03/05/2018			Bond Future	9.7484	71.2833	9.7913	71.0055	0.440	0.0000	0.0000	0
2017-08-11	R209	03/05/2018	9.85	Call	Bond Future	3,553.3400	3.5533	3,395.0600	3.3951	(4.454)	0	0	0
2017-08-11	R209	03/05/2018	9.86	Call	Bond Future	3,588.2300	3.5882	3,429.0800	3.4291	(4.435)	0	0	0
2017-08-11	R209	03/05/2018	9.86	Put	Bond Future	2,869.0400	2.8690	2,987.6700	2.9877	4.135	0	0	0
2017-08-11	R209	03/05/2018	9.84	Call	Bond Future	3,518.6000	3.5186	3,361.2000	3.3612	(4.473)	0	0	0
2017-08-11	R209	03/05/2018	9.84	Put	Bond Future	2,927.5200	2.9275	3,047.9000	3.0479	4.112	0	0	0
2017-08-11	R210	02/11/2017	192.08	Put	Bond Future	5,870.2400	5.8702	5,880.3400	5.8803	0.172	0	0	0
2017-08-11	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R210	02/11/2017			Bond Future	186.2098	186.2098	186.1997	186.1997	(0.005)	0.0000	0.0000	2,179
2017-08-11	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R210	02/11/2017	192.07	Put	Bond Future	5,860.2400	5.8602	5,870.3400	5.8703	0.172	0	0	0
2017-08-11	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R210	02/11/2017	192.09	Put	Bond Future	5,880.2400	5.8802	5,890.3400	5.8903	0.172	0	0	0
2017-08-11	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R210	01/02/2018			Bond Future	189.6871	189.6871	189.6799	189.6799	(0.004)	0.0000	0.0000	0
2017-08-11	R210	01/02/2018	192.36	Put	Bond Future	2,672.8800	2.6729	2,680.0600	2.6801	0.269	0	0	0
2017-08-11	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R210	01/02/2018	192.38	Put	Bond Future	2,692.8800	2.6929	2,700.0600	2.7001	0.267	0	0	0
2017-08-11	R210	01/02/2018	192.37	Put	Bond Future	2,682.8800	2.6829	2,690.0600	2.6901	0.268	0	0	0
2017-08-11	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R210	03/05/2018	191.44	Put	Bond Future	546.8000	0.5468	554.3000	0.5543	1.372	0	0	0
2017-08-11	R210	03/05/2018			Bond Future	190.8932	190.8932	190.8857	190.8857	(0.004)	0.0000	0.0000	0
2017-08-11	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R210	03/05/2018	191.46	Put	Bond Future	566.8000	0.5668	574.3000	0.5743	1.323	0	0	0
2017-08-11	R210	03/05/2018	191.45	Put	Bond Future	556.8000	0.5568	564.3000	0.5643	1.347	0	0	0
2017-08-11	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-11	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R212	02/11/2017			Bond Future	151.2333	151.2333	151.1617	151.1617	(0.047)	0.0000	0.0000	3,812
2017-08-11	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R212	02/11/2017	152.40	Put	Bond Future	1,166.7500	1.1667	1,238.2700	1.2383	6.130	0	0	0
2017-08-11	R212	02/11/2017	152.42	Put	Bond Future	1,186.7500	1.1867	1,258.2700	1.2583	6.027	0	0	0
2017-08-11	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R212	02/11/2017	152.41	Put	Bond Future	1,176.7500	1.1767	1,248.2700	1.2483	6.078	0	0	0
2017-08-11	R212	01/02/2018	154.71	Put	Bond Future	2,712.4300	2.7124	2,782.8600	2.7829	2.597	0	0	0
2017-08-11	R212	01/02/2018			Bond Future	151.9976	151.9976	151.9271	151.9271	(0.046)	0.0000	0.0000	0
2017-08-11	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R212	01/02/2018	154.70	Put	Bond Future	2,702.4300	2.7024	2,772.8600	2.7729	2.606	0	0	0
2017-08-11	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R212	01/02/2018	154.69	Put	Bond Future	2,692.4300	2.6924	2,762.8600	2.7629	2.616	0	0	0
2017-08-11	R212	03/05/2018	154.30	Call	Bond Future	626.2500	0.6263	554.4100	0.5544	(11.471)	0	0	0
