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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/07/2017 TO 12/07/2017

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
2017-07-12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	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
2017-07-12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	2025	03/08/2017			Bond Future	126.9803	126.9803	126.9399	126.9399	(0.032)	0.0000	0.0000	2,414
2017-07-12	2025	03/08/2017	133.96	Put	Bond Future	6,979.7300	6.9797	7,020.0800	7.0201	0.578	0	0	0
2017-07-12	2025	03/08/2017	133.98	Put	Bond Future	6,999.7300	6.9997	7,040.0800	7.0401	0.576	0	0	0
2017-07-12	2025	03/08/2017	133.97	Put	Bond Future	6,989.7300	6.9897	7,030.0800	7.0301	0.577	0	0	0
2017-07-12	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2025	02/11/2017			Bond Future	129.4301	129.4301	129.3884	129.3884	(0.032)	0.0000	0.0000	0
2017-07-12	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2025	02/11/2017	132.96	Put	Bond Future	3,529.9300	3.5299	3,571.6300	3.5716	1.181	0	0	0
2017-07-12	2025	02/11/2017	132.98	Put	Bond Future	3,549.9300	3.5499	3,591.6300	3.5916	1.175	0	0	0
2017-07-12	2025	02/11/2017	132.97	Put	Bond Future	3,539.9300	3.5399	3,581.6300	3.5816	1.178	0	0	0
2017-07-12	2025	01/02/2018	133.89	Put	Bond Future	3,257.3300	3.2573	3,301.5300	3.3015	1.357	0	0	0
2017-07-12	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2025	01/02/2018			Bond Future	130.6327	130.6327	130.5885	130.5885	(0.034)	0.0000	0.0000	0
2017-07-12	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2025	01/02/2018	133.88	Put	Bond Future	3,247.3300	3.2473	3,291.5300	3.2915	1.361	0	0	0
2017-07-12	2025	01/02/2018	133.90	Put	Bond Future	3,267.3300	3.2673	3,311.5300	3.3115	1.353	0	0	0
2017-07-12	2029	03/08/2017			Bond Future	99.1423	99.1423	99.0085	99.0085	(0.135)	0.0000	0.0000	0
2017-07-12	2029	01/02/2018			Bond Future	102.0223	102.0223	101.8814	101.8814	(0.138)	0.0000	0.0000	0
2017-07-12	2030	03/08/2017	9.34	Put	Bond Future	721.4200	0.7214	27.7300	0.0277	(96.156)	0	0	0
2017-07-12	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2030	03/08/2017			Bond Future	9.4470	89.6945	9.3441	90.3882	(1.089)	0.0000	0.0000	47,049
2017-07-12	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	40.0600	0.0401	100.000	0	0	0
2017-07-12	2030	03/08/2017	9.33	Put	Bond Future	789.2900	0.7893	95.6000	0.0956	(87.888)	0	0	0
2017-07-12	2030	03/08/2017	9.35	Put	Bond Future	653.6300	0.6536	0.0000	0.0000	(100.000)	0	0	0
2017-07-12	2030	02/11/2017			Bond Future	9.5012	91.4057	9.3949	92.1124	(1.119)	0.0000	0.0000	2
2017-07-12	2030	02/11/2017	9.34	Put	Bond Future	1,074.4100	1.0744	367.7200	0.3677	(65.775)	0	0	0
2017-07-12	2030	02/11/2017	9.36	Put	Bond Future	940.1700	0.9402	233.4800	0.2335	(75.166)	0	0	0
2017-07-12	2030	02/11/2017	9.35	Put	Bond Future	1,007.2500	1.0072	300.5600	0.3006	(70.160)	0	0	0
2017-07-12	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2030	01/02/2018			Bond Future	9.5551	89.1725	9.4451	89.8924	(1.151)	0.0000	0.0000	0

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2017-07-12	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2030	01/02/2018	9.37	Put	Bond Future	1,216.0100	1.2160	496.0800	0.4961	(59.204)	0	0	0
2017-07-12	2030	01/02/2018	9.39	Put	Bond Future	1,083.5500	1.0836	363.6200	0.3636	(66.442)	0	0	0
2017-07-12	2030	01/02/2018	9.38	Put	Bond Future	1,149.7500	1.1497	429.8200	0.4298	(62.616)	0	0	0
2017-07-12	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2032	03/08/2017	9.43	Put	Bond Future	1,915.2500	1.9153	1,425.6600	1.4257	(25.563)	0	0	0
2017-07-12	2032	03/08/2017			Bond Future	9.6370	92.1449	9.5393	92.8477	(1.014)	0.0000	0.0000	27,437
2017-07-12	2032	03/08/2017	9.45	Put	Bond Future	1,810.4500	1.8104	1,335.6400	1.3356	(26.226)	0	0	0
2017-07-12	2032	03/08/2017	9.44	Put	Bond Future	1,862.4500	1.8625	1,380.2100	1.3802	(25.893)	0	0	0
2017-07-12	2032	03/08/2017	9.44	Call	Bond Future	437.3200	0.4373	657.9400	0.6579	50.448	0	0	0
2017-07-12	2032	03/08/2017	9.45	Call	Bond Future	458.4600	0.4585	686.5100	0.6865	49.743	0	0	0
2017-07-12	2032	03/08/2017	9.43	Call	Bond Future	416.8900	0.4169	630.1600	0.6302	51.157	0	0	0
2017-07-12	2032	02/11/2017			Bond Future	9.6964	89.7449	9.5955	90.4610	(1.041)	0.0000	0.0000	0
2017-07-12	2032	02/11/2017	9.48	Put	Bond Future	3,114.6100	3.1146	2,685.9100	2.6859	(13.764)	0	0	0
2017-07-12	2032	02/11/2017	9.50	Put	Bond Future	3,027.7500	3.0277	2,606.3700	2.6064	(13.917)	0	0	0
2017-07-12	2032	02/11/2017	9.49	Put	Bond Future	3,070.9800	3.0710	2,646.0400	2.6460	(13.837)	0	0	0
2017-07-12	2032	02/11/2017	9.48	Call	Bond Future	1,568.5700	1.5686	1,855.9900	1.8560	18.324	0	0	0
2017-07-12	2032	02/11/2017	9.49	Call	Bond Future	1,597.2100	1.5972	1,888.3900	1.8884	18.231	0	0	0
2017-07-12	2032	02/11/2017	9.50	Call	Bond Future	1,626.1800	1.6262	1,920.9200	1.9209	18.125	0	0	0
2017-07-12	2032	01/02/2018	9.55	Put	Bond Future	3,762.3600	3.7624	3,378.9600	3.3790	(10.190)	0	0	0
2017-07-12	2032	01/02/2018			Bond Future	9.7552	91.4846	9.6510	92.2141	(1.068)	0.0000	0.0000	0
2017-07-12	2032	01/02/2018	9.57	Put	Bond Future	3,682.9400	3.6829	3,304.8000	3.3048	(10.267)	0	0	0
2017-07-12	2032	01/02/2018	9.56	Put	Bond Future	3,722.4900	3.7225	3,341.8600	3.3419	(10.225)	0	0	0
2017-07-12	2032	01/02/2018	9.55	Call	Bond Future	2,317.9800	2.3180	2,664.1000	2.6641	14.932	0	0	0
2017-07-12	2032	01/02/2018	9.56	Call	Bond Future	2,349.2900	2.3493	2,698.1800	2.6982	14.851	0	0	0
2017-07-12	2032	01/02/2018	9.57	Call	Bond Future	2,380.8400	2.3808	2,732.2200	2.7322	14.759	0	0	0
2017-07-12	2033	03/08/2017	113.14	Put	Bond Future	9,441.6100	9.4416	9,474.7800	9.4748	0.351	0	0	0
2017-07-12	2033	03/08/2017			Bond Future	103.6984	103.6984	103.6652	103.6652	(0.032)	0.0000	0.0000	6,534
2017-07-12	2033	03/08/2017	113.13	Put	Bond Future	9,431.6100	9.4316	9,464.7800	9.4648	0.352	0	0	0
2017-07-12	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2033	03/08/2017	113.12	Put	Bond Future	9,421.6100	9.4216	9,454.7800	9.4548	0.352	0	0	0
2017-07-12	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2033	02/11/2017			Bond Future	104.6266	104.6266	104.5922	104.5922	(0.033)	0.0000	0.0000	0
2017-07-12	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2033	02/11/2017	110.07	Put	Bond Future	5,443.3800	5.4434	5,477.7700	5.4778	0.632	0	0	0
2017-07-12	2033	02/11/2017	110.09	Put	Bond Future	5,463.3800	5.4634	5,497.7700	5.4978	0.629	0	0	0
2017-07-12	2033	02/11/2017	110.08	Put	Bond Future	5,453.3800	5.4534	5,487.7700	5.4878	0.631	0	0	0
2017-07-12	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2033	01/02/2018			Bond Future	106.6917	106.6917	106.6553	106.6553	(0.034)	0.0000	0.0000	0
2017-07-12	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2033	01/02/2018	109.64	Put	Bond Future	2,948.3400	2.9483	2,984.6800	2.9847	1.233	0	0	0

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2017-07-12	2033	01/02/2018	109.66	Put	Bond Future	2,968.3400	2.9683	3,004.6800	3.0047	1.224	0	0	0
2017-07-12	2033	01/02/2018	109.65	Put	Bond Future	2,958.3400	2.9583	2,994.6800	2.9947	1.228	0	0	0
2017-07-12	2037	03/08/2017	9.57	Call	Bond Future	243.6700	0.2437	400.6200	0.4006	64.411	0	0	0
2017-07-12	2037	03/08/2017			Bond Future	9.9181	88.0523	9.8101	88.8935	(1.089)	0.0000	0.0000	66,825
2017-07-12	2037	03/08/2017	9.58	Call	Bond Future	257.2500	0.2573	420.8400	0.4208	63.592	0	0	0
