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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/07/2017 TO 28/07/2017

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
2017-07-28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	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
2017-07-28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	2025	03/08/2017			Bond Future	127.4798	127.4798	127.4751	127.4751	(0.004)	0.0000	0.0000	2,414
2017-07-28	2025	03/08/2017	133.96	Put	Bond Future	6,480.2000	6.4802	6,484.8500	6.4849	0.072	0	0	0
2017-07-28	2025	03/08/2017	133.98	Put	Bond Future	6,500.2000	6.5002	6,504.8500	6.5049	0.072	0	0	0
2017-07-28	2025	03/08/2017	133.97	Put	Bond Future	6,490.2000	6.4902	6,494.8500	6.4949	0.072	0	0	0
2017-07-28	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2025	02/11/2017			Bond Future	129.8781	129.8781	129.8726	129.8726	(0.004)	0.0000	0.0000	1,877
2017-07-28	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2025	02/11/2017	132.96	Put	Bond Future	3,081.8900	3.0819	3,087.4100	3.0874	0.179	0	0	0
2017-07-28	2025	02/11/2017	132.98	Put	Bond Future	3,101.8900	3.1019	3,107.4100	3.1074	0.178	0	0	0
2017-07-28	2025	02/11/2017	132.97	Put	Bond Future	3,091.8900	3.0919	3,097.4100	3.0974	0.179	0	0	0
2017-07-28	2025	01/02/2018	133.89	Put	Bond Future	2,895.6300	2.8956	2,900.7900	2.9008	0.178	0	0	0
2017-07-28	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2025	01/02/2018			Bond Future	130.9944	130.9944	130.9892	130.9892	(0.004)	0.0000	0.0000	0
2017-07-28	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2025	01/02/2018	133.88	Put	Bond Future	2,885.6300	2.8856	2,890.7900	2.8908	0.179	0	0	0
2017-07-28	2025	01/02/2018	133.90	Put	Bond Future	2,905.6300	2.9056	2,910.7900	2.9108	0.178	0	0	0
2017-07-28	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2025	03/05/2018			Bond Future	133.5260	133.5260	133.5193	133.5193	(0.005)	0.0000	0.0000	0
2017-07-28	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2025	03/05/2018	133.20	Call	Bond Future	326.0200	0.3260	319.3200	0.3193	(2.055)	0	0	0
2017-07-28	2025	03/05/2018	133.21	Call	Bond Future	316.0200	0.3160	309.3200	0.3093	(2.120)	0	0	0
2017-07-28	2025	03/05/2018	133.22	Call	Bond Future	306.0200	0.3060	299.3200	0.2993	(2.189)	0	0	0
2017-07-28	2029	03/08/2017			Bond Future	99.2551	99.2551	99.4558	99.4558	0.202	0.0000	0.0000	0
2017-07-28	2029	02/11/2017			Bond Future	100.1151	100.1151	100.3190	100.3190	0.204	0.0000	0.0000	1,370
2017-07-28	2029	01/02/2018			Bond Future	102.0178	102.0178	102.2259	102.2259	0.204	0.0000	0.0000	0
2017-07-28	2029	03/05/2018			Bond Future	102.9614	102.9614	103.1724	103.1724	0.205	0.0000	0.0000	0
2017-07-28	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2030	03/08/2017	9.33	Call	Bond Future	1,621.3600	1.6214	1,208.3400	1.2083	(25.474)	0	0	0
2017-07-28	2030	03/08/2017			Bond Future	9.0941	92.1051	9.1537	91.6921	0.655	0.0000	0.0000	39,796
2017-07-28	2030	03/08/2017	9.34	Call	Bond Future	1,689.2300	1.6892	1,276.2100	1.2762	(24.450)	0	0	0
2017-07-28	2030	03/08/2017	9.35	Call	Bond Future	1,757.0200	1.7570	1,344.0000	1.3440	(23.507)	0	0	0
2017-07-28	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-07-28	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2030	02/11/2017			Bond Future	9.1453	93.8017	9.2069	93.3805	0.674	0.0000	0.0000	18,846
2017-07-28	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2030	02/11/2017	9.34	Call	Bond Future	1,321.6000	1.3216	900.4300	0.9004	(31.868)	0	0	0
2017-07-28	2030	02/11/2017	9.35	Call	Bond Future	1,388.7600	1.3888	967.5900	0.9676	(30.327)	0	0	0
2017-07-28	2030	02/11/2017	9.36	Call	Bond Future	1,455.8400	1.4558	1,034.6700	1.0347	(28.930)	0	0	0
2017-07-28	2030	01/02/2018			Bond Future	9.1980	91.5388	9.2617	91.1103	0.693	0.0000	0.0000	0
2017-07-28	2030	01/02/2018	9.38	Call	Bond Future	1,216.6200	1.2166	788.1100	0.7881	(35.221)	0	0	0
2017-07-28	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2030	01/02/2018	9.39	Call	Bond Future	1,282.8200	1.2828	854.3100	0.8543	(33.404)	0	0	0
2017-07-28	2030	01/02/2018	9.37	Call	Bond Future	1,150.3600	1.1504	721.8500	0.7219	(37.250)	0	0	0
2017-07-28	2030	03/05/2018	9.51	Call	Bond Future	1,678.8500	1.6788	1,240.6700	1.2407	(26.100)	0	0	0
2017-07-28	2030	03/05/2018			Bond Future	9.2539	93.2598	9.3201	92.8216	0.716	0.0000	0.0000	0
2017-07-28	2030	03/05/2018	9.49	Call	Bond Future	1,549.2800	1.5493	1,111.1000	1.1111	(28.283)	0	0	0
2017-07-28	2030	03/05/2018	9.50	Call	Bond Future	1,614.1000	1.6141	1,175.9200	1.1759	(27.147)	0	0	0
2017-07-28	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2032	03/08/2017	9.43	Put	Bond Future	216.2800	0.2163	302.1000	0.3021	39.680	0	0	0
2017-07-28	2032	03/08/2017			Bond Future	9.3096	94.5318	9.3640	94.1284	0.585	0.0000	0.0000	14,287
2017-07-28	2032	03/08/2017	9.45	Put	Bond Future	180.8000	0.1808	253.7700	0.2538	40.360	0	0	0
2017-07-28	2032	03/08/2017	9.44	Put	Bond Future	197.9200	0.1979	277.1600	0.2772	40.036	0	0	0
2017-07-28	2032	03/08/2017	9.44	Call	Bond Future	1,159.7400	1.1597	835.5300	0.8355	(27.955)	0	0	0
2017-07-28	2032	03/08/2017	9.45	Call	Bond Future	1,215.7600	1.2158	885.2800	0.8853	(27.183)	0	0	0
2017-07-28	2032	03/08/2017	9.43	Call	Bond Future	1,104.8700	1.1049	787.2400	0.7872	(28.748)	0	0	0
2017-07-28	2032	02/11/2017			Bond Future	9.3666	92.1163	9.4229	91.7050	0.601	0.0000	0.0000	24,723
2017-07-28	2032	02/11/2017	9.48	Put	Bond Future	1,713.1800	1.7132	1,884.1900	1.8842	9.982	0	0	0
2017-07-28	2032	02/11/2017	9.50	Put	Bond Future	1,650.9500	1.6509	1,817.5400	1.8175	10.091	0	0	0
2017-07-28	2032	02/11/2017	9.49	Put	Bond Future	1,681.8500	1.6819	1,850.6500	1.8506	10.037	0	0	0