2017-08-11	R212	03/05/2018			Bond Future	154.9263	154.9263	154.8544	154.8544	(0.046)	0.0000	0.0000	0
2017-08-11	R212	03/05/2018	154.28	Call	Bond Future	646.2500	0.6463	574.4100	0.5744	(11.116)	0	0	0
2017-08-11	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R212	03/05/2018	154.29	Call	Bond Future	636.2500	0.6363	564.4100	0.5644	(11.291)	0	0	0
2017-08-11	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-11	R213	02/11/2017	9.36	Put	Bond Future	1,498.9700	1.4990	1,612.6400	1.6126	7.583	0	0	0
2017-08-11	R213	02/11/2017			Bond Future	9.2931	83.9850	9.3337	83.7165	0.437	0.0000	0.0000	62,970
2017-08-11	R213	02/11/2017	9.35	Call	Bond Future	1,905.2400	1.9052	1,752.0300	1.7520	(8.042)	0	0	0
2017-08-11	R213	02/11/2017	9.35	Put	Bond Future	1,529.2500	1.5293	1,644.5500	1.6446	7.540	0	0	0
2017-08-11	R213	02/11/2017	9.36	Call	Bond Future	1,940.7600	1.9408	1,785.9200	1.7859	(7.978)	0	0	0
2017-08-11	R213	02/11/2017	9.34	Call	Bond Future	1,870.0700	1.8701	1,718.5100	1.7185	(8.105)	0	0	0
2017-08-11	R213	02/11/2017	9.34	Put	Bond Future	1,559.9500	1.5600	1,676.9000	1.6769	7.497	0	0	0
2017-08-11	R213	01/02/2018	9.42	Call	Bond Future	2,759.7200	2.7597	2,607.0300	2.6070	(5.533)	0	0	0
2017-08-11	R213	01/02/2018	9.41	Put	Bond Future	2,361.1100	2.3611	2,482.3200	2.4823	5.134	0	0	0
2017-08-11	R213	01/02/2018			Bond Future	9.3541	85.5251	9.3960	85.2523	0.448	0.0000	0.0000	0
2017-08-11	R213	01/02/2018	9.43	Call	Bond Future	2,794.8900	2.7949	2,641.1000	2.6411	(5.503)	0	0	0
2017-08-11	R213	01/02/2018	9.43	Put	Bond Future	2,301.3600	2.3014	2,420.3600	2.4204	5.171	0	0	0
2017-08-11	R213	01/02/2018	9.42	Put	Bond Future	2,330.9700	2.3310	2,451.0700	2.4511	5.152	0	0	0
2017-08-11	R213	01/02/2018	9.41	Call	Bond Future	2,725.0000	2.7250	2,573.4200	2.5734	(5.563)	0	0	0
2017-08-11	R213	03/05/2018	9.57	Put	Bond Future	2,577.8700	2.5779	2,693.3800	2.6934	4.481	0	0	0
2017-08-11	R213	03/05/2018	9.56	Call	Bond Future	3,580.3500	3.5804	3,418.1600	3.4182	(4.530)	0	0	0
2017-08-11	R213	03/05/2018			Bond Future	9.4074	83.5838	9.4507	83.3052	0.461	0.0000	0.0000	0
2017-08-11	R213	03/05/2018	9.57	Call	Bond Future	3,616.1100	3.6161	3,453.0200	3.4530	(4.510)	0	0	0
2017-08-11	R213	03/05/2018	9.56	Put	Bond Future	2,605.4400	2.6054	2,721.8500	2.7219	4.468	0	0	0
2017-08-11	R213	03/05/2018	9.58	Call	Bond Future	3,652.3100	3.6523	3,488.3200	3.4883	(4.490)	0	0	0
2017-08-11	R213	03/05/2018	9.58	Put	Bond Future	2,550.8200	2.5508	2,665.4300	2.6654	4.493	0	0	0
2017-08-11	R214	02/11/2017	9.60	Call	Bond Future	1,266.3000	1.2663	1,189.3100	1.1893	(6.080)	0	0	0
2017-08-11	R214	02/11/2017			Bond Future	9.8053	71.1125	9.8304	70.9414	0.256	0.0000	0.0000	44,022
2017-08-11	R214	02/11/2017	9.60	Put	Bond Future	2,694.0400	2.6940	2,788.1400	2.7881	3.493	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
2017-08-11	R214	02/11/2017	9.58	Call	Bond Future	1,213.2200	1.2132	1,138.2900	1.1383	(6.176)	0	0	0
2017-08-11	R214	02/11/2017	9.58	Put	Bond Future	2,782.5700	2.7826	2,878.7300	2.8787	3.456	0	0	0
2017-08-11	R214	02/11/2017	9.59	Put	Bond Future	2,738.0700	2.7381	2,833.2000	2.8332	3.474	0	0	0
2017-08-11	R214	02/11/2017	9.59	Call	Bond Future	1,239.5800	1.2396	1,163.6200	1.1636	(6.128)	0	0	0
2017-08-11	R214	01/02/2018	9.84	Call	Bond Future	2,639.3300	2.6393	2,544.2100	2.5442	(3.604)	0	0	0