2017-07-12	2037	03/08/2017	9.56	Put	Bond Future	3,069.5200	3.0695	2,378.8300	2.3788	(22.502)	0	0	0
2017-07-12	2037	03/08/2017	9.57	Put	Bond Future	3,001.3200	3.0013	2,317.1100	2.3171	(22.797)	0	0	0
2017-07-12	2037	03/08/2017	9.58	Put	Bond Future	2,933.8000	2.9338	2,256.2300	2.2562	(23.095)	0	0	0
2017-07-12	2037	03/08/2017	9.56	Call	Bond Future	230.6600	0.2307	381.1300	0.3811	65.235	0	0	0
2017-07-12	2037	02/11/2017			Bond Future	9.9771	89.7321	9.8659	90.5891	(1.115)	0.0000	0.0000	233
2017-07-12	2037	02/11/2017	9.66	Call	Bond Future	1,492.1300	1.4921	1,817.3100	1.8173	21.793	0	0	0
2017-07-12	2037	02/11/2017	9.65	Put	Bond Future	4,022.6900	4.0227	3,486.7900	3.4868	(13.322)	0	0	0
2017-07-12	2037	02/11/2017	9.67	Put	Bond Future	3,918.4800	3.9185	3,390.7400	3.3907	(13.468)	0	0	0
2017-07-12	2037	02/11/2017	9.66	Put	Bond Future	3,970.3600	3.9704	3,438.5400	3.4385	(13.395)	0	0	0
2017-07-12	2037	02/11/2017	9.67	Call	Bond Future	1,520.0500	1.5200	1,849.3100	1.8493	21.661	0	0	0
2017-07-12	2037	02/11/2017	9.65	Call	Bond Future	1,464.5400	1.4645	1,785.6400	1.7856	21.925	0	0	0
2017-07-12	2037	01/02/2018			Bond Future	10.0362	87.2162	9.9215	88.0894	(1.143)	0.0000	0.0000	0
2017-07-12	2037	01/02/2018	9.81	Put	Bond Future	4,334.7200	4.3347	3,859.0400	3.8590	(10.974)	0	0	0
2017-07-12	2037	01/02/2018	9.83	Put	Bond Future	4,246.6300	4.2466	3,777.2900	3.7773	(11.052)	0	0	0
2017-07-12	2037	01/02/2018	9.82	Put	Bond Future	4,290.5000	4.2905	3,817.9900	3.8180	(11.013)	0	0	0
2017-07-12	2037	01/02/2018	9.82	Call	Bond Future	2,632.7700	2.6328	3,033.3900	3.0334	15.217	0	0	0
2017-07-12	2037	01/02/2018	9.83	Call	Bond Future	2,666.6500	2.6667	3,070.4400	3.0704	15.142	0	0	0
2017-07-12	2037	01/02/2018	9.81	Call	Bond Future	2,599.1300	2.5991	2,996.5800	2.9966	15.292	0	0	0
2017-07-12	2038	03/08/2017			Bond Future	126.2595	126.2595	126.2188	126.2188	(0.032)	0.0000	0.0000	22,629
2017-07-12	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2038	03/08/2017	141.16	Put	Bond Future	14,900.4700	14.9005	14,941.1600	14.9412	0.273	0	0	0
2017-07-12	2038	03/08/2017	141.18	Put	Bond Future	14,920.4700	14.9205	14,961.1600	14.9612	0.273	0	0	0
2017-07-12	2038	03/08/2017	141.17	Put	Bond Future	14,910.4700	14.9105	14,951.1600	14.9512	0.273	0	0	0
2017-07-12	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2038	02/11/2017			Bond Future	128.6954	128.6954	128.6534	128.6534	(0.033)	0.0000	0.0000	0
2017-07-12	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2038	02/11/2017	136.82	Put	Bond Future	8,124.5800	8.1246	8,166.6300	8.1666	0.518	0	0	0
2017-07-12	2038	02/11/2017	136.80	Put	Bond Future	8,104.5800	8.1046	8,146.6300	8.1466	0.519	0	0	0
2017-07-12	2038	02/11/2017	136.81	Put	Bond Future	8,114.5800	8.1146	8,156.6300	8.1566	0.518	0	0	0
2017-07-12	2038	01/02/2018	136.95	Put	Bond Future	7,235.5300	7.2355	7,280.0800	7.2801	0.616	0	0	0
2017-07-12	2038	01/02/2018			Bond Future	129.7145	129.7145	129.6699	129.6699	(0.034)	0.0000	0.0000	0
2017-07-12	2038	01/02/2018	136.94	Put	Bond Future	7,225.5300	7.2255	7,270.0800	7.2701	0.617	0	0	0
2017-07-12	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2038	01/02/2018	136.93	Put	Bond Future	7,215.5300	7.2155	7,260.0800	7.2601	0.617	0	0	0
2017-07-12	2040	03/08/2017			Bond Future	10.0083	91.2381	9.9003	92.1335	(1.079)	0.0000	0.0000	14,089

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
2017-07-12	2040	03/08/2017	9.61	Put	Bond Future	3,586.1400	3.5861	2,829.0000	2.8290	(21.113)	0	0	0
2017-07-12	2040	03/08/2017	9.63	Put	Bond Future	3,436.5700	3.4366	2,691.9700	2.6920	(21.667)	0	0	0
2017-07-12	2040	03/08/2017	9.62	Put	Bond Future	3,511.0200	3.5110	2,760.0700	2.7601	(21.388)	0	0	0
2017-07-12	2040	03/08/2017	9.61	Call	Bond Future	210.7900	0.2108	349.0600	0.3491	65.596	0	0	0
2017-07-12	2040	03/08/2017	9.62	Call	Bond Future	222.8900	0.2229	367.3500	0.3673	64.812	0	0	0
2017-07-12	2040	03/08/2017	9.63	Call	Bond Future	235.5400	0.2355	386.3500	0.3863	64.027	0	0	0
2017-07-12	2040	02/11/2017			Bond Future	10.0682	92.9787	9.9570	93.8910	(1.105)	0.0000	0.0000	0
2017-07-12	2040	02/11/2017	9.66	Call	Bond Future	1,396.9100	1.3969	1,703.9200	1.7039	21.978	0	0	0
2017-07-12	2040	02/11/2017	9.65	Put	Bond Future	4,879.3900	4.8794	4,269.9900	4.2700	(12.489)	0	0	0
2017-07-12	2040	02/11/2017	9.67	Put	Bond Future	4,760.2700	4.7603	4,159.1100	4.1591	(12.629)	0	0	0
2017-07-12	2040	02/11/2017	9.66	Put	Bond Future	4,819.6900	4.8197	4,214.4100	4.2144	(12.558)	0	0	0
2017-07-12	2040	02/11/2017	9.67	Call	Bond Future	1,423.8300	1.4238	1,734.9600	1.7350	21.852	0	0	0
2017-07-12	2040	02/11/2017	9.65	Call	Bond Future	1,370.1400	1.3701	1,673.0300	1.6730	22.107	0	0	0
2017-07-12	2040	01/02/2018	9.89	Call	Bond Future	2,769.3500	2.7694	3,185.7600	3.1858	15.036	0	0	0
2017-07-12	2040	01/02/2018			Bond Future	10.1283	90.2754	10.0136	91.2049	(1.132)	0.0000	0.0000	0
2017-07-12	2040	01/02/2018	9.87	Call	Bond Future	2,700.9000	2.7009	3,110.3800	3.1104	15.161	0	0	0
2017-07-12	2040	01/02/2018	9.88	Call	Bond Future	2,735.1400	2.7351	3,147.9500	3.1480	15.093	0	0	0
2017-07-12	2040	01/02/2018	9.87	Put	Bond Future	4,816.9000	4.8169	4,296.8600	4.2969	(10.796)	0	0	0
2017-07-12	2040	01/02/2018	9.88	Put	Bond Future	4,767.7000	4.7677	4,250.9900	4.2510	(10.838)	0	0	0
2017-07-12	2040	01/02/2018	9.89	Put	Bond Future	4,718.6000	4.7186	4,205.4900	4.2055	(10.874)	0	0	0
2017-07-12	2044	03/08/2017			Bond Future	10.0378	88.3153	9.9299	89.2165	(1.075)	0.0000	0.0000	24,446
2017-07-12	2044	03/08/2017	9.62	Put	Bond Future	3,772.4500	3.7725	2,998.7700	2.9988	(20.509)	0	0	0
2017-07-12	2044	03/08/2017	9.64	Put	Bond Future	3,618.7200	3.6187	2,856.9400	2.8569	(21.051)	0	0	0
2017-07-12	2044	03/08/2017	9.63	Put	Bond Future	3,695.2500	3.6952	2,927.4400	2.9274	(20.778)	0	0	0
2017-07-12	2044	03/08/2017	9.64	Call	Bond Future	217.2300	0.2172	356.5500	0.3566	64.135	0	0	0
2017-07-12	2044	03/08/2017	9.62	Call	Bond Future	194.0600	0.1941	321.4800	0.3215	65.660	0	0	0
2017-07-12	2044	03/08/2017	9.63	Call	Bond Future	205.3800	0.2054	338.6700	0.3387	64.899	0	0	0
2017-07-12	2044	02/11/2017	9.68	Call	Bond Future	1,406.7400	1.4067	1,711.3900	1.7114	21.656	0	0	0
2017-07-12	2044	02/11/2017			Bond Future	10.0962	90.0002	9.9851	90.9183	(1.100)	0.0000	0.0000	200
2017-07-12	2044	02/11/2017	9.66	Call	Bond Future	1,353.5800	1.3536	1,649.8500	1.6499	21.888	0	0	0
2017-07-12	2044	02/11/2017	9.67	Call	Bond Future	1,379.9000	1.3799	1,680.4400	1.6804	21.780	0	0	0
2017-07-12	2044	02/11/2017	9.66	Put	Bond Future	5,054.4600	5.0545	4,432.6700	4.4327	(12.302)	0	0	0
2017-07-12	2044	02/11/2017	9.68	Put	Bond Future	4,932.1400	4.9321	4,318.7300	4.3187	(12.437)	0	0	0
2017-07-12	2044	02/11/2017	9.67	Put	Bond Future	4,992.9700	4.9930	4,375.4500	4.3755	(12.368)	0	0	0
2017-07-12	2044	01/02/2018			Bond Future	10.1546	87.3643	10.0401	88.2998	(1.127)	0.0000	0.0000	0
2017-07-12	2044	01/02/2018	9.89	Put	Bond Future	4,916.7900	4.9168	4,385.9300	4.3859	(10.797)	0	0	0
2017-07-12	2044	01/02/2018	9.91	Put	Bond Future	4,817.0100	4.8170	4,292.8200	4.2928	(10.882)	0	0	0
2017-07-12	2044	01/02/2018	9.90	Put	Bond Future	4,866.7100	4.8667	4,339.1800	4.3392	(10.840)	0	0	0
2017-07-12	2044	01/02/2018	9.89	Call	Bond Future	2,727.8200	2.7278	3,132.4000	3.1324	14.832	0	0	0
2017-07-12	2044	01/02/2018	9.90	Call	Bond Future	2,762.1800	2.7622	3,170.0900	3.1701	14.768	0	0	0
2017-07-12	2044	01/02/2018	9.91	Call	Bond Future	2,796.7700	2.7968	3,208.0200	3.2080	14.704	0	0	0