2017-07-28	2032	02/11/2017	9.48	Call	Bond Future	2,538.5400	2.5385	2,298.2600	2.2983	(9.465)	0	0	0
2017-07-28	2032	02/11/2017	9.49	Call	Bond Future	2,579.4800	2.5795	2,336.9900	2.3370	(9.401)	0	0	0
2017-07-28	2032	02/11/2017	9.50	Call	Bond Future	2,620.7800	2.6208	2,376.0800	2.3761	(9.337)	0	0	0
2017-07-28	2032	01/02/2018	9.55	Put	Bond Future	2,451.0800	2.4511	2,630.4200	2.6304	7.317	0	0	0
2017-07-28	2032	01/02/2018			Bond Future	9.4248	93.8268	9.4829	93.4083	0.617	0.0000	0.0000	0
2017-07-28	2032	01/02/2018	9.57	Put	Bond Future	2,389.3400	2.3893	2,565.4200	2.5654	7.369	0	0	0
2017-07-28	2032	01/02/2018	9.56	Put	Bond Future	2,420.1900	2.4202	2,597.9000	2.5979	7.343	0	0	0
2017-07-28	2032	01/02/2018	9.55	Call	Bond Future	3,348.9000	3.3489	3,109.7400	3.1097	(7.141)	0	0	0
2017-07-28	2032	01/02/2018	9.56	Call	Bond Future	3,389.1900	3.3892	3,148.4000	3.1484	(7.105)	0	0	0
2017-07-28	2032	01/02/2018	9.57	Call	Bond Future	3,429.4400	3.4294	3,187.0200	3.1870	(7.069)	0	0	0
2017-07-28	2032	03/05/2018			Bond Future	9.4821	91.4336	9.5424	91.0055	0.636	0.0000	0.0000	0
2017-07-28	2032	03/05/2018	9.70	Put	Bond Future	2,845.7800	2.8458	3,020.0700	3.0201	6.125	0	0	0
2017-07-28	2032	03/05/2018	9.72	Put	Bond Future	2,788.2100	2.7882	2,959.9100	2.9599	6.158	0	0	0
2017-07-28	2032	03/05/2018	9.71	Put	Bond Future	2,817.0300	2.8170	2,990.0300	2.9900	6.141	0	0	0

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2017-07-28	2032	03/05/2018	9.70	Call	Bond Future	4,379.0500	4.3790	4,125.2600	4.1253	(5.796)	0	0	0
2017-07-28	2032	03/05/2018	9.71	Call	Bond Future	4,419.7600	4.4198	4,164.6800	4.1647	(5.771)	0	0	0
2017-07-28	2032	03/05/2018	9.72	Call	Bond Future	4,460.3300	4.4603	4,203.9500	4.2039	(5.748)	0	0	0
2017-07-28	2033	03/08/2017	113.14	Put	Bond Future	9,233.7100	9.2337	9,100.4700	9.1005	(1.443)	0	0	0
2017-07-28	2033	03/08/2017			Bond Future	103.9063	103.9063	104.0395	104.0395	0.128	0.0000	0.0000	6,133
2017-07-28	2033	03/08/2017	113.13	Put	Bond Future	9,223.7100	9.2237	9,090.4700	9.0905	(1.445)	0	0	0
2017-07-28	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2033	03/08/2017	113.12	Put	Bond Future	9,213.7100	9.2137	9,080.4700	9.0805	(1.446)	0	0	0
2017-07-28	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2033	02/11/2017			Bond Future	104.7889	104.7889	104.9242	104.9242	0.129	0.0000	0.0000	401
2017-07-28	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2033	02/11/2017	110.07	Put	Bond Future	5,281.1000	5.2811	5,145.7900	5.1458	(2.562)	0	0	0
2017-07-28	2033	02/11/2017	110.09	Put	Bond Future	5,301.1000	5.3011	5,165.7900	5.1658	(2.552)	0	0	0
2017-07-28	2033	02/11/2017	110.08	Put	Bond Future	5,291.1000	5.2911	5,155.7900	5.1558	(2.557)	0	0	0
2017-07-28	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2033	01/02/2018			Bond Future	106.7804	106.7804	106.9185	106.9185	0.129	0.0000	0.0000	0
2017-07-28	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2033	01/02/2018	109.64	Put	Bond Future	2,859.6000	2.8596	2,721.4700	2.7215	(4.830)	0	0	0
2017-07-28	2033	01/02/2018	109.66	Put	Bond Future	2,879.6000	2.8796	2,741.4700	2.7415	(4.797)	0	0	0
2017-07-28	2033	01/02/2018	109.65	Put	Bond Future	2,869.6000	2.8696	2,731.4700	2.7315	(4.814)	0	0	0
2017-07-28	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2033	03/05/2018			Bond Future	107.7455	107.7455	107.8852	107.8852	0.130	0.0000	0.0000	0
2017-07-28	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2033	03/05/2018	107.69	Call	Bond Future	55.4500	0.0554	195.1600	0.1952	251.957	0	0	0
2017-07-28	2033	03/05/2018	107.70	Call	Bond Future	45.4500	0.0454	185.1600	0.1852	307.393	0	0	0
2017-07-28	2033	03/05/2018	107.71	Call	Bond Future	35.4500	0.0354	175.1600	0.1752	394.104	0	0	0
2017-07-28	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2037	03/08/2017	9.57	Call	Bond Future	382.9300	0.3829	230.2000	0.2302	(39.885)	0	0	0
2017-07-28	2037	03/08/2017			Bond Future	9.6396	90.2478	9.6840	89.8919	0.461	0.0000	0.0000	32,581
2017-07-28	2037	03/08/2017	9.58	Call	Bond Future	412.9200	0.4129	252.2700	0.2523	(38.906)	0	0	0
2017-07-28	2037	03/08/2017	9.56	Put	Bond Future	997.8000	0.9978	1,208.8900	1.2089	21.156	0	0	0
2017-07-28	2037	03/08/2017	9.57	Put	Bond Future	945.0300	0.9450	1,148.2900	1.1483	21.508	0	0	0
2017-07-28	2037	03/08/2017	9.58	Put	Bond Future	893.9200	0.8939	1,089.2600	1.0893	21.852	0	0	0
2017-07-28	2037	03/08/2017	9.56	Call	Bond Future	354.4900	0.3545	209.5900	0.2096	(40.876)	0	0	0
2017-07-28	2037	02/11/2017			Bond Future	9.6977	91.9101	9.7435	91.5471	0.473	0.0000	0.0000	50,523
2017-07-28	2037	02/11/2017	9.66	Call	Bond Future	2,250.8700	2.2509	2,064.0700	2.0641	(8.299)	0	0	0
2017-07-28	2037	02/11/2017	9.65	Put	Bond Future	2,592.9300	2.5929	2,771.1000	2.7711	6.871	0	0	0
2017-07-28	2037	02/11/2017	9.67	Put	Bond Future	2,509.7100	2.5097	2,684.0000	2.6840	6.945	0	0	0
2017-07-28	2037	02/11/2017	9.66	Put	Bond Future	2,551.0800	2.5511	2,727.3100	2.7273	6.908	0	0	0
2017-07-28	2037	02/11/2017	9.67	Call	Bond Future	2,289.3000	2.2893	2,100.5600	2.1006	(8.244)	0	0	0
2017-07-28	2037	02/11/2017	9.65	Call	Bond Future	2,212.8000	2.2128	2,027.9400	2.0279	(8.354)	0	0	0
2017-07-28	2037	01/02/2018			Bond Future	9.7576	89.3618	9.8048	88.9925	0.484	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
2017-07-28	2037	01/02/2018	9.81	Put	Bond Future	3,082.4500	3.0825	3,247.6300	3.2476	5.359	0	0	0
2017-07-28	2037	01/02/2018	9.83	Put	Bond Future	3,010.0400	3.0100	3,172.4400	3.1724	5.395	0	0	0
2017-07-28	2037	01/02/2018	9.82	Put	Bond Future	3,046.0800	3.0461	3,209.8600	3.2099	5.377	0	0	0
2017-07-28	2037	01/02/2018	9.82	Call	Bond Future	3,533.9700	3.5340	3,328.4000	3.3284	(5.817)	0	0	0