2017-08-11	R214	01/02/2018			Bond Future	9.8682	72.4166	9.8940	72.2429	0.261	0.0000	0.0000	0
2017-08-11	R214	01/02/2018	9.82	Call	Bond Future	2,573.4800	2.5735	2,479.7500	2.4797	(3.642)	0	0	0
2017-08-11	R214	01/02/2018	9.82	Put	Bond Future	2,901.0200	2.9010	2,981.0000	2.9810	2.757	0	0	0
2017-08-11	R214	01/02/2018	9.84	Put	Bond Future	2,830.7400	2.8307	2,909.3300	2.9093	2.776	0	0	0
2017-08-11	R214	01/02/2018	9.83	Call	Bond Future	2,606.3000	2.6063	2,511.8700	2.5119	(3.623)	0	0	0
2017-08-11	R214	01/02/2018	9.83	Put	Bond Future	2,865.7200	2.8657	2,945.0000	2.9450	2.766	0	0	0
2017-08-11	R214	03/05/2018	9.99	Put	Bond Future	3,139.7100	3.1397	3,214.9900	3.2150	2.398	0	0	0
2017-08-11	R214	03/05/2018			Bond Future	9.9244	70.4823	9.9509	70.3048	0.267	0.0000	0.0000	0
2017-08-11	R214	03/05/2018	9.98	Call	Bond Future	3,542.8100	3.5428	3,441.1900	3.4412	(2.868)	0	0	0
2017-08-11	R214	03/05/2018	9.98	Put	Bond Future	3,171.7800	3.1718	3,247.6000	3.2476	2.390	0	0	0
2017-08-11	R214	03/05/2018	9.99	Call	Bond Future	3,577.1000	3.5771	3,474.9400	3.4749	(2.856)	0	0	0
2017-08-11	R214	03/05/2018	9.97	Call	Bond Future	3,508.6600	3.5087	3,407.6000	3.4076	(2.880)	0	0	0
2017-08-11	R214	03/05/2018	9.97	Put	Bond Future	3,204.1000	3.2041	3,280.4800	3.2805	2.384	0	0	0
2017-08-11	R248	02/11/2017	9.65	Call	Bond Future	1,597.7500	1.5978	1,501.7900	1.5018	(6.006)	0	0	0
2017-08-11	R248	02/11/2017	9.66	Put	Bond Future	3,551.0500	3.5511	3,670.5200	3.6705	3.364	0	0	0
2017-08-11	R248	02/11/2017			Bond Future	9.8774	90.8193	9.9024	90.6026	0.254	0.0000	0.0000	75,989
2017-08-11	R248	02/11/2017	9.65	Put	Bond Future	3,607.4200	3.6074	3,728.1600	3.7282	3.347	0	0	0
2017-08-11	R248	02/11/2017	9.66	Call	Bond Future	1,631.4400	1.6314	1,534.2100	1.5342	(5.960)	0	0	0
2017-08-11	R248	02/11/2017	9.64	Call	Bond Future	1,564.5000	1.5645	1,469.8000	1.4698	(6.053)	0	0	0
2017-08-11	R248	02/11/2017	9.64	Put	Bond Future	3,664.3900	3.6644	3,786.3900	3.7864	3.329	0	0	0
2017-08-11	R248	01/02/2018	9.90	Put	Bond Future	3,784.2900	3.7843	3,884.3600	3.8844	2.644	0	0	0
2017-08-11	R248	01/02/2018	9.89	Call	Bond Future	3,375.6800	3.3757	3,256.6900	3.2567	(3.525)	0	0	0
2017-08-11	R248	01/02/2018			Bond Future	9.9427	92.4847	9.9685	92.2648	0.259	0.0000	0.0000	170
2017-08-11	R248	01/02/2018	9.90	Call	Bond Future	3,417.1300	3.4171	3,297.2900	3.2973	(3.507)	0	0	0
2017-08-11	R248	01/02/2018	9.89	Put	Bond Future	3,829.1400	3.8291	3,930.0600	3.9301	2.636	0	0	0
2017-08-11	R248	01/02/2018	9.91	Call	Bond Future	3,458.8300	3.4588	3,338.1400	3.3381	(3.489)	0	0	0
2017-08-11	R248	01/02/2018	9.91	Put	Bond Future	3,739.8500	3.7399	3,839.0700	3.8391	2.653	0	0	0
2017-08-11	R248	03/05/2018	10.06	Call	Bond Future	4,641.9400	4.6419	4,512.7300	4.5127	(2.784)	0	0	0
2017-08-11	R248	03/05/2018	10.05	Put	Bond Future	4,186.6900	4.1867	4,282.8900	4.2829	2.298	0	0	0
2017-08-11	R248	03/05/2018			Bond Future	10.0012	89.7868	10.0278	89.5621	0.266	0.0000	0.0000	0
2017-08-11	R248	03/05/2018	10.07	Call	Bond Future	4,686.1300	4.6861	4,556.2400	4.5562	(2.772)	0	0	0
2017-08-11	R248	03/05/2018	10.07	Put	Bond Future	4,107.2300	4.1072	4,202.0600	4.2021	2.309	0	0	0
2017-08-11	R248	03/05/2018	10.06	Put	Bond Future	4,146.8000	4.1468	4,242.3100	4.2423	2.303	0	0	0
2017-08-11	R248	03/05/2018	10.05	Call	Bond Future	4,597.9300	4.5979	4,469.4100	4.4694	(2.795)	0	0	0

**Total**

**998313**