2017-07-12	2046	03/08/2017	141.17	Put	Bond Future	17,144.2100	17.1442	17,433.5800	17.4336	1.688	0	0	0
2017-07-12	2046	03/08/2017			Bond Future	124.0258	124.0258	123.7364	123.7364	(0.233)	0.0000	0.0000	23,901
2017-07-12	2046	03/08/2017	141.19	Put	Bond Future	17,164.2100	17.1642	17,453.5800	17.4536	1.686	0	0	0
2017-07-12	2046	03/08/2017	141.18	Put	Bond Future	17,154.2100	17.1542	17,443.5800	17.4436	1.687	0	0	0
2017-07-12	2046	03/08/2017	141.19	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
2017-07-12	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2046	02/11/2017			Bond Future	124.8357	124.8357	124.5402	124.5402	(0.237)	0.0000	0.0000	0
2017-07-12	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2046	02/11/2017	136.30	Put	Bond Future	11,464.3200	11.4643	11,759.8300	11.7598	2.578	0	0	0
2017-07-12	2046	02/11/2017	136.32	Put	Bond Future	11,484.3200	11.4843	11,779.8300	11.7798	2.573	0	0	0
2017-07-12	2046	02/11/2017	136.31	Put	Bond Future	11,474.3200	11.4743	11,769.8300	11.7698	2.575	0	0	0
2017-07-12	2046	01/02/2018	132.92	Put	Bond Future	5,620.2300	5.6202	5,923.2400	5.9232	5.391	0	0	0
2017-07-12	2046	01/02/2018			Bond Future	127.2998	127.2998	126.9968	126.9968	(0.238)	0.0000	0.0000	0
2017-07-12	2046	01/02/2018	132.91	Put	Bond Future	5,610.2300	5.6102	5,913.2400	5.9132	5.401	0	0	0
2017-07-12	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2046	01/02/2018	132.90	Put	Bond Future	5,600.2300	5.6002	5,903.2400	5.9032	5.411	0	0	0
2017-07-12	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2050	03/08/2017			Bond Future	129.5749	129.5749	129.5337	129.5337	(0.032)	0.0000	0.0000	26,041
2017-07-12	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2050	03/08/2017	149.22	Put	Bond Future	19,645.1500	19.6452	19,686.2800	19.6863	0.209	0	0	0
2017-07-12	2050	03/08/2017	149.24	Put	Bond Future	19,665.1500	19.6652	19,706.2800	19.7063	0.209	0	0	0
2017-07-12	2050	03/08/2017	149.23	Put	Bond Future	19,655.1500	19.6552	19,696.2800	19.6963	0.209	0	0	0
2017-07-12	2050	02/11/2017	144.66	Put	Bond Future	12,585.3800	12.5854	12,627.9600	12.6280	0.338	0	0	0
2017-07-12	2050	02/11/2017	144.67	Put	Bond Future	12,595.3800	12.5954	12,637.9600	12.6380	0.338	0	0	0
2017-07-12	2050	02/11/2017			Bond Future	132.0746	132.0746	132.0320	132.0320	(0.032)	0.0000	0.0000	0
2017-07-12	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2050	02/11/2017	144.65	Put	Bond Future	12,575.3800	12.5754	12,617.9600	12.6180	0.339	0	0	0
2017-07-12	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2050	01/02/2018			Bond Future	132.9896	132.9896	132.9445	132.9445	(0.034)	0.0000	0.0000	0
2017-07-12	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	2050	01/02/2018	140.23	Put	Bond Future	7,240.4200	7.2404	7,285.5200	7.2855	0.623	0	0	0
2017-07-12	2050	01/02/2018	140.25	Put	Bond Future	7,260.4200	7.2604	7,305.5200	7.3055	0.621	0	0	0
2017-07-12	2050	01/02/2018	140.24	Put	Bond Future	7,250.4200	7.2504	7,295.5200	7.2955	0.622	0	0	0
2017-07-12	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	AL37	03/08/2017			Index Future	540.0030	540.0030	541.6280	541.6280	0.301	0.0000	0.0000	0
2017-07-12	AL37	02/11/2017			Index Future	550.3030	550.3030	551.9600	551.9600	0.301	0.0000	0.0000	0
2017-07-12	AL37	01/02/2018			Index Future	560.9710	560.9710	562.6570	562.6570	0.301	0.0000	0.0000	0

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2017-07-12	AL7T	03/08/2017			Index Future	617.8630	617.8630	621.8230	621.8230	0.641	0.0000	0.0000	0
2017-07-12	AL7T	02/11/2017			Index Future	629.6490	629.6490	633.6840	633.6840	0.641	0.0000	0.0000	0
2017-07-12	AL7T	01/02/2018			Index Future	641.8550	641.8550	645.9650	645.9650	0.640	0.0000	0.0000	0
2017-07-12	ALBI	03/08/2017			Index Future	554.7430	554.7430	558.7260	558.7260	0.718	0.0000	0.0000	596
2017-07-12	ALBI	02/11/2017			Index Future	565.3250	565.3250	569.3830	569.3830	0.718	0.0000	0.0000	0
2017-07-12	ALBI	01/02/2018			Index Future	576.2840	576.2840	580.4180	580.4180	0.717	0.0000	0.0000	0
2017-07-12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C204	21/12/2018			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
2017-07-12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-07-12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-12	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	EL28	03/08/2017			Bond Future	127.3588	127.3588	127.3245	127.3245	(0.027)	0.0000	0.0000	0
2017-07-12	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	EL28	03/08/2017	135.16	Put	Bond Future	7,801.2000	7.8012	7,835.5100	7.8355	0.440	0	0	0
2017-07-12	EL28	03/08/2017	135.18	Put	Bond Future	7,821.2000	7.8212	7,855.5100	7.8555	0.439	0	0	0
2017-07-12	EL28	03/08/2017	135.17	Put	Bond Future	7,811.2000	7.8112	7,845.5100	7.8455	0.439	0	0	0
2017-07-12	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	EL28	02/11/2017			Bond Future	128.0721	128.0721	128.0366	128.0366	(0.028)	0.0000	0.0000	0
2017-07-12	EL28	02/11/2017	133.87	Put	Bond Future	5,797.9100	5.7979	5,833.4400	5.8334	0.613	0	0	0
2017-07-12	EL28	02/11/2017	133.89	Put	Bond Future	5,817.9100	5.8179	5,853.4400	5.8534	0.611	0	0	0
2017-07-12	EL28	02/11/2017	133.88	Put	Bond Future	5,807.9100	5.8079	5,843.4400	5.8434	0.612	0	0	0
2017-07-12	EL28	02/11/2017	133.89	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	
2017-07-12	EL28	02/11/2017	133.87	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017-07-12	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2017-07-12	EL28	01/02/2018			Bond Future		130.6000	130.6000	130.5620	(0.029)	0.0000	0.0000	0	
2017-07-12	EL28	01/02/2018	132.29	Put	Bond Future		1,690.0500	1.6900	1,727.9600	1.7280	2.243	0	0	0
2017-07-12	EL28	01/02/2018	132.31	Put	Bond Future		1,710.0500	1.7100	1,747.9600	1.7480	2.217	0	0	0
2017-07-12	EL28	01/02/2018	132.30	Put	Bond Future		1,700.0500	1.7000	1,737.9600	1.7380	2.230	0	0	0
2017-07-12	EL28	01/02/2018	132.31	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	EL28	01/02/2018	132.29	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	EL28	01/02/2018	132.30	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	ES33	03/08/2017			Bond Future		11.0280	76.6468	10.9138	77.3299	(1.036)	0.0000	0.0000	9,466
2017-07-12	ES33	03/08/2017	10.53	Put	Bond Future		3,050.1600	3.0502	2,367.0400	2.3670	(22.396)	0	0	0
2017-07-12	ES33	03/08/2017	10.55	Put	Bond Future		2,924.0600	2.9241	2,240.9400	2.2409	(23.362)	0	0	0
2017-07-12	ES33	03/08/2017	10.54	Put	Bond Future		2,987.0700	2.9871	2,303.9500	2.3040	(22.869)	0	0	0
2017-07-12	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	ES33	02/11/2017	10.66	Put	Bond Future		2,830.1100	2.8301	2,134.0800	2.1341	(24.594)	0	0	0
2017-07-12	ES33	02/11/2017			Bond Future		11.1303	74.3174	11.0122	75.0134	(1.062)	0.0000	0.0000	0
2017-07-12	ES33	02/11/2017	10.68	Put	Bond Future		2,706.4700	2.7065	2,010.4400	2.0104	(25.717)	0	0	0
2017-07-12	ES33	02/11/2017	10.67	Put	Bond Future		2,768.2500	2.7682	2,072.2200	2.0722	(25.143)	0	0	0
2017-07-12	ES33	02/11/2017	10.66	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	ES33	02/11/2017	10.67	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	ES33	02/11/2017	10.68	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	ES33	01/02/2018	11.00	Put	Bond Future		1,376.2400	1.3762	667.1700	0.6672	(51.522)	0	0	0
2017-07-12	ES33	01/02/2018	10.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	ES33	01/02/2018			Bond Future		11.2358	75.7580	11.1135	76.4671	(1.089)	0.0000	0.0000	0