2017-07-28	2037	01/02/2018	9.83	Call	Bond Future	3,575.6800	3.5757	3,368.7300	3.3687	(5.788)	0	0	0
2017-07-28	2037	01/02/2018	9.81	Call	Bond Future	3,492.4800	3.4925	3,288.3100	3.2883	(5.846)	0	0	0
2017-07-28	2037	03/05/2018	9.99	Call	Bond Future	4,744.8300	4.7448	4,523.7900	4.5238	(4.659)	0	0	0
2017-07-28	2037	03/05/2018			Bond Future	9.8200	91.0419	9.8689	90.6640	0.498	0.0000	0.0000	0
2017-07-28	2037	03/05/2018	9.97	Call	Bond Future	4,659.4400	4.6594	4,440.6200	4.4406	(4.696)	0	0	0
2017-07-28	2037	03/05/2018	9.98	Call	Bond Future	4,702.0600	4.7021	4,482.1200	4.4821	(4.678)	0	0	0
2017-07-28	2037	03/05/2018	9.97	Put	Bond Future	3,508.1500	3.5081	3,667.2400	3.6672	4.535	0	0	0
2017-07-28	2037	03/05/2018	9.99	Put	Bond Future	3,441.8100	3.4418	3,598.6800	3.5987	4.558	0	0	0
2017-07-28	2037	03/05/2018	9.98	Put	Bond Future	3,474.8500	3.4749	3,632.8200	3.6328	4.546	0	0	0
2017-07-28	2038	03/08/2017			Bond Future	127.8655	127.8655	127.8605	127.8605	(0.004)	0.0000	0.0000	21,645
2017-07-28	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2038	03/08/2017	141.16	Put	Bond Future	13,294.5300	13.2945	13,299.5100	13.2995	0.037	0	0	0
2017-07-28	2038	03/08/2017	141.18	Put	Bond Future	13,314.5300	13.3145	13,319.5100	13.3195	0.037	0	0	0
2017-07-28	2038	03/08/2017	141.17	Put	Bond Future	13,304.5300	13.3045	13,309.5100	13.3095	0.037	0	0	0
2017-07-28	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2038	02/11/2017			Bond Future	130.2709	130.2709	130.2653	130.2653	(0.004)	0.0000	0.0000	5,503
2017-07-28	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2038	02/11/2017	136.82	Put	Bond Future	6,549.0600	6.5491	6,554.6800	6.5547	0.086	0	0	0
2017-07-28	2038	02/11/2017	136.80	Put	Bond Future	6,529.0600	6.5291	6,534.6800	6.5347	0.086	0	0	0
2017-07-28	2038	02/11/2017	136.81	Put	Bond Future	6,539.0600	6.5391	6,544.6800	6.5447	0.086	0	0	0
2017-07-28	2038	01/02/2018	136.95	Put	Bond Future	5,724.1900	5.7242	5,729.6300	5.7296	0.095	0	0	0
2017-07-28	2038	01/02/2018			Bond Future	131.2258	131.2258	131.2204	131.2204	(0.004)	0.0000	0.0000	0
2017-07-28	2038	01/02/2018	136.94	Put	Bond Future	5,714.1900	5.7142	5,719.6300	5.7196	0.095	0	0	0
2017-07-28	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2038	01/02/2018	136.93	Put	Bond Future	5,704.1900	5.7042	5,709.6300	5.7096	0.095	0	0	0
2017-07-28	2038	03/05/2018			Bond Future	133.7618	133.7618	133.7549	133.7549	(0.005)	0.0000	0.0000	0
2017-07-28	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2038	03/05/2018	132.27	Call	Bond Future	1,491.8500	1.4919	1,484.8900	1.4849	(0.467)	0	0	0
2017-07-28	2038	03/05/2018	132.28	Call	Bond Future	1,481.8500	1.4819	1,474.8900	1.4749	(0.470)	0	0	0
2017-07-28	2038	03/05/2018	132.29	Call	Bond Future	1,471.8500	1.4719	1,464.8900	1.4649	(0.473)	0	0	0
2017-07-28	2040	03/08/2017			Bond Future	9.8098	92.8949	9.8542	92.5200	0.453	0.0000	0.0000	13,678
2017-07-28	2040	03/08/2017	9.61	Put	Bond Future	1,858.0500	1.8581	2,160.5900	2.1606	16.283	0	0	0
2017-07-28	2040	03/08/2017	9.63	Put	Bond Future	1,713.2200	1.7132	2,003.9300	2.0039	16.969	0	0	0
2017-07-28	2040	03/08/2017	9.62	Put	Bond Future	1,785.0200	1.7850	2,081.7800	2.0818	16.625	0	0	0
2017-07-28	2040	03/08/2017	9.61	Call	Bond Future	139.5700	0.1396	67.2100	0.0672	(51.845)	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
2017-07-28	2040	03/08/2017	9.62	Call	Bond Future	153.7600	0.1538	75.6200	0.0756	(50.819)	0	0	0
2017-07-28	2040	03/08/2017	9.63	Call	Bond Future	169.0600	0.1691	84.8700	0.0849	(49.799)	0	0	0
2017-07-28	2040	02/11/2017			Bond Future	9.8711	94.6059	9.9169	94.2237	0.464	0.0000	0.0000	581
2017-07-28	2040	02/11/2017	9.66	Call	Bond Future	1,792.1900	1.7922	1,629.5500	1.6296	(9.075)	0	0	0
2017-07-28	2040	02/11/2017	9.65	Put	Bond Future	3,640.5600	3.6406	3,862.1800	3.8622	6.088	0	0	0
2017-07-28	2040	02/11/2017	9.67	Put	Bond Future	3,535.1900	3.5352	3,752.7800	3.7528	6.155	0	0	0
2017-07-28	2040	02/11/2017	9.66	Put	Bond Future	3,587.7100	3.5877	3,807.3200	3.8073	6.121	0	0	0
2017-07-28	2040	02/11/2017	9.67	Call	Bond Future	1,826.0100	1.8260	1,661.3500	1.6613	(9.017)	0	0	0
2017-07-28	2040	02/11/2017	9.65	Call	Bond Future	1,758.5700	1.7586	1,597.9400	1.5979	(9.134)	0	0	0
2017-07-28	2040	01/02/2018	9.89	Call	Bond Future	3,405.9000	3.4059	3,204.1200	3.2041	(5.924)	0	0	0
2017-07-28	2040	01/02/2018			Bond Future	9.9342	91.8574	9.9814	91.4685	0.475	0.0000	0.0000	0
2017-07-28	2040	01/02/2018	9.87	Call	Bond Future	3,324.3400	3.3243	3,125.4800	3.1255	(5.982)	0	0	0
2017-07-28	2040	01/02/2018	9.88	Call	Bond Future	3,364.9900	3.3650	3,164.6700	3.1647	(5.953)	0	0	0
2017-07-28	2040	01/02/2018	9.87	Put	Bond Future	3,858.2900	3.8583	4,048.3300	4.0483	4.925	0	0	0
2017-07-28	2040	01/02/2018	9.88	Put	Bond Future	3,815.5000	3.8155	4,004.0800	4.0041	4.942	0	0	0
2017-07-28	2040	01/02/2018	9.89	Put	Bond Future	3,773.1000	3.7731	3,960.2200	3.9602	4.959	0	0	0
2017-07-28	2040	03/05/2018	10.08	Put	Bond Future	4,042.3200	4.0423	4,217.6800	4.2177	4.338	0	0	0
2017-07-28	2040	03/05/2018			Bond Future	9.9999	93.5843	10.0488	93.1864	0.489	0.0000	0.0000	0
2017-07-28	2040	03/05/2018	10.07	Put	Bond Future	4,080.2300	4.0802	4,256.7700	4.2568	4.327	0	0	0
2017-07-28	2040	03/05/2018	10.08	Call	Bond Future	4,692.7300	4.6927	4,470.1700	4.4702	(4.743)	0	0	0
2017-07-28	2040	03/05/2018	10.06	Call	Bond Future	4,606.7400	4.6067	4,386.5400	4.3865	(4.780)	0	0	0
2017-07-28	2040	03/05/2018	10.07	Call	Bond Future	4,649.8100	4.6498	4,428.4300	4.4284	(4.761)	0	0	0
2017-07-28	2040	03/05/2018	10.06	Put	Bond Future	4,118.1000	4.1181	4,295.8200	4.2958	4.316	0	0	0
2017-07-28	2044	03/08/2017			Bond Future	9.8247	90.1105	9.8741	89.6888	0.503	0.0000	0.0000	20,324
2017-07-28	2044	03/08/2017	9.62	Put	Bond Future	1,919.5400	1.9195	2,266.4700	2.2665	18.074	0	0	0