2017-07-12	ES33	01/02/2018	11.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	ES33	01/02/2018	11.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	ES33	01/02/2018	10.99	Put	Bond Future		1,435.4700	1.4355	726.4000	0.7264	(49.396)	0	0	0
2017-07-12	ES33	01/02/2018	11.01	Put	Bond Future		1,317.0900	1.3171	608.0200	0.6080	(53.836)	0	0	0
2017-07-12	ES42	03/08/2017			Bond Future		11.2078	79.8822	11.0936	80.6531	(1.019)	0.0000	0.0000	7,957
2017-07-12	ES42	02/11/2017			Bond Future		11.3085	77.1445	11.1903	77.9300	(1.045)	0.0000	0.0000	0
2017-07-12	ES42	01/02/2018			Bond Future		11.4088	78.6399	11.2865	79.4402	(1.072)	0.0000	0.0000	0
2017-07-12	GOVI	03/08/2017			GOVI		553.3720	553.3720	557.3390	557.3390	0.717	0.0000	0.0000	413
2017-07-12	GOVI	03/08/2017	561.11	Put	GOVI		77,380.0000	7.7380	37,710.0000	3.7710	(51.266)	0	0	0
2017-07-12	GOVI	03/08/2017	561.09	Put	GOVI		77,180.0000	7.7180	37,510.0000	3.7510	(51.399)	0	0	0
2017-07-12	GOVI	03/08/2017	561.10	Put	GOVI		77,280.0000	7.7280	37,610.0000	3.7610	(51.333)	0	0	0
2017-07-12	GOVI	03/08/2017	561.09	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	GOVI	03/08/2017	561.10	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	GOVI	03/08/2017	561.11	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	GOVI	02/11/2017	572.44	Put	GOVI		85,120.0000	8.5120	44,690.0000	4.4690	(47.498)	0	0	0
2017-07-12	GOVI	02/11/2017			GOVI		563.9280	563.9280	567.9710	567.9710	0.717	0.0000	0.0000	74
2017-07-12	GOVI	02/11/2017	572.46	Put	GOVI		85,320.0000	8.5320	44,890.0000	4.4890	(47.386)	0	0	0
2017-07-12	GOVI	02/11/2017	572.45	Put	GOVI		85,220.0000	8.5220	44,790.0000	4.4790	(47.442)	0	0	0
2017-07-12	GOVI	02/11/2017	572.44	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-07-12	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	GOVI	01/02/2018			GOVI	574.8600	574.8600	578.9780	578.9780	0.716	0.0000	0.0000	0
2017-07-12	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	GOVI	01/02/2018	581.02	Put	GOVI	61,600.0000	6.1600	20,420.0000	2.0420	(66.851)	0	0	0
2017-07-12	GOVI	01/02/2018	581.04	Put	GOVI	61,800.0000	6.1800	20,620.0000	2.0620	(66.634)	0	0	0
2017-07-12	GOVI	01/02/2018	581.03	Put	GOVI	61,700.0000	6.1700	20,520.0000	2.0520	(66.742)	0	0	0
2017-07-12	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-07-12	IGOV	03/08/2017			Index Future	245.5990	245.5990	245.5270	245.5270	(0.029)	0.0000	0.0000	1,319
2017-07-12	IGOV	02/11/2017			Index Future	250.3370	250.3370	250.2630	250.2630	(0.030)	0.0000	0.0000	0
2017-07-12	IGOV	01/02/2018			Index Future	255.2770	255.2770	255.1990	255.1990	(0.031)	0.0000	0.0000	0
2017-07-12	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017-07-12	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-07-12	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017-07-12	IS01	21/12/2017			Interest Rate Swap	99.8245	99.8245	99.8212	99.8212	(0.003)	0.0000	0.0000	0
2017-07-12	IS01	15/03/2018			Interest Rate Swap	99.7764	99.7764	99.7622	99.7622	(0.014)	0.0000	0.0000	0
2017-07-12	IS01	21/06/2018			Interest Rate Swap	99.9369	99.9369	99.9034	99.9034	(0.034)	0.0000	0.0000	0
2017-07-12	IS01	20/09/2018			Interest Rate Swap	100.0936	100.0936	100.0401	100.0401	(0.053)	0.0000	0.0000	0
2017-07-12	IS02	18/12/2017			Interest Rate Swap	99.8518	99.8518	99.8490	99.8490	(0.003)	0.0000	0.0000	0
2017-07-12	IS02	16/03/2018			Interest Rate Swap	99.0574	99.0574	99.0429	99.0429	(0.015)	0.0000	0.0000	0
2017-07-12	IS02	15/06/2018			Interest Rate Swap	98.6247	98.6247	98.5928	98.5928	(0.032)	0.0000	0.0000	0
2017-07-12	IS02	21/09/2018			Interest Rate Swap	98.5630	98.5630	98.5089	98.5089	(0.055)	0.0000	0.0000	0
2017-07-12	IS02	21/12/2018			Interest Rate Swap	98.9500	98.9500	98.8700	98.8700	(0.081)	0.0000	0.0000	0
2017-07-12	IS02	15/03/2019			Interest Rate Swap	99.3529	99.3529	99.2575	99.2575	(0.096)	0.0000	0.0000	0
2017-07-12	IS02	21/06/2019			Interest Rate Swap	99.7547	99.7547	99.6375	99.6375	(0.117)	0.0000	0.0000	0
2017-07-12	IS02	20/09/2019			Interest Rate Swap	100.1888	100.1888	100.0503	100.0503	(0.138)	0.0000	0.0000	0
2017-07-12	IS05	17/12/2020			Interest Rate Swap	96.6422	96.6422	96.3817	96.3817	(0.270)	0.0000	0.0000	0
2017-07-12	IS05	16/03/2021			Interest Rate Swap	95.9265	95.9265	95.6408	95.6408	(0.298)	0.0000	0.0000	0
2017-07-12	IS05	15/06/2021			Interest Rate Swap	95.1784	95.1784	94.8678	94.8678	(0.326)	0.0000	0.0000	0
2017-07-12	IS05	21/09/2021			Interest Rate Swap	95.3966	95.3966	95.0615	95.0615	(0.351)	0.0000	0.0000	0
2017-07-12	IS05	21/12/2021			Interest Rate Swap	97.6125	97.6125	97.2597	97.2597	(0.361)	0.0000	0.0000	51
2017-07-12	IS05	15/03/2022			Interest Rate Swap	97.7767	97.7767	97.4059	97.4059	(0.379)	0.0000	0.0000	0
2017-07-12	IS05	21/06/2022			Interest Rate Swap	98.9999	98.9999	98.6088	98.6088	(0.395)	0.0000	0.0000	0
2017-07-12	IS05	20/09/2022			Interest Rate Swap	101.2282	101.2282	100.8200	100.8200	(0.403)	0.0000	0.0000	0
2017-07-12	IS10	17/12/2025			Interest Rate Swap	96.3250	96.3250	95.7296	95.7296	(0.618)	0.0000	0.0000	0
2017-07-12	IS10	16/03/2026			Interest Rate Swap	93.4045	93.4045	92.7917	92.7917	(0.656)	0.0000	0.0000	0
2017-07-12	IS10	15/06/2026			Interest Rate Swap	92.2088	92.2088	91.5823	91.5823	(0.679)	0.0000	0.0000	0
2017-07-12	IS10	21/09/2026			Interest Rate Swap	94.3871	94.3871	93.7546	93.7546	(0.670)	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
2017-07-12	IS10	21/12/2026			Interest Rate Swap	98.1638		98.1638	97.5323	97.5323	(0.643)	0.0000	0.0000	0
2017-07-12	IS10	15/03/2027			Interest Rate Swap	96.7841		96.7841	96.1349	96.1349	(0.671)	0.0000	0.0000	0
2017-07-12	IS10	21/06/2027			Interest Rate Swap	98.8645		98.8645	98.2073	98.2073	(0.665)	0.0000	0.0000	0
2017-07-12	IS10	20/09/2027			Interest Rate Swap	102.5721		102.5721	101.9147	101.9147	(0.641)	0.0000	0.0000	0
2017-07-12	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-07-12	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-07-12	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-07-12	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-07-12	JBAF	19/07/2017			Jibar Tradeable Future	7.2900		92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017-07-12	JBAF	16/08/2017			Jibar Tradeable Future	7.2700		92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017-07-12	JBAF	20/09/2017			Jibar Tradeable Future	7.1800		92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017-07-12	JBAF	18/10/2017			Jibar Tradeable Future	7.1400		92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017-07-12	JBAF	15/11/2017			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017-07-12	JBAF	20/12/2017			Jibar Tradeable Future	7.0200		92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017-07-12	JBAF	20/03/2018			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017-07-12	JBAF	20/06/2018			Jibar Tradeable Future	6.8600		93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017-07-12	JBAF	19/09/2018			Jibar Tradeable Future	6.8900		93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017-07-12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-07-12	JBAF	19/12/2018			Jibar Tradeable Future	6.9300		93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017-07-12	JBAF	20/03/2019			Jibar Tradeable Future	6.9800		93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017-07-12	JBAF	19/06/2019			Jibar Tradeable Future	7.0400		92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017-07-12	R023	03/08/2017	8.60	Put	Bond Future	105.3300		0.1053	54.5700	0.0546	(48.191)	0	0	0