2017-07-28	2044	03/08/2017	9.64	Put	Bond Future	1,771.6100	1.7716	2,106.0000	2.1060	18.875	0	0	0
2017-07-28	2044	03/08/2017	9.63	Put	Bond Future	1,844.9600	1.8450	2,185.7700	2.1858	18.472	0	0	0
2017-07-28	2044	03/08/2017	9.64	Call	Bond Future	165.2600	0.1653	77.9100	0.0779	(52.856)	0	0	0
2017-07-28	2044	03/08/2017	9.62	Call	Bond Future	136.2900	0.1363	61.4800	0.0615	(54.890)	0	0	0
2017-07-28	2044	03/08/2017	9.63	Call	Bond Future	150.2300	0.1502	69.3000	0.0693	(53.871)	0	0	0
2017-07-28	2044	02/11/2017	9.68	Call	Bond Future	1,853.4100	1.8534	1,670.1400	1.6701	(9.888)	0	0	0
2017-07-28	2044	02/11/2017			Bond Future	9.8837	91.7703	9.9347	91.3402	0.516	0.0000	0.0000	18,488
2017-07-28	2044	02/11/2017	9.66	Call	Bond Future	1,785.2900	1.7853	1,606.5200	1.6065	(10.013)	0	0	0
2017-07-28	2044	02/11/2017	9.67	Call	Bond Future	1,819.0600	1.8191	1,638.0400	1.6380	(9.951)	0	0	0
2017-07-28	2044	02/11/2017	9.66	Put	Bond Future	3,716.0800	3.7161	3,967.4200	3.9674	6.764	0	0	0
2017-07-28	2044	02/11/2017	9.68	Put	Bond Future	3,608.7200	3.6087	3,855.5600	3.8556	6.840	0	0	0
2017-07-28	2044	02/11/2017	9.67	Put	Bond Future	3,662.0400	3.6620	3,911.1300	3.9111	6.802	0	0	0
2017-07-28	2044	01/02/2018			Bond Future	9.9446	89.0943	9.9970	88.6567	0.528	0.0000	0.0000	0
2017-07-28	2044	01/02/2018	9.89	Put	Bond Future	3,882.7300	3.8827	4,095.9300	4.0959	5.491	0	0	0
2017-07-28	2044	01/02/2018	9.91	Put	Bond Future	3,797.0300	3.7970	4,006.9700	4.0070	5.529	0	0	0
2017-07-28	2044	01/02/2018	9.90	Put	Bond Future	3,839.5600	3.8396	4,051.1300	4.0511	5.510	0	0	0
2017-07-28	2044	01/02/2018	9.89	Call	Bond Future	3,423.7100	3.4237	3,199.3300	3.1993	(6.554)	0	0	0
2017-07-28	2044	01/02/2018	9.90	Call	Bond Future	3,464.9800	3.4650	3,238.9700	3.2390	(6.523)	0	0	0
2017-07-28	2044	01/02/2018	9.91	Call	Bond Future	3,506.7400	3.5067	3,279.1000	3.2791	(6.491)	0	0	0
2017-07-28	2044	03/05/2018	10.10	Call	Bond Future	4,828.1800	4.8282	4,577.0200	4.5770	(5.202)	0	0	0
2017-07-28	2044	03/05/2018			Bond Future	10.0077	90.7692	10.0620	90.3218	0.542	0.0000	0.0000	0
2017-07-28	2044	03/05/2018	10.11	Call	Bond Future	4,872.1100	4.8721	4,619.6400	4.6196	(5.182)	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
2017-07-28	2044	03/05/2018	10.09	Put	Bond Future	4,107.2900	4.1073	4,304.8900	4.3049	4.811	0	0	0
2017-07-28	2044	03/05/2018	10.11	Put	Bond Future	4,031.7700	4.0318	4,226.7600	4.2268	4.836	0	0	0
2017-07-28	2044	03/05/2018	10.10	Put	Bond Future	4,069.3800	4.0694	4,265.6800	4.2657	4.824	0	0	0
2017-07-28	2044	03/05/2018	10.09	Call	Bond Future	4,784.4300	4.7844	4,534.5700	4.5346	(5.222)	0	0	0
2017-07-28	2046	03/08/2017	141.17	Put	Bond Future	16,383.4400	16.3834	16,135.8600	16.1359	(1.511)	0	0	0
2017-07-28	2046	03/08/2017			Bond Future	124.7866	124.7866	125.0341	125.0341	0.198	0.0000	0.0000	15,798
2017-07-28	2046	03/08/2017	141.19	Put	Bond Future	16,403.4400	16.4034	16,155.8600	16.1559	(1.509)	0	0	0
2017-07-28	2046	03/08/2017	141.18	Put	Bond Future	16,393.4400	16.3934	16,145.8600	16.1459	(1.510)	0	0	0
2017-07-28	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2046	02/11/2017			Bond Future	125.5516	125.5516	125.8030	125.8030	0.200	0.0000	0.0000	10,185
2017-07-28	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2046	02/11/2017	136.30	Put	Bond Future	10,748.3600	10.7484	10,496.9900	10.4970	(2.339)	0	0	0
2017-07-28	2046	02/11/2017	136.32	Put	Bond Future	10,768.3600	10.7684	10,516.9900	10.5170	(2.334)	0	0	0
2017-07-28	2046	02/11/2017	136.31	Put	Bond Future	10,758.3600	10.7584	10,506.9900	10.5070	(2.337)	0	0	0
2017-07-28	2046	01/02/2018	132.92	Put	Bond Future	4,982.4200	4.9824	4,725.6600	4.7257	(5.153)	0	0	0
2017-07-28	2046	01/02/2018			Bond Future	127.9376	127.9376	128.1943	128.1943	0.201	0.0000	0.0000	0
2017-07-28	2046	01/02/2018	132.91	Put	Bond Future	4,972.4200	4.9724	4,715.6600	4.7157	(5.164)	0	0	0
2017-07-28	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2046	01/02/2018	132.90	Put	Bond Future	4,962.4200	4.9624	4,705.6600	4.7057	(5.174)	0	0	0
2017-07-28	2046	03/05/2018			Bond Future	128.7948	128.7948	129.0551	129.0551	0.202	0.0000	0.0000	0
2017-07-28	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2046	03/05/2018	127.95	Call	Bond Future	844.7700	0.8448	1,105.0600	1.1051	30.812	0	0	0
2017-07-28	2046	03/05/2018	127.93	Call	Bond Future	864.7700	0.8648	1,125.0600	1.1251	30.099	0	0	0
2017-07-28	2046	03/05/2018	127.94	Call	Bond Future	854.7700	0.8548	1,115.0600	1.1151	30.451	0	0	0
2017-07-28	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2050	03/08/2017			Bond Future	130.4876	130.4876	130.4830	130.4830	(0.004)	0.0000	0.0000	22,989
2017-07-28	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2050	03/08/2017	149.22	Put	Bond Future	18,732.3500	18.7323	18,737.0200	18.7370	0.025	0	0	0
2017-07-28	2050	03/08/2017	149.24	Put	Bond Future	18,752.3500	18.7523	18,757.0200	18.7570	0.025	0	0	0
2017-07-28	2050	03/08/2017	149.23	Put	Bond Future	18,742.3500	18.7423	18,747.0200	18.7470	0.025	0	0	0
2017-07-28	2050	02/11/2017	144.66	Put	Bond Future	11,717.7000	11.7177	11,722.9900	11.7230	0.045	0	0	0
2017-07-28	2050	02/11/2017	144.67	Put	Bond Future	11,727.7000	11.7277	11,732.9900	11.7330	0.045	0	0	0
2017-07-28	2050	02/11/2017			Bond Future	132.9423	132.9423	132.9370	132.9370	(0.004)	0.0000	0.0000	6,183
2017-07-28	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2050	02/11/2017	144.65	Put	Bond Future	11,707.7000	11.7077	11,712.9900	11.7130	0.045	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
2017-07-28	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2050	01/02/2018			Bond Future	133.7777	133.7777	133.7723	133.7723	(0.004)	0.0000	0.0000	0