2017-07-12	R023	03/08/2017			Bond Future	8.2845		101.0376	8.2025	101.3932	(0.991)	0.0000	0.0000	38,422
2017-07-12	R023	03/08/2017	8.59	Put	Bond Future	111.8200		0.1118	58.4500	0.0584	(47.728)	0	0	0
2017-07-12	R023	03/08/2017	8.60	Call	Bond Future	1,457.6300		1.4576	1,762.4400	1.7624	20.911	0	0	0
2017-07-12	R023	03/08/2017	8.58	Call	Bond Future	1,385.9600		1.3860	1,685.4300	1.6854	21.607	0	0	0
2017-07-12	R023	03/08/2017	8.59	Call	Bond Future	1,421.6100		1.4216	1,723.8100	1.7238	21.258	0	0	0
2017-07-12	R023	03/08/2017	8.58	Put	Bond Future	118.7100		0.1187	62.6100	0.0626	(47.258)	0	0	0
2017-07-12	R023	02/11/2017	8.56	Call	Bond Future	1,594.8100		1.5948	1,847.5200	1.8475	15.846	0	0	0
2017-07-12	R023	02/11/2017			Bond Future	8.3187		99.0350	8.2319	99.3971	(1.043)	0.0000	0.0000	0
2017-07-12	R023	02/11/2017	8.57	Call	Bond Future	1,622.1400		1.6221	1,876.8500	1.8769	15.702	0	0	0
2017-07-12	R023	02/11/2017	8.58	Call	Bond Future	1,649.5100		1.6495	1,906.2000	1.9062	15.562	0	0	0
2017-07-12	R023	02/11/2017	8.56	Put	Bond Future	596.3300		0.5963	486.8800	0.4869	(18.354)	0	0	0
2017-07-12	R023	02/11/2017	8.58	Put	Bond Future	568.8400		0.5688	463.3700	0.4634	(18.541)	0	0	0
2017-07-12	R023	02/11/2017	8.57	Put	Bond Future	582.5600		0.5826	475.1100	0.4751	(18.444)	0	0	0
2017-07-12	R023	01/02/2018			Bond Future	8.3512		100.9547	8.2593	101.3234	(1.101)	0.0000	0.0000	0
2017-07-12	R023	01/02/2018	8.32	Call	Bond Future	1,319.1900		1.3192	1,517.2200	1.5172	15.011	0	0	0
2017-07-12	R023	01/02/2018	8.33	Call	Bond Future	1,339.6600		1.3397	1,539.3800	1.5394	14.908	0	0	0
2017-07-12	R023	01/02/2018	8.31	Put	Bond Future	1,464.2300		1.4642	1,291.9100	1.2919	(11.769)	0	0	0
2017-07-12	R023	01/02/2018	8.33	Put	Bond Future	1,424.5800		1.4246	1,255.6400	1.2556	(11.859)	0	0	0
2017-07-12	R023	01/02/2018	8.32	Put	Bond Future	1,444.1600		1.4442	1,273.5300	1.2735	(11.815)	0	0	0
2017-07-12	R023	01/02/2018	8.31	Call	Bond Future	1,299.1900		1.2992	1,495.5300	1.4955	15.112	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
2017-07-12	R035	03/08/2017			Bond Future	9.8374	95.8994	9.7246	96.7835	(1.147)	0.0000	0.0000	11,069
2017-07-12	R035	03/08/2017	9.52	Put	Bond Future	2,519.8200	2.5198	1,635.7400	1.6357	(35.085)	0	0	0
2017-07-12	R035	03/08/2017	9.50	Put	Bond Future	2,682.0900	2.6821	1,798.0100	1.7980	(32.962)	0	0	0
2017-07-12	R035	03/08/2017	9.51	Put	Bond Future	2,600.9000	2.6009	1,716.8200	1.7168	(33.991)	0	0	0
2017-07-12	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R035	02/11/2017			Bond Future	9.9005	93.2282	9.7840	94.1290	(1.176)	0.0000	0.0000	0
2017-07-12	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R035	02/11/2017	9.59	Put	Bond Future	2,431.9000	2.4319	1,531.1200	1.5311	(37.040)	0	0	0
2017-07-12	R035	02/11/2017	9.61	Put	Bond Future	2,272.3200	2.2723	1,371.5400	1.3715	(39.641)	0	0	0
2017-07-12	R035	02/11/2017	9.60	Put	Bond Future	2,352.0600	2.3521	1,451.2800	1.4513	(38.297)	0	0	0
2017-07-12	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R035	01/02/2018	9.73	Put	Bond Future	1,801.5400	1.8015	883.8000	0.8838	(50.942)	0	0	0
2017-07-12	R035	01/02/2018			Bond Future	9.9643	95.0355	9.8441	95.9532	(1.206)	0.0000	0.0000	0
2017-07-12	R035	01/02/2018	9.75	Put	Bond Future	1,645.6400	1.6456	727.9000	0.7279	(55.768)	0	0	0
2017-07-12	R035	01/02/2018	9.74	Put	Bond Future	1,723.5400	1.7235	805.8000	0.8058	(53.247)	0	0	0
2017-07-12	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R186	03/08/2017	8.93	Put	Bond Future	769.4000	0.7694	471.6300	0.4716	(38.702)	0	0	0
2017-07-12	R186	03/08/2017	9.35	Call	Bond Future	3,017.0500	3.0170	3,688.5700	3.6886	22.258	0	0	0
2017-07-12	R186	03/08/2017			Bond Future	8.9040	111.3546	8.7964	112.0765	(1.208)	0.0000	0.0000	131,338
2017-07-12	R186	03/08/2017	8.85	Put	Bond Future	1,043.0000	1.0430	673.7500	0.6738	(35.403)	0	0	750
2017-07-12	R186	03/08/2017	8.92	Put	Bond Future	800.5900	0.8006	494.0600	0.4941	(38.288)	0	0	0
2017-07-12	R186	03/08/2017	8.90	Call	Bond Future	838.7400	0.8387	1,236.4400	1.2364	47.416	0	0	0
2017-07-12	R186	03/08/2017	9.50	Call	Bond Future	3,920.6200	3.9206	4,622.0000	4.6220	17.890	0	0	0
2017-07-12	R186	03/08/2017	8.80	Put	Bond Future	1,242.0800	1.2421	827.6100	0.8276	(33.369)	0	0	7,100
2017-07-12	R186	03/08/2017	8.93	Call	Bond Future	942.8300	0.9428	1,366.9900	1.3670	44.988	0	0	0
2017-07-12	R186	03/08/2017	8.91	Call	Bond Future	872.6400	0.8726	1,279.2100	1.2792	46.591	0	0	0
2017-07-12	R186	03/08/2017	8.65	Put	Bond Future	1,964.0600	1.9641	1,424.0700	1.4241	(27.494)	0	0	2,500
2017-07-12	R186	03/08/2017	9.00	Put	Bond Future	574.4700	0.5745	335.4900	0.3355	(41.600)	0	0	0
2017-07-12	R186	03/08/2017	8.75	Call	Bond Future	427.0900	0.4271	690.2600	0.6903	61.619	0	0	0
2017-07-12	R186	03/08/2017	9.35	Put	Bond Future	90.9700	0.0910	40.5600	0.0406	(55.414)	0	0	750
2017-07-12	R186	03/08/2017	8.85	Call	Bond Future	681.4100	0.6814	1,034.0900	1.0341	51.757	0	0	0
2017-07-12	R186	03/08/2017	8.92	Call	Bond Future	907.3300	0.9073	1,322.7300	1.3227	45.783	0	0	0
2017-07-12	R186	03/08/2017	8.90	Put	Bond Future	865.5300	0.8655	541.3000	0.5413	(37.460)	0	0	0
2017-07-12	R186	03/08/2017	9.50	Put	Bond Future	33.8800	0.0339	13.3300	0.0133	(60.655)	0	0	6,500
2017-07-12	R186	03/08/2017	8.65	Call	Bond Future	249.6200	0.2496	431.5600	0.4316	72.887	0	0	0
2017-07-12	R186	03/08/2017	8.80	Call	Bond Future	544.3400	0.5443	851.8000	0.8518	56.483	0	0	0
2017-07-12	R186	03/08/2017	9.00	Call	Bond Future	1,213.2000	1.2132	1,696.1500	1.6962	39.808	0	0	0
2017-07-12	R186	03/08/2017	8.91	Put	Bond Future	832.6400	0.8326	517.2800	0.5173	(37.875)	0	0	0
2017-07-12	R186	03/08/2017	8.75	Put	Bond Future	1,462.3500	1.4624	1,003.5900	1.0036	(31.371)	0	0	3,654
2017-07-12	R186	02/11/2017	8.88	Call	Bond Future	1,670.6100	1.6706	2,018.1100	2.0181	20.801	0	0	0
2017-07-12	R186	02/11/2017	8.89	Put	Bond Future	2,107.5700	2.1076	1,723.1400	1.7231	(18.240)	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
2017-07-12	R186	02/11/2017			Bond Future	8.9520	113.4789	8.8399	114.2144	(1.252)	0.0000	0.0000	5
2017-07-12	R186	02/11/2017	8.89	Call	Bond Future	1,701.7400	1.7017	2,052.7900	2.0528	20.629	0	0	0
2017-07-12	R186	02/11/2017	8.90	Call	Bond Future	1,733.4600	1.7335	2,088.0700	2.0881	20.457	0	0	0
2017-07-12	R186	02/11/2017	9.00	Put	Bond Future	1,755.0300	1.7550	1,409.4700	1.4095	(19.690)	0	0	5,000
2017-07-12	R186	02/11/2017	8.88	Put	Bond Future	2,142.0900	2.1421	1,754.1100	1.7541	(18.112)	0	0	0
2017-07-12	R186	02/11/2017	8.90	Put	Bond Future	2,073.6900	2.0737	1,692.8200	1.6928	(18.367)	0	0	0
2017-07-12	R186	02/11/2017	9.00	Call	Bond Future	2,067.9700	2.0680	2,457.8900	2.4579	18.855	0	0	0
2017-07-12	R186	01/02/2018	8.96	Call	Bond Future	2,410.7500	2.4107	2,820.0400	2.8200	16.978	0	0	0
2017-07-12	R186	01/02/2018			Bond Future	8.9986	110.3762	8.8818	111.1253	(1.299)	0.0000	0.0000	0
2017-07-12	R186	01/02/2018	8.97	Call	Bond Future	2,443.1200	2.4431	2,855.3900	2.8554	16.875	0	0	0
2017-07-12	R186	01/02/2018	8.98	Call	Bond Future	2,475.7400	2.4757	2,890.9600	2.8910	16.772	0	0	0
2017-07-12	R186	01/02/2018	8.96	Put	Bond Future	2,657.6400	2.6576	2,317.8100	2.3178	(12.787)	0	0	0
2017-07-12	R186	01/02/2018	8.97	Put	Bond Future	2,626.0300	2.6260	2,289.1800	2.2892	(12.827)	0	0	0
2017-07-12	R186	01/02/2018	8.98	Put	Bond Future	2,594.7100	2.5947	2,260.8100	2.2608	(12.868)	0	0	0