2017-07-28	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2050	01/02/2018	140.23	Put	Bond Future	6,452.3400	6.4523	6,457.6900	6.4577	0.083	0	0	0
2017-07-28	2050	01/02/2018	140.25	Put	Bond Future	6,472.3400	6.4723	6,477.6900	6.4777	0.083	0	0	0
2017-07-28	2050	01/02/2018	140.24	Put	Bond Future	6,462.3400	6.4623	6,467.6900	6.4677	0.083	0	0	0
2017-07-28	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2050	03/05/2018	135.61	Call	Bond Future	752.9800	0.7530	746.3000	0.7463	(0.887)	0	0	0
2017-07-28	2050	03/05/2018			Bond Future	136.3630	136.3630	136.3563	136.3563	(0.005)	0.0000	0.0000	0
2017-07-28	2050	03/05/2018	135.62	Call	Bond Future	742.9800	0.7430	736.3000	0.7363	(0.899)	0	0	0
2017-07-28	2050	03/05/2018	135.63	Call	Bond Future	732.9800	0.7330	726.3000	0.7263	(0.911)	0	0	0
2017-07-28	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	AL37	03/08/2017			Index Future	549.4640	549.4640	547.2340	547.2340	(0.406)	0.0000	0.0000	0
2017-07-28	AL37	02/11/2017			Index Future	559.5840	559.5840	557.3110	557.3110	(0.406)	0.0000	0.0000	0
2017-07-28	AL37	01/02/2018			Index Future	569.9770	569.9770	567.6640	567.6640	(0.406)	0.0000	0.0000	0
2017-07-28	AL37	03/05/2018			Index Future	580.6960	580.6960	578.3300	578.3300	(0.407)	0.0000	0.0000	0
2017-07-28	AL7T	03/08/2017			Index Future	632.4590	632.4590	629.8060	629.8060	(0.419)	0.0000	0.0000	0
2017-07-28	AL7T	02/11/2017			Index Future	644.1090	644.1090	641.4040	641.4040	(0.420)	0.0000	0.0000	0
2017-07-28	AL7T	01/02/2018			Index Future	656.0710	656.0710	653.3190	653.3190	(0.419)	0.0000	0.0000	0
2017-07-28	AL7T	03/05/2018			Index Future	668.4090	668.4090	665.5940	665.5940	(0.421)	0.0000	0.0000	0
2017-07-28	ALBI	03/08/2017			Index Future	566.4950	566.4950	564.2480	564.2480	(0.397)	0.0000	0.0000	218
2017-07-28	ALBI	02/11/2017			Index Future	576.9300	576.9300	574.6380	574.6380	(0.397)	0.0000	0.0000	464
2017-07-28	ALBI	01/02/2018			Index Future	587.6440	587.6440	585.3130	585.3130	(0.397)	0.0000	0.0000	0
2017-07-28	ALBI	03/05/2018			Index Future	598.6960	598.6960	596.3100	596.3100	(0.399)	0.0000	0.0000	0
2017-07-28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-07-28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-07-28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-07-28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-07-28	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	EL28	03/08/2017			Bond Future	127.0324	127.0324	127.0300	127.0300	(0.002)	0.0000	0.0000	0
2017-07-28	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	EL28	03/08/2017	135.16	Put	Bond Future	8,127.6100	8.1276	8,129.9500	8.1300	0.029	0	0	0
2017-07-28	EL28	03/08/2017	135.18	Put	Bond Future	8,147.6100	8.1476	8,149.9500	8.1500	0.029	0	0	0
2017-07-28	EL28	03/08/2017	135.17	Put	Bond Future	8,137.6100	8.1376	8,139.9500	8.1400	0.029	0	0	0
2017-07-28	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	EL28	02/11/2017			Bond Future	127.6785	127.6785	127.6753	127.6753	(0.002)	0.0000	0.0000	0
2017-07-28	EL28	02/11/2017	133.87	Put	Bond Future	6,191.5200	6.1915	6,194.6500	6.1947	0.051	0	0	0
2017-07-28	EL28	02/11/2017	133.89	Put	Bond Future	6,211.5200	6.2115	6,214.6500	6.2147	0.050	0	0	0
2017-07-28	EL28	02/11/2017	133.88	Put	Bond Future	6,201.5200	6.2015	6,204.6500	6.2047	0.050	0	0	0
2017-07-28	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	EL28	01/02/2018			Bond Future	130.1048	130.1048	130.1021	130.1021	(0.002)	0.0000	0.0000	0
2017-07-28	EL28	01/02/2018	132.29	Put	Bond Future	2,185.1800	2.1852	2,187.9300	2.1879	0.126	0	0	0
2017-07-28	EL28	01/02/2018	132.31	Put	Bond Future	2,205.1800	2.2052	2,207.9300	2.2079	0.125	0	0	0
2017-07-28	EL28	01/02/2018	132.30	Put	Bond Future	2,195.1800	2.1952	2,197.9300	2.1979	0.125	0	0	0
2017-07-28	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	EL28	03/05/2018			Bond Future	132.6193	132.6193	132.6152	132.6152	(0.003)	0.0000	0.0000	0
2017-07-28	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	EL28	03/05/2018	133.18	Put	Bond Future	560.7200	0.5607	564.8400	0.5648	0.735	0	0	0
2017-07-28	EL28	03/05/2018	133.20	Put	Bond Future	580.7200	0.5807	584.8400	0.5848	0.709	0	0	0
2017-07-28	EL28	03/05/2018	133.19	Put	Bond Future	570.7200	0.5707	574.8400	0.5748	0.722	0	0	0
2017-07-28	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	ES33	03/08/2017			Bond Future	10.7378	78.4020	10.7817	78.1320	0.410	0.0000	0.0000	2,000
2017-07-28	ES33	03/08/2017	10.53	Put	Bond Future	1,294.9600	1.2950	1,564.9600	1.5650	20.850	0	0	0
2017-07-28	ES33	03/08/2017	10.55	Put	Bond Future	1,168.8600	1.1689	1,438.8600	1.4389	23.099	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
2017-07-28	ES33	03/08/2017	10.54	Put	Bond Future	1,231.8700	1.2319	1,501.8700	1.5019	21.918	0	0	0
2017-07-28	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	ES33	02/11/2017	10.66	Put	Bond Future	1,091.5600	1.0916	1,366.9800	1.3670	25.232	0	0	0
2017-07-28	ES33	02/11/2017			Bond Future	10.8383	76.0559	10.8838	75.7805	0.421	0.0000	0.0000	7,754
2017-07-28	ES33	02/11/2017	10.68	Put	Bond Future	967.9200	0.9679	1,243.3400	1.2433	28.455	0	0	0
2017-07-28	ES33	02/11/2017	10.67	Put	Bond Future	1,029.7000	1.0297	1,305.1200	1.3051	26.748	0	0	0
2017-07-28	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	ES33	01/02/2018	10.99	Call	Bond Future	274.7800	0.2748	0.0000	0.0000	(100.000)	0	0	0
2017-07-28	ES33	01/02/2018			Bond Future	10.9438	77.4683	10.9909	77.1881	0.431	0.0000	0.0000	0
2017-07-28	ES33	01/02/2018	11.00	Call	Bond Future	334.0100	0.3340	53.8400	0.0538	(83.881)	0	0	0
2017-07-28	ES33	01/02/2018	11.01	Call	Bond Future	393.1600	0.3932	112.9900	0.1130	(71.261)	0	0	0
2017-07-28	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	5.3900	0.0054	100.000	0	0	0
2017-07-28	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	ES33	03/05/2018			Bond Future	11.0469	75.1329	11.0960	74.8461	0.444	0.0000	0.0000	0
2017-07-28	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	ES33	03/05/2018	11.22	Call	Bond Future	1,004.8700	1.0049	718.0900	0.7181	(28.539)	0	0	0
2017-07-28	ES33	03/05/2018	11.20	Call	Bond Future	889.8000	0.8898	603.0200	0.6030	(32.230)	0	0	0
2017-07-28	ES33	03/05/2018	11.21	Call	Bond Future	947.3700	0.9474	660.5900	0.6606	(30.271)	0	0	0
2017-07-28	ES42	03/08/2017			Bond Future	11.0229	81.1371	11.0669	80.8354	0.399	0.0000	0.0000	7,957
2017-07-28	ES42	02/11/2017			Bond Future	11.1249	78.3704	11.1705	78.0628	0.410	0.0000	0.0000	4,010
2017-07-28	ES42	01/02/2018			Bond Future	11.2285	79.8255	11.2756	79.5126	0.420	0.0000	0.0000	0
2017-07-28	ES42	03/05/2018			Bond Future	11.3349	77.0651	11.3839	76.7448	0.433	0.0000	0.0000	0
2017-07-28	GOVI	03/08/2017			GOVI	565.4930	565.4930	563.1540	563.1540	(0.414)	0.0000	0.0000	34
2017-07-28	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	GOVI	03/08/2017	561.09	Call	GOVI	44,030.0000	4.4030	20,640.0000	2.0640	(53.123)	0	0	0
2017-07-28	GOVI	03/08/2017	561.10	Call	GOVI	43,930.0000	4.3930	20,540.0000	2.0540	(53.244)	0	0	0
2017-07-28	GOVI	03/08/2017	561.11	Call	GOVI	43,830.0000	4.3830	20,440.0000	2.0440	(53.365)	0	0	0
2017-07-28	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	GOVI	02/11/2017			GOVI	575.9090	575.9090	573.5240	573.5240	(0.414)	0.0000	0.0000	492
2017-07-28	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	GOVI	02/11/2017	572.44	Call	GOVI	34,690.0000	3.4690	10,840.0000	1.0840	(68.752)	0	0	0
2017-07-28	GOVI	02/11/2017	572.45	Call	GOVI	34,590.0000	3.4590	10,740.0000	1.0740	(68.951)	0	0	0
2017-07-28	GOVI	02/11/2017	572.46	Call	GOVI	34,490.0000	3.4490	10,640.0000	1.0640	(69.150)	0	0	0
2017-07-28	GOVI	01/02/2018			GOVI	586.6050	586.6050	584.1780	584.1780	(0.414)	0.0000	0.0000	0
2017-07-28	GOVI	01/02/2018	581.03	Call	GOVI	55,750.0000	5.5750	31,480.0000	3.1480	(43.534)	0	0	0
2017-07-28	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-07-28	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	GOVI	01/02/2018	581.04	Call	GOVI	55,650.0000	5.5650	31,380.0000	3.1380	(43.612)	0	0	0
2017-07-28	GOVI	01/02/2018	581.02	Call	GOVI	55,850.0000	5.5850	31,580.0000	3.1580	(43.456)	0	0	0
2017-07-28	GOVI	03/05/2018	590.27	Call	GOVI	73,670.0000	7.3670	48,840.0000	4.8840	(33.704)	0	0	0
2017-07-28	GOVI	03/05/2018	590.29	Call	GOVI	73,470.0000	7.3470	48,640.0000	4.8640	(33.796)	0	0	0
2017-07-28	GOVI	03/05/2018			GOVI	597.6370	597.6370	595.1540	595.1540	(0.415)	0.0000	0.0000	0
2017-07-28	GOVI	03/05/2018	590.28	Call	GOVI	73,570.0000	7.3570	48,740.0000	4.8740	(33.750)	0	0	0
2017-07-28	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-07-28	IGOV	03/08/2017			Index Future	246.4580	246.4580	246.5510	246.5510	0.038	0.0000	0.0000	1,239
2017-07-28	IGOV	02/11/2017			Index Future	251.0950	251.0950	251.1880	251.1880	0.037	0.0000	0.0000	414
2017-07-28	IGOV	01/02/2018			Index Future	255.8670	255.8670	255.9630	255.9630	0.038	0.0000	0.0000	0
2017-07-28	IGOV	03/05/2018			Index Future	260.8120	260.8120	260.9070	260.9070	0.036	0.0000	0.0000	0
2017-07-28	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017-07-28	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-07-28	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-07-28	IS01	21/12/2017			Interest Rate Swap	99.7496	99.7496	99.7518	99.7518	0.002	0.0000	0.0000	0
2017-07-28	IS01	15/03/2018			Interest Rate Swap	99.6233	99.6233	99.6255	99.6255	0.002	0.0000	0.0000	0
2017-07-28	IS01	21/06/2018			Interest Rate Swap	99.6760	99.6760	99.6835	99.6835	0.008	0.0000	0.0000	0
2017-07-28	IS01	20/09/2018			Interest Rate Swap	99.7621	99.7621	99.7765	99.7765	0.014	0.0000	0.0000	0
2017-07-28	IS02	18/12/2017			Interest Rate Swap	99.7818	99.7818	99.7837	99.7837	0.002	0.0000	0.0000	0
2017-07-28	IS02	16/03/2018			Interest Rate Swap	98.8997	98.8997	98.9024	98.9024	0.003	0.0000	0.0000	0
2017-07-28	IS02	15/06/2018			Interest Rate Swap	98.3712	98.3712	98.3776	98.3776	0.006	0.0000	0.0000	0
2017-07-28	IS02	21/09/2018			Interest Rate Swap	98.2274	98.2274	98.2419	98.2419	0.015	0.0000	0.0000	0
2017-07-28	IS02	21/12/2018			Interest Rate Swap	98.5100	98.5100	98.5300	98.5300	0.020	0.0000	0.0000	0
2017-07-28	IS02	15/03/2019			Interest Rate Swap	98.8307	98.8307	98.8516	98.8516	0.021	0.0000	0.0000	0
2017-07-28	IS02	21/06/2019			Interest Rate Swap	99.1442	99.1442	99.1646	99.1646	0.021	0.0000	0.0000	0
2017-07-28	IS02	20/09/2019			Interest Rate Swap	99.4861	99.4861	99.5049	99.5049	0.019	0.0000	0.0000	0
2017-07-28	IS05	17/12/2020			Interest Rate Swap	95.4300	95.4300	95.4764	95.4764	0.049	0.0000	0.0000	0
2017-07-28	IS05	16/03/2021			Interest Rate Swap	94.6149	94.6149	94.6765	94.6765	0.065	0.0000	0.0000	0
2017-07-28	IS05	15/06/2021			Interest Rate Swap	93.7759	93.7759	93.8500	93.8500	0.079	0.0000	0.0000	0
2017-07-28	IS05	21/09/2021			Interest Rate Swap	93.9126	93.9126	93.9938	93.9938	0.086	0.0000	0.0000	0
2017-07-28	IS05	21/12/2021			Interest Rate Swap	96.0722	96.0722	96.1540	96.1540	0.085	0.0000	0.0000	51
2017-07-28	IS05	15/03/2022			Interest Rate Swap	96.1709	96.1709	96.2516	96.2516	0.084	0.0000	0.0000	0
2017-07-28	IS05	21/06/2022			Interest Rate Swap	97.3397	97.3397	97.4198	97.4198	0.082	0.0000	0.0000	0
2017-07-28	IS05	20/09/2022			Interest Rate Swap	99.5311	99.5311	99.6131	99.6131	0.082	0.0000	0.0000	0
2017-07-28	IS10	17/12/2025			Interest Rate Swap	94.1436	94.1436	94.3680	94.3680	0.238	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