2017-07-12	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R197	03/08/2017			Bond Future	294.0188	294.0188	293.9251	293.9251	(0.032)	0.0000	0.0000	2,350
2017-07-12	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R197	03/08/2017	308.05	Put	Bond Future	14,031.2400	14.0312	14,124.9300	14.1249	0.668	0	0	0
2017-07-12	R197	03/08/2017	308.07	Put	Bond Future	14,051.2400	14.0512	14,144.9300	14.1449	0.667	0	0	0
2017-07-12	R197	03/08/2017	308.06	Put	Bond Future	14,041.2400	14.0412	14,134.9300	14.1349	0.667	0	0	0
2017-07-12	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R197	02/11/2017			Bond Future	299.6911	299.6911	299.5942	299.5942	(0.032)	0.0000	0.0000	0
2017-07-12	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R197	02/11/2017	305.15	Put	Bond Future	5,458.8600	5.4589	5,555.7900	5.5558	1.776	0	0	0
2017-07-12	R197	02/11/2017	305.17	Put	Bond Future	5,478.8600	5.4789	5,575.7900	5.5758	1.769	0	0	0
2017-07-12	R197	02/11/2017	305.16	Put	Bond Future	5,468.8600	5.4689	5,565.7900	5.5658	1.772	0	0	0
2017-07-12	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R197	01/02/2018			Bond Future	298.5532	298.5532	298.4507	298.4507	(0.034)	0.0000	0.0000	0
2017-07-12	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R197	01/02/2018	301.66	Put	Bond Future	3,106.8400	3.1068	3,209.2800	3.2093	3.297	0	0	0
2017-07-12	R197	01/02/2018	301.68	Put	Bond Future	3,126.8400	3.1268	3,229.2800	3.2293	3.276	0	0	0
2017-07-12	R197	01/02/2018	301.67	Put	Bond Future	3,116.8400	3.1168	3,219.2800	3.2193	3.287	0	0	0
2017-07-12	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R202	03/08/2017			Bond Future	237.0875	237.0875	237.0121	237.0121	(0.032)	0.0000	0.0000	30,561
2017-07-12	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R202	03/08/2017	258.35	Put	Bond Future	21,262.4700	21.2625	21,337.9300	21.3379	0.355	0	0	0
2017-07-12	R202	03/08/2017	258.37	Put	Bond Future	21,282.4700	21.2825	21,357.9300	21.3579	0.355	0	0	0
2017-07-12	R202	03/08/2017	258.36	Put	Bond Future	21,272.4700	21.2725	21,347.9300	21.3479	0.355	0	0	0
2017-07-12	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R202	02/11/2017			Bond Future	241.6619	241.6619	241.5835	241.5835	(0.032)	0.0000	0.0000	0
2017-07-12	R202	02/11/2017	253.89	Put	Bond Future	12,228.1200	12.2281	12,306.4500	12.3064	0.641	0	0	0
2017-07-12	R202	02/11/2017	253.91	Put	Bond Future	12,248.1200	12.2481	12,326.4500	12.3264	0.640	0	0	0
2017-07-12	R202	02/11/2017	253.90	Put	Bond Future	12,238.1200	12.2381	12,316.4500	12.3164	0.640	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
2017-07-12	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R202	01/02/2018	249.06	Put	Bond Future	6,374.6600	6.3747	6,457.5800	6.4576	1.301	0	0	0
2017-07-12	R202	01/02/2018			Bond Future	242.6853	242.6853	242.6024	242.6024	(0.034)	0.0000	0.0000	0
2017-07-12	R202	01/02/2018	249.08	Put	Bond Future	6,394.6600	6.3947	6,477.5800	6.4776	1.297	0	0	0
2017-07-12	R202	01/02/2018	249.07	Put	Bond Future	6,384.6600	6.3847	6,467.5800	6.4676	1.299	0	0	0
2017-07-12	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R203	03/08/2017			Bond Future	7.3766	103.3314	7.3839	103.3307	0.099	0.0000	0.0000	0
2017-07-12	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R203	03/08/2017	4.87	Put	Bond Future	268.3000	0.2683	269.0700	0.2691	0.287	0	0	0
2017-07-12	R203	03/08/2017	4.89	Put	Bond Future	266.1500	0.2661	266.9200	0.2669	0.289	0	0	0
2017-07-12	R203	03/08/2017	4.88	Put	Bond Future	267.2200	0.2672	267.9900	0.2680	0.288	0	0	0
2017-07-12	R204	03/08/2017	7.77	Put	Bond Future	18.3000	0.0183	11.9200	0.0119	(34.863)	0	0	0
2017-07-12	R204	03/08/2017			Bond Future	7.5364	101.6273	7.5008	101.6731	(0.473)	0.0000	0.0000	42,299
2017-07-12	R204	03/08/2017	7.76	Put	Bond Future	20.0300	0.0200	13.1600	0.0132	(34.299)	0	0	0
2017-07-12	R204	03/08/2017	7.75	Call	Bond Future	295.8400	0.2958	334.2500	0.3342	12.983	0	0	0
2017-07-12	R204	03/08/2017	7.76	Call	Bond Future	306.7800	0.3068	345.7000	0.3457	12.687	0	0	0
2017-07-12	R204	03/08/2017	7.77	Call	Bond Future	317.8400	0.3178	357.2500	0.3573	12.399	0	0	0
2017-07-12	R204	03/08/2017	7.75	Put	Bond Future	21.8900	0.0219	14.5100	0.0145	(33.714)	0	0	0
2017-07-12	R204	02/11/2017	7.76	Put	Bond Future	33.1000	0.0331	26.1900	0.0262	(20.876)	0	0	0
2017-07-12	R204	02/11/2017			Bond Future	7.4873	103.5661	7.4435	103.6125	(0.584)	0.0000	0.0000	0
2017-07-12	R204	02/11/2017	7.75	Put	Bond Future	34.9600	0.0350	27.8600	0.0279	(20.309)	0	0	0
2017-07-12	R204	02/11/2017	7.76	Call	Bond Future	322.0300	0.3220	361.5800	0.3616	12.281	0	0	0
2017-07-12	R204	02/11/2017	7.74	Call	Bond Future	304.8600	0.3049	343.7000	0.3437	12.740	0	0	0
2017-07-12	R204	02/11/2017	7.75	Call	Bond Future	313.3200	0.3133	352.6800	0.3527	12.562	0	0	0
2017-07-12	R204	02/11/2017	7.74	Put	Bond Future	37.0800	0.0371	29.4600	0.0295	(20.550)	0	0	0
2017-07-12	R204	01/02/2018	7.27	Call	Bond Future	167.7400	0.1677	191.0100	0.1910	13.873	0	0	0
2017-07-12	R204	01/02/2018			Bond Future	7.3792	101.5337	7.3230	101.5805	(0.761)	0.0000	0.0000	0
2017-07-12	R204	01/02/2018	7.25	Call	Bond Future	160.0600	0.1601	183.0300	0.1830	14.351	0	0	0
2017-07-12	R204	01/02/2018	7.26	Call	Bond Future	163.8700	0.1639	186.8500	0.1868	14.023	0	0	0
2017-07-12	R204	01/02/2018	7.25	Put	Bond Future	267.8800	0.2679	244.0300	0.2440	(8.903)	0	0	0
2017-07-12	R204	01/02/2018	7.27	Put	Bond Future	258.8500	0.2589	235.3000	0.2353	(9.098)	0	0	0
2017-07-12	R204	01/02/2018	7.26	Put	Bond Future	263.3300	0.2633	239.4900	0.2395	(9.053)	0	0	0
2017-07-12	R207	03/08/2017	8.19	Call	Bond Future	979.2200	0.9792	1,154.1400	1.1541	17.863	0	0	51
2017-07-12	R207	03/08/2017			Bond Future	7.7377	99.4014	7.6554	99.5799	(1.063)	0.0000	0.0000	47,287
2017-07-12	R207	03/08/2017	8.39	Put	Bond Future	0.4500	0.0005	0.0800	0.0001	(82.222)	0	0	0
2017-07-12	R207	03/08/2017	8.41	Put	Bond Future	0.3400	0.0003	0.0600	0.0001	(82.353)	0	0	0
2017-07-12	R207	03/08/2017	8.19	Put	Bond Future	4.9300	0.0049	1.3800	0.0014	(72.008)	0	0	0
2017-07-12	R207	03/08/2017	8.40	Put	Bond Future	0.3900	0.0004	0.0700	0.0001	(82.051)	0	0	0
2017-07-12	R207	03/08/2017	8.41	Call	Bond Future	1,444.1300	1.4441	1,622.3200	1.6223	12.339	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
2017-07-12	R207	03/08/2017	8.39	Call	Bond Future	1,401.6800	1.4017	1,579.7800	1.5798	12.706	0	0	0
2017-07-12	R207	03/08/2017	8.40	Call	Bond Future	1,422.9000	1.4229	1,601.0500	1.6010	12.520	0	0	0
2017-07-12	R207	02/11/2017			Bond Future	7.7313	101.2977	7.6390	101.4794	(1.193)	0.0000	0.0000	0
2017-07-12	R207	02/11/2017	8.03	Put	Bond Future	128.9500	0.1289	84.0400	0.0840	(34.827)	0	0	0
2017-07-12	R207	02/11/2017	8.05	Put	Bond Future	119.9500	0.1199	77.5400	0.0775	(35.356)	0	0	0
2017-07-12	R207	02/11/2017	8.03	Call	Bond Future	714.5300	0.7145	851.3100	0.8513	19.143	0	0	0
2017-07-12	R207	02/11/2017	8.04	Put	Bond Future	124.3000	0.1243	80.6600	0.0807	(35.109)	0	0	0
2017-07-12	R207	02/11/2017	8.04	Call	Bond Future	729.4100	0.7294	867.4600	0.8675	18.926	0	0	0
2017-07-12	R207	02/11/2017	8.05	Call	Bond Future	744.5800	0.7446	883.8600	0.8839	18.706	0	0	0
2017-07-12	R207	01/02/2018			Bond Future	7.7099	99.6194	7.6052	99.8041	(1.358)	0.0000	0.0000	0
2017-07-12	R207	01/02/2018	7.60	Put	Bond Future	577.2200	0.5772	472.5300	0.4725	(18.137)	0	0	0
2017-07-12	R207	01/02/2018	7.62	Put	Bond Future	558.5900	0.5586	455.5000	0.4555	(18.455)	0	0	0
2017-07-12	R207	01/02/2018	7.60	Call	Bond Future	383.4100	0.3834	463.3900	0.4634	20.860	0	0	0
2017-07-12	R207	01/02/2018	7.61	Put	Bond Future	567.8500	0.5678	463.9600	0.4640	(18.295)	0	0	0
2017-07-12	R207	01/02/2018	7.61	Call	Bond Future	391.6900	0.3917	472.4700	0.4725	20.623	0	0	0
2017-07-12	R207	01/02/2018	7.62	Call	Bond Future	400.0800	0.4001	481.6600	0.4817	20.391	0	0	0
2017-07-12	R208	03/08/2017	8.32	Call	Bond Future	1,373.5000	1.3735	1,615.7500	1.6157	17.637	0	0	0
2017-07-12	R208	03/08/2017			Bond Future	7.8705	98.8927	7.7885	99.1431	(1.041)	0.0000	0.0000	36,902
2017-07-12	R208	03/08/2017	8.30	Call	Bond Future	1,316.1800	1.3162	1,557.0000	1.5570	18.297	0	0	0
2017-07-12	R208	03/08/2017	8.31	Call	Bond Future	1,344.7800	1.3448	1,586.3400	1.5863	17.963	0	0	0
2017-07-12	R208	03/08/2017	8.30	Put	Bond Future	16.4500	0.0165	6.8800	0.0069	(58.176)	0	0	0
2017-07-12	R208	03/08/2017	8.32	Put	Bond Future	13.7800	0.0138	5.6400	0.0056	(59.071)	0	0	0
2017-07-12	R208	03/08/2017	8.31	Put	Bond Future	15.0500	0.0150	6.2200	0.0062	(58.671)	0	0	0
2017-07-12	R208	02/11/2017	8.18	Put	Bond Future	242.7700	0.2428	183.2700	0.1833	(24.509)	0	0	0
2017-07-12	R208	02/11/2017			Bond Future	7.8822	97.3775	7.7936	97.6324	(1.125)	0.0000	0.0000	0
2017-07-12	R208	02/11/2017	8.20	Put	Bond Future	228.0600	0.2281	171.5200	0.1715	(24.792)	0	0	0
2017-07-12	R208	02/11/2017	8.19	Put	Bond Future	235.3200	0.2353	177.3100	0.1773	(24.652)	0	0	0
2017-07-12	R208	02/11/2017	8.18	Call	Bond Future	1,092.9300	1.0929	1,288.3800	1.2884	17.883	0	0	0
2017-07-12	R208	02/11/2017	8.19	Call	Bond Future	1,113.8800	1.1139	1,310.8200	1.3108	17.681	0	0	0
2017-07-12	R208	02/11/2017	8.20	Call	Bond Future	1,135.0000	1.1350	1,333.4100	1.3334	17.481	0	0	0
2017-07-12	R208	01/02/2018	7.85	Put	Bond Future	832.8000	0.8328	714.4600	0.7145	(14.210)	0	0	0
2017-07-12	R208	01/02/2018			Bond Future	7.8870	99.2651	7.7906	99.5245	(1.222)	0.0000	0.0000	0
2017-07-12	R208	01/02/2018	7.84	Put	Bond Future	846.3900	0.8464	726.6400	0.7266	(14.148)	0	0	0
2017-07-12	R208	01/02/2018	7.85	Call	Bond Future	733.4100	0.7334	874.4500	0.8744	19.231	0	0	0
2017-07-12	R208	01/02/2018	7.83	Call	Bond Future	706.6100	0.7066	845.1300	0.8451	19.603	0	0	0
2017-07-12	R208	01/02/2018	7.84	Call	Bond Future	720.0900	0.7201	859.7200	0.8597	19.391	0	0	0
2017-07-12	R208	01/02/2018	7.83	Put	Bond Future	859.8300	0.8598	738.9700	0.7390	(14.056)	0	0	0
2017-07-12	R209	03/08/2017			Bond Future	9.8058	72.0276	9.6932	72.7644	(1.148)	0.0000	0.0000	74,527
2017-07-12	R209	03/08/2017	9.44	Call	Bond Future	166.0300	0.1660	292.3500	0.2923	76.083	0	0	0
2017-07-12	R209	03/08/2017	9.43	Put	Bond Future	2,662.3600	2.6624	2,046.2900	2.0463	(23.140)	0	0	0
2017-07-12	R209	03/08/2017	9.45	Put	Bond Future	2,545.0900	2.5451	1,940.3500	1.9403	(23.761)	0	0	0
2017-07-12	R209	03/08/2017	9.44	Put	Bond Future	2,603.4300	2.6034	1,992.9600	1.9930	(23.449)	0	0	0
2017-07-12	R209	03/08/2017	9.45	Call	Bond Future	176.0000	0.1760	308.0500	0.3080	75.028	0	0	0
2017-07-12	R209	03/08/2017	9.43	Call	Bond Future	156.5400	0.1565	277.2600	0.2773	77.118	0	0	0
2017-07-12	R209	02/11/2017	9.52	Put	Bond Future	3,419.5700	3.4196	2,952.8800	2.9529	(13.648)	0	0	0
2017-07-12	R209	02/11/2017	9.75	Call	Bond Future	1,766.4300	1.7664	2,135.1600	2.1352	20.874	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
2017-07-12	R209	02/11/2017	8.30	Put	Bond Future	11,262.3200		11.2623	10,530.4400	10.5304	(6.498)	0	0	0
2017-07-12	R209	02/11/2017			Bond Future	9.8614		70.2518	9.7455	71.0025	(1.175)	0.0000	0.0000	800
2017-07-12	R209	02/11/2017	9.54	Put	Bond Future	3,330.6600		3.3307	2,871.2300	2.8712	(13.794)	0	0	0
2017-07-12	R209	02/11/2017	10.00	Call	Bond Future	2,589.7100		2.5897	3,047.5500	3.0475	17.679	0	0	0
2017-07-12	R209	02/11/2017	9.53	Put	Bond Future	3,374.9300		3.3749	2,911.8700	2.9119	(13.721)	0	0	0
2017-07-12	R209	02/11/2017	9.75	Put	Bond Future	2,487.8500		2.4878	2,105.8400	2.1058	(15.355)	0	0	6,500
2017-07-12	R209	02/11/2017	9.54	Call	Bond Future	1,218.1200		1.2181	1,509.4300	1.5094	23.915	0	0	0
2017-07-12	R209	02/11/2017	9.00	Put	Bond Future	6,238.1900		6.2382	5,607.6000	5.6076	(10.109)	0	0	0
2017-07-12	R209	02/11/2017	10.60	Put	Bond Future	603.2100		0.6032	475.4700	0.4755	(21.177)	0	0	1,300
2017-07-12	R209	02/11/2017	9.52	Call	Bond Future	1,172.4000		1.1724	1,456.4500	1.4565	24.228	0	0	0
2017-07-12	R209	02/11/2017	10.00	Put	Bond Future	1,707.3300		1.7073	1,414.4300	1.4144	(17.155)	0	0	3,360
2017-07-12	R209	02/11/2017	9.00	Call	Bond Future	354.0600		0.3541	474.2100	0.4742	33.935	0	0	4,100
2017-07-12	R209	02/11/2017	10.60	Call	Bond Future	5,115.6800		5.1157	5,738.6800	5.7387	12.178	0	0	0
2017-07-12	R209	02/11/2017	8.30	Call	Bond Future	37.7800		0.0378	56.6400	0.0566	49.921	0	0	2,800
2017-07-12	R209	02/11/2017	9.53	Call	Bond Future	1,195.1200		1.1951	1,482.8000	1.4828	24.071	0	0	0
2017-07-12	R209	01/02/2018	9.73	Call	Bond Future	2,218.5000		2.2185	2,586.1500	2.5862	16.572	0	0	0
2017-07-12	R209	01/02/2018	9.72	Call	Bond Future	2,190.3800		2.1904	2,555.1700	2.5552	16.654	0	0	0
2017-07-12	R209	01/02/2018			Bond Future	9.9161		71.6136	9.7968	72.3785	(1.202)	0.0000	0.0000	0
2017-07-12	R209	01/02/2018	9.71	Call	Bond Future	2,162.4600		2.1625	2,524.3900	2.5244	16.737	0	0	0
2017-07-12	R209	01/02/2018	9.71	Put	Bond Future	3,492.6400		3.4926	3,089.6500	3.0896	(11.538)	0	0	0
2017-07-12	R209	01/02/2018	9.73	Put	Bond Future	3,417.9100		3.4179	3,020.6400	3.0206	(11.623)	0	0	0
2017-07-12	R209	01/02/2018	9.72	Put	Bond Future	3,455.1300		3.4551	3,055.0000	3.0550	(11.581)	0	0	0
2017-07-12	R210	03/08/2017	196.29	Put	Bond Future	11,005.2900		11.0053	11,065.6500	11.0657	0.548	0	0	0
2017-07-12	R210	03/08/2017	196.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R210	03/08/2017			Bond Future	185.2847		185.2847	185.2244	185.2244	(0.033)	0.0000	0.0000	1,675
2017-07-12	R210	03/08/2017	196.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R210	03/08/2017	196.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R210	03/08/2017	196.28	Put	Bond Future	10,995.2900		10.9953	11,055.6500	11.0557	0.549	0	0	0
2017-07-12	R210	03/08/2017	196.30	Put	Bond Future	11,015.2900		11.0153	11,075.6500	11.0757	0.548	0	0	0
2017-07-12	R210	02/11/2017	192.08	Put	Bond Future	5,620.3500		5.6203	5,682.7300	5.6827	1.110	0	0	0
2017-07-12	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R210	02/11/2017			Bond Future	186.4597		186.4597	186.3973	186.3973	(0.033)	0.0000	0.0000	0
2017-07-12	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R210	02/11/2017	192.07	Put	Bond Future	5,610.3500		5.6103	5,672.7300	5.6727	1.112	0	0	0
2017-07-12	R210	02/11/2017	192.09	Put	Bond Future	5,630.3500		5.6303	5,692.7300	5.6927	1.108	0	0	0
2017-07-12	R210	01/02/2018			Bond Future	190.1399		190.1399	190.0738	190.0738	(0.035)	0.0000	0.0000	0
2017-07-12	R210	01/02/2018	192.36	Put	Bond Future	2,220.0600		2.2201	2,286.1900	2.2862	2.979	0	0	0
2017-07-12	R210	01/02/2018	192.38	Put	Bond Future	2,240.0600		2.2401	2,306.1900	2.3062	2.952	0	0	0
2017-07-12	R210	01/02/2018	192.37	Put	Bond Future	2,230.0600		2.2301	2,296.1900	2.2962	2.965	0	0	0
2017-07-12	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R212	03/08/2017			Bond Future	147.5396		147.5396	147.4927	147.4927	(0.032)	0.0000	0.0000	4,858
2017-07-12	R212	03/08/2017	153.34	Put	Bond Future	5,800.4200		5.8004	5,847.3200	5.8473	0.809	0	0	0
2017-07-12	R212	03/08/2017	153.36	Put	Bond Future	5,820.4200		5.8204	5,867.3200	5.8673	0.806	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