2017-07-28	IS10	16/03/2026			Interest Rate Swap	91.1489		91.1489	91.3731	91.3731	0.246	0.0000	0.0000	0
2017-07-28	IS10	15/06/2026			Interest Rate Swap	89.9052		89.9052	90.1276	90.1276	0.247	0.0000	0.0000	0
2017-07-28	IS10	21/09/2026			Interest Rate Swap	92.0824		92.0824	92.3060	92.3060	0.243	0.0000	0.0000	0
2017-07-28	IS10	21/12/2026			Interest Rate Swap	95.8845		95.8845	96.1087	96.1087	0.234	0.0000	0.0000	0
2017-07-28	IS10	15/03/2027			Interest Rate Swap	94.4484		94.4484	94.6779	94.6779	0.243	0.0000	0.0000	0
2017-07-28	IS10	21/06/2027			Interest Rate Swap	96.5297		96.5297	96.7626	96.7626	0.241	0.0000	0.0000	0
2017-07-28	IS10	20/09/2027			Interest Rate Swap	100.2658		100.2658	100.4992	100.4992	0.233	0.0000	0.0000	0
2017-07-28	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-07-28	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-07-28	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-07-28	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-07-28	JBAF	16/08/2017			Jibar Tradeable Future	7.0600		92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017-07-28	JBAF	20/09/2017			Jibar Tradeable Future	6.9300		93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017-07-28	JBAF	18/10/2017			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-07-28	JBAF	15/11/2017			Jibar Tradeable Future	6.8200		93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2017-07-28	JBAF	20/12/2017			Jibar Tradeable Future	6.7600		93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-07-28	JBAF	17/01/2018			Jibar Tradeable Future	6.7300		93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-07-28	JBAF	20/03/2018			Jibar Tradeable Future	6.6600		93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017-07-28	JBAF	20/06/2018			Jibar Tradeable Future	6.6300		93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2017-07-28	JBAF	19/09/2018			Jibar Tradeable Future	6.6500		93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
2017-07-28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-07-28	JBAF	19/12/2018			Jibar Tradeable Future	6.7000		93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017-07-28	JBAF	20/03/2019			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2017-07-28	JBAF	19/06/2019			Jibar Tradeable Future	6.8300		93.1700	6.8300	93.1700	0.000	0.0000	0.0000	0
2017-07-28	R023	03/08/2017	8.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R023	03/08/2017			Bond Future	7.8269		103.0411	7.9270	102.5986	1.279	0.0000	0.0000	33,291
2017-07-28	R023	03/08/2017	8.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R023	03/08/2017	8.60	Call	Bond Future	3,355.7600		3.3558	2,913.2700	2.9133	(13.186)	0	0	0
2017-07-28	R023	03/08/2017	8.58	Call	Bond Future	3,270.7100		3.2707	2,828.2200	2.8282	(13.529)	0	0	0
2017-07-28	R023	03/08/2017	8.59	Call	Bond Future	3,313.2500		3.3132	2,870.7600	2.8708	(13.355)	0	0	0
2017-07-28	R023	03/08/2017	8.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R023	02/11/2017	8.56	Call	Bond Future	3,094.1100		3.0941	2,695.0000	2.6950	(12.899)	0	0	0
2017-07-28	R023	02/11/2017			Bond Future	7.8500		101.0107	7.9560	100.5596	1.350	0.0000	0.0000	23,402
2017-07-28	R023	02/11/2017	8.57	Call	Bond Future	3,131.1300		3.1311	2,730.5600	2.7306	(12.793)	0	0	0
2017-07-28	R023	02/11/2017	8.58	Call	Bond Future	3,168.3500		3.1683	2,766.3700	2.7664	(12.687)	0	0	0
2017-07-28	R023	02/11/2017	8.56	Put	Bond Future	119.8600		0.1199	171.8800	0.1719	43.401	0	0	0
2017-07-28	R023	02/11/2017	8.58	Put	Bond Future	111.9100		0.1119	161.0600	0.1611	43.919	0	0	0
2017-07-28	R023	02/11/2017	8.57	Put	Bond Future	115.7800		0.1158	166.3400	0.1663	43.669	0	0	0
2017-07-28	R023	01/02/2018			Bond Future	7.8740		102.8866	7.9863	102.4276	1.427	0.0000	0.0000	0
2017-07-28	R023	01/02/2018	8.32	Call	Bond Future	2,431.4300		2.4314	2,112.9400	2.1129	(13.099)	0	0	0
2017-07-28	R023	01/02/2018	8.33	Call	Bond Future	2,460.5200		2.4605	2,140.1600	2.1402	(13.020)	0	0	0
2017-07-28	R023	01/02/2018	8.31	Put	Bond Future	635.9200		0.6359	778.3400	0.7783	22.396	0	0	0

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2017-07-28	R023	01/02/2018	8.33	Put	Bond Future	613.5900	0.6136	752.2400	0.7522	22.597	0	0	0
2017-07-28	R023	01/02/2018	8.32	Put	Bond Future	624.5500	0.6245	765.0700	0.7651	22.499	0	0	0
2017-07-28	R023	01/02/2018	8.31	Call	Bond Future	2,402.7300	2.4027	2,086.1400	2.0861	(13.176)	0	0	0
2017-07-28	R023	03/05/2018	8.27	Call	Bond Future	2,436.3800	2.4364	2,137.2500	2.1372	(12.278)	0	0	0
2017-07-28	R023	03/05/2018			Bond Future	7.8882	100.8908	8.0080	100.4213	1.519	0.0000	0.0000	0
2017-07-28	R023	03/05/2018	8.28	Call	Bond Future	2,462.0600	2.4621	2,161.2300	2.1612	(12.219)	0	0	0
2017-07-28	R023	03/05/2018	8.29	Call	Bond Future	2,487.8600	2.4879	2,185.3500	2.1853	(12.159)	0	0	0
2017-07-28	R023	03/05/2018	8.27	Put	Bond Future	949.8100	0.9498	1,120.1700	1.1202	17.936	0	0	0
2017-07-28	R023	03/05/2018	8.29	Put	Bond Future	924.1700	0.9242	1,091.1500	1.0911	18.068	0	0	0
2017-07-28	R023	03/05/2018	8.28	Put	Bond Future	936.9200	0.9369	1,105.5800	1.1056	18.002	0	0	0
2017-07-28	R035	03/08/2017			Bond Future	9.5598	98.0975	9.6042	97.7405	0.465	0.0000	0.0000	6,832
2017-07-28	R035	03/08/2017	9.52	Put	Bond Future	321.7700	0.3218	678.7500	0.6788	110.943	0	0	0
2017-07-28	R035	03/08/2017	9.50	Put	Bond Future	484.0400	0.4840	841.0200	0.8410	73.750	0	0	0
2017-07-28	R035	03/08/2017	9.51	Put	Bond Future	402.8500	0.4028	759.8300	0.7598	88.614	0	0	0
2017-07-28	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R035	02/11/2017			Bond Future	9.6219	95.4058	9.6678	95.0417	0.477	0.0000	0.0000	4,309
2017-07-28	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R035	02/11/2017	9.59	Put	Bond Future	254.3400	0.2543	618.4000	0.6184	143.139	0	0	0
2017-07-28	R035	02/11/2017	9.61	Put	Bond Future	94.7600	0.0948	458.8200	0.4588	384.192	0	0	0
2017-07-28	R035	02/11/2017	9.60	Put	Bond Future	174.5000	0.1745	538.5600	0.5386	208.630	0	0	0
2017-07-28	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	29.7300	0.0297	100.000	0	0	0
2017-07-28	R035	01/02/2018			Bond Future	9.6865	97.1776	9.7338	96.8073	0.489	0.0000	0.0000	0
2017-07-28	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R035	01/02/2018	9.75	Call	Bond Future	496.5000	0.4965	126.1700	0.1262	(74.588)	0	0	0
2017-07-28	R035	01/02/2018	9.73	Call	Bond Future	340.6000	0.3406	0.0000	0.0000	(100.000)	0	0	0
2017-07-28	R035	01/02/2018	9.74	Call	Bond Future	418.6000	0.4186	48.2700	0.0483	(88.469)	0	0	0
2017-07-28	R035	03/05/2018			Bond Future	9.7464	94.5038	9.7955	94.1248	0.503	0.0000	0.0000	0
2017-07-28	R035	03/05/2018	9.90	Call	Bond Future	1,178.6700	1.1787	799.7100	0.7997	(32.151)	0	0	0
2017-07-28	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R035	03/05/2018	9.91	Call	Bond Future	1,254.6300	1.2546	875.6700	0.8757	(30.205)	0	0	0
2017-07-28	R035	03/05/2018	9.89	Call	Bond Future	1,102.6200	1.1026	723.6600	0.7237	(34.369)	0	0	0
2017-07-28	R186	03/08/2017	8.93	Put	Bond Future	3.2100	0.0032	6.0100	0.0060	87.227	0	0	0
2017-07-28	R186	03/08/2017	9.35	Call	Bond Future	5,576.2800	5.5763	5,097.1600	5.0972	(8.592)	0	0	0
2017-07-28	R186	03/08/2017			Bond Future	8.5135	114.0048	8.5832	113.5257	0.818	0.0000	0.0000	63,986
2017-07-28	R186	03/08/2017	8.85	Put	Bond Future	11.2900	0.0113	21.2500	0.0213	88.220	0	0	733
2017-07-28	R186	03/08/2017	8.92	Put	Bond Future	3.7900	0.0038	7.1100	0.0071	87.599	0	0	0
2017-07-28	R186	03/08/2017	8.90	Call	Bond Future	2,628.6400	2.6286	2,154.1400	2.1541	(18.051)	0	0	0
2017-07-28	R186	03/08/2017	9.50	Call	Bond Future	6,536.9400	6.5369	6,057.8200	6.0578	(7.329)	0	0	0
2017-07-28	R186	03/08/2017	8.80	Put	Bond Future	23.0000	0.0230	42.8600	0.0429	86.348	0	0	7,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-07-28	R186	03/08/2017	8.93	Call	Bond Future	2,826.8400	2.8268	2,350.5200	2.3505	(16.850)	0	0	0
2017-07-28	R186	03/08/2017	8.91	Call	Bond Future	2,694.6600	2.6947	2,219.4600	2.2195	(17.635)	0	0	0
2017-07-28	R186	03/08/2017	8.65	Put	Bond Future	138.8100	0.1388	238.6400	0.2386	71.918	0	0	2,500
2017-07-28	R186	03/08/2017	9.00	Put	Bond Future	0.9400	0.0009	1.7300	0.0017	84.043	0	0	0
2017-07-28	R186	03/08/2017	8.75	Call	Bond Future	1,659.1700	1.6592	1,216.7100	1.2167	(26.668)	0	0	0
2017-07-28	R186	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	733
2017-07-28	R186	03/08/2017	8.85	Call	Bond Future	2,299.9000	2.2999	1,830.7400	1.8307	(20.399)	0	0	0
2017-07-28	R186	03/08/2017	8.92	Call	Bond Future	2,760.7300	2.7607	2,284.9300	2.2849	(17.235)	0	0	0
2017-07-28	R186	03/08/2017	8.90	Put	Bond Future	5.2300	0.0052	9.8500	0.0099	88.337	0	0	0
2017-07-28	R186	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2017-07-28	R186	03/08/2017	8.65	Call	Bond Future	1,074.5700	1.0746	695.2800	0.6953	(35.297)	0	0	0
2017-07-28	R186	03/08/2017	8.80	Call	Bond Future	1,975.4600	1.9755	1,516.2000	1.5162	(23.248)	0	0	0
2017-07-28	R186	03/08/2017	9.00	Call	Bond Future	3,289.8700	3.2899	2,811.5400	2.8115	(14.539)	0	0	0
2017-07-28	R186	03/08/2017	8.91	Put	Bond Future	4.4600	0.0045	8.3800	0.0084	87.892	0	0	0
2017-07-28	R186	03/08/2017	8.75	Put	Bond Future	44.2300	0.0442	80.8900	0.0809	82.885	0	0	3,654
2017-07-28	R186	02/11/2017	8.88	Call	Bond Future	3,034.6000	3.0346	2,696.3900	2.6964	(11.145)	0	0	0
2017-07-28	R186	02/11/2017	8.89	Put	Bond Future	860.6200	0.8606	1,008.4100	1.0084	17.173	0	0	0
2017-07-28	R186	02/11/2017			Bond Future	8.5562	116.1047	8.6289	115.6161	0.850	0.0000	0.0000	152,513
2017-07-28	R186	02/11/2017	8.75	Call	Bond Future	2,464.0500	2.4641	2,160.9100	2.1609	(12.303)	0	0	0
2017-07-28	R186	02/11/2017	8.89	Call	Bond Future	3,080.5600	3.0806	2,739.8000	2.7398	(11.062)	0	0	0
2017-07-28	R186	02/11/2017	9.00	Put	Bond Future	667.6900	0.6677	789.1300	0.7891	18.188	0	0	5,000
2017-07-28	R186	02/11/2017	8.90	Call	Bond Future	3,127.0300	3.1270	2,783.7500	2.7838	(10.978)	0	0	0
2017-07-28	R186	02/11/2017	8.75	Put	Bond Future	1,168.0300	1.1680	1,353.4400	1.3534	15.874	0	0	2,500
2017-07-28	R186	02/11/2017	8.88	Put	Bond Future	880.3100	0.8803	1,030.6500	1.0306	17.078	0	0	0
2017-07-28	R186	02/11/2017	9.00	Call	Bond Future	3,606.4000	3.6064	3,239.2900	3.2393	(10.179)	0	0	0
2017-07-28	R186	02/11/2017	8.90	Put	Bond Future	841.4900	0.8415	986.7600	0.9868	17.263	0	0	0
2017-07-28	R186	01/02/2018	8.96	Call	Bond Future	3,767.3500	3.7674	3,440.6800	3.4407	(8.671)	0	0	0
2017-07-28	R186	01/02/2018	8.50	Put	Bond Future	2,728.2800	2.7283	2,995.5300	2.9955	9.796	0	0	0
2017-07-28	R186	01/02/2018			Bond Future	8.5999	112.9604	8.6757	112.4633	0.881	0.0000	0.0000	198
2017-07-28	R186	01/02/2018	7.75	Call	Bond Future	504.1300	0.5041	422.0400	0.4220	(16.283)	0	0	1,460
2017-07-28	R186	01/02/2018	8.97	Call	Bond Future	3,810.1900	3.8102	3,481.6200	3.4816	(8.623)	0	0	0
2017-07-28	R186	01/02/2018	8.98	Call	Bond Future	3,853.2400	3.8532	3,522.7800	3.5228	(8.576)	0	0	0
2017-07-28	R186	01/02/2018	8.50	Call	Bond Future	2,068.0700	2.0681	1,838.2400	1.8382	(11.113)	0	0	1,460
2017-07-28	R186	01/02/2018	7.75	Put	Bond Future	6,288.5700	6.2886	6,703.5600	6.7036	6.599	0	0	0
2017-07-28	R186	01/02/2018	8.96	Put	Bond Future	1,430.0200	1.4300	1,600.4300	1.6004	11.917	0	0	0
2017-07-28	R186	01/02/2018	8.97	Put	Bond Future	1,408.8800	1.4089	1,577.3900	1.5774	11.961	0	0	0
2017-07-28	R186	01/02/2018	8.98	Put	Bond Future	1,387.9900	1.3880	1,554.6100	1.5546	12.004	0	0	0
2017-07-28	R186	03/05/2018	8.91	Put	Bond Future	