2017-07-12	R212	03/08/2017	153.35	Put	Bond Future	5,810.4200	5.8104	5,857.3200	5.8573	0.807	0	0	0
2017-07-12	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R212	02/11/2017			Bond Future	150.3861	150.3861	150.3375	150.3375	(0.032)	0.0000	0.0000	0
2017-07-12	R212	02/11/2017	152.40	Put	Bond Future	2,013.9300	2.0139	2,062.4800	2.0625	2.411	0	0	0
2017-07-12	R212	02/11/2017	152.42	Put	Bond Future	2,033.9300	2.0339	2,082.4800	2.0825	2.387	0	0	0
2017-07-12	R212	02/11/2017	152.41	Put	Bond Future	2,023.9300	2.0239	2,072.4800	2.0725	2.399	0	0	0
2017-07-12	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R212	01/02/2018	154.71	Put	Bond Future	3,415.8600	3.4159	3,467.2400	3.4672	1.504	0	0	0
2017-07-12	R212	01/02/2018			Bond Future	151.2941	151.2941	151.2428	151.2428	(0.034)	0.0000	0.0000	0
2017-07-12	R212	01/02/2018	154.70	Put	Bond Future	3,405.8600	3.4059	3,457.2400	3.4572	1.509	0	0	0
2017-07-12	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-12	R212	01/02/2018	154.69	Put	Bond Future	3,395.8600	3.3959	3,447.2400	3.4472	1.513	0	0	0
2017-07-12	R213	03/08/2017	9.33	Put	Bond Future	1,655.7600	1.6558	1,191.3900	1.1914	(28.046)	0	0	0
2017-07-12	R213	03/08/2017			Bond Future	9.5206	84.0773	9.4180	84.7485	(1.077)	0.0000	0.0000	63,820
2017-07-12	R213	03/08/2017	9.35	Put	Bond Future	1,563.0200	1.5630	1,112.7200	1.1127	(28.810)	0	0	0
2017-07-12	R213	03/08/2017	9.34	Put	Bond Future	1,608.9900	1.6090	1,151.6500	1.1517	(28.424)	0	0	0
2017-07-12	R213	03/08/2017	9.33	Call	Bond Future	402.2100	0.4022	609.0400	0.6090	51.423	0	0	0
2017-07-12	R213	03/08/2017	9.34	Call	Bond Future	421.8700	0.4219	635.7300	0.6357	50.693	0	0	0
2017-07-12	R213	03/08/2017	9.35	Call	Bond Future	442.2700	0.4423	663.1700	0.6632	49.947	0	0	0
2017-07-12	R213	02/11/2017	9.36	Put	Bond Future	2,799.9500	2.8000	2,414.0600	2.4141	(13.782)	0	0	0
2017-07-12	R213	02/11/2017			Bond Future	9.5773	82.1314	9.4714	82.8153	(1.106)	0.0000	0.0000	0
2017-07-12	R213	02/11/2017	9.35	Put	Bond Future	2,840.1300	2.8401	2,450.7500	2.4507	(13.710)	0	0	0
2017-07-12	R213	02/11/2017	9.36	Call	Bond Future	1,388.1800	1.3882	1,686.1800	1.6862	21.467	0	0	0
2017-07-12	R213	02/11/2017	9.34	Call	Bond Future	1,337.2400	1.3372	1,628.2600	1.6283	21.763	0	0	0
2017-07-12	R213	02/11/2017	9.35	Call	Bond Future	1,362.5600	1.3626	1,657.0700	1.6571	21.614	0	0	0
2017-07-12	R213	02/11/2017	9.34	Put	Bond Future	2,880.6800	2.8807	2,487.8100	2.4878	(13.638)	0	0	0
2017-07-12	R213	01/02/2018	9.42	Call	Bond Future	2,036.9000	2.0369	2,364.9200	2.3649	16.104	0	0	0
2017-07-12	R213	01/02/2018			Bond Future	9.6343	83.7236	9.5249	84.4202	(1.135)	0.0000	0.0000	0
2017-07-12	R213	01/02/2018	9.43	Call	Bond Future	2,064.1400	2.0641	2,394.8300	2.3948	16.021	0	0	0
2017-07-12	R213	01/02/2018	9.41	Put	Bond Future	3,447.3000	3.4473	3,075.9600	3.0760	(10.772)	0	0	0
2017-07-12	R213	01/02/2018	9.43	Put	Bond Future	3,372.1600	3.3722	3,006.1800	3.0062	(10.853)	0	0	0
2017-07-12	R213	01/02/2018	9.42	Put	Bond Future	3,409.7000	3.4097	3,041.0500	3.0411	(10.812)	0	0	0
2017-07-12	R213	01/02/2018	9.41	Call	Bond Future	2,009.6400	2.0096	2,334.9700	2.3350	16.188	0	0	0
2017-07-12	R214	03/08/2017	9.51	Call	Bond Future	127.3600	0.1274	227.8400	0.2278	78.894	0	0	0
2017-07-12	R214	03/08/2017			Bond Future	9.9358	71.7750	9.8232	72.5368	(1.133)	0.0000	0.0000	37,026
2017-07-12	R214	03/08/2017	9.52	Call	Bond Future	135.4200	0.1354	240.9000	0.2409	77.891	0	0	0
2017-07-12	R214	03/08/2017	9.53	Call	Bond Future	143.8800	0.1439	254.4800	0.2545	76.870	0	0	0
2017-07-12	R214	03/08/2017	9.51	Put	Bond Future	3,082.1600	3.0822	2,420.8900	2.4209	(21.455)	0	0	0
2017-07-12	R214	03/08/2017	9.53	Put	Bond Future	2,955.3000	2.9553	2,304.1500	2.3041	(22.033)	0	0	0
2017-07-12	R214	03/08/2017	9.52	Put	Bond Future	3,018.4700	3.0185	2,362.2000	2.3622	(21.742)	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
2017-07-12	R214	02/11/2017	9.60	Call	Bond Future	1,120.1100	1.1201	1,394.4000	1.3944	24.488	0	0	0
2017-07-12	R214	02/11/2017			Bond Future	9.9929	69.8480	9.8771	70.6242	(1.159)	0.0000	0.0000	0
2017-07-12	R214	02/11/2017	9.58	Call	Bond Future	1,076.5900	1.0766	1,343.5800	1.3436	24.800	0	0	0
2017-07-12	R214	02/11/2017	9.59	Call	Bond Future	1,098.2100	1.0982	1,368.8400	1.3688	24.643	0	0	0
2017-07-12	R214	02/11/2017	9.60	Put	Bond Future	3,812.3700	3.8124	3,310.4500	3.3105	(13.166)	0	0	0
2017-07-12	R214	02/11/2017	9.58	Put	Bond Future	3,910.4600	3.9105	3,401.2400	3.4012	(13.022)	0	0	0
2017-07-12	R214	02/11/2017	9.59	Put	Bond Future	3,861.2200	3.8612	3,355.6400	3.3556	(13.094)	0	0	0
2017-07-12	R214	01/02/2018			Bond Future	10.0504	71.2020	9.9312	71.9929	(1.186)	0.0000	0.0000	0
2017-07-12	R214	01/02/2018	9.82	Put	Bond Future	3,772.2100	3.7722	3,348.0000	3.3480	(11.246)	0	0	0
2017-07-12	R214	01/02/2018	9.84	Put	Bond Future	3,694.4300	3.6944	3,276.4700	3.2765	(11.313)	0	0	0
2017-07-12	R214	01/02/2018	9.83	Put	Bond Future	3,733.1700	3.7332	3,312.0800	3.3121	(11.280)	0	0	0
2017-07-12	R214	01/02/2018	9.84	Call	Bond Future	2,288.4300	2.2884	2,661.3000	2.6613	16.294	0	0	0
2017-07-12	R214	01/02/2018	9.82	Call	Bond Future	2,230.0800	2.2301	2,596.7000	2.5967	16.440	0	0	0
2017-07-12	R214	01/02/2018	9.83	Call	Bond Future	2,259.1600	2.2592	2,628.9000	2.6289	16.366	0	0	0
2017-07-12	R248	03/08/2017			Bond Future	10.0065	91.8949	9.8988	92.8167	(1.076)	0.0000	0.0000	77,431
2017-07-12	R248	03/08/2017	9.57	Call	Bond Future	179.4100	0.1794	296.7900	0.2968	65.426	0	0	0
2017-07-12	R248	03/08/2017	9.56	Put	Bond Future	4,106.4300	4.1064	3,296.6000	3.2966	(19.721)	0	0	0
2017-07-12	R248	03/08/2017	9.58	Put	Bond Future	3,944.4100	3.9444	3,145.6800	3.1457	(20.250)	0	0	0
2017-07-12	R248	03/08/2017	9.57	Put	Bond Future	4,025.1000	4.0251	3,220.7300	3.2207	(19.984)	0	0	0
2017-07-12	R248	03/08/2017	9.58	Call	Bond Future	190.1400	0.1901	313.1600	0.3132	64.700	0	0	0
2017-07-12	R248	03/08/2017	9.56	Call	Bond Future	169.1600	0.1692	281.0800	0.2811	66.162	0	0	0
2017-07-12	R248	02/11/2017	9.66	Put	Bond Future	5,003.2900	5.0033	4,375.4300	4.3754	(12.549)	0	0	0
2017-07-12	R248	02/11/2017			Bond Future	10.0660	89.2106	9.9551	90.1499	(1.102)	0.0000	0.0000	226
2017-07-12	R248	02/11/2017	9.65	Put	Bond Future	5,065.4500	5.0655	4,433.3900	4.4334	(12.478)	0	0	0
2017-07-12	R248	02/11/2017	9.64	Call	Bond Future	1,419.5800	1.4196	1,722.6100	1.7226	21.346	0	0	0
2017-07-12	R248	02/11/2017	9.65	Call	Bond Future	1,447.1400	1.4471	1,754.3500	1.7544	21.229	0	0	0
2017-07-12	R248	02/11/2017	9.66	Call	Bond Future	1,475.0400	1.4750	1,786.4500	1.7865	21.112	0	0	0
2017-07-12	R248	02/11/2017	9.64	Put	Bond Future	5,128.1100	5.1281	4,491.8700	4.4919	(12.407)	0	0	0
2017-07-12	R248	01/02/2018	9.90	Put	Bond Future	4,906.6100	4.9066	4,318.6700	4.3187	(11.983)	0	0	0
2017-07-12	R248	01/02/2018	9.89	Call	Bond Future	2,957.8100	2.9578	3,324.3500	3.3244	12.392	0	0	0
2017-07-12	R248	01/02/2018			Bond Future	10.1261	90.9400	10.0118	91.8970	(1.128)	0.0000	0.0000	0
2017-07-12	R248	01/02/2018	9.90	Call	Bond Future	2,994.7300	2.9947	3,363.8000	3.3638	12.324	0	0	0
2017-07-12	R248	01/02/2018	9.91	Call	Bond Future	3,032.1500	3.0321	3,403.4800	3.4035	12.246	0	0	0
2017-07-12	R248	01/02/2018	9.89	Put	Bond Future	4,955.9900	4.9560	4,365.5200	4.3655	(11.914)	0	0	0
2017-07-12	R248	01/02/2018	9.91	Put	Bond Future	4,857.8900	4.8579	4,272.2100	4.2722	(12.056)	0	0	0

Total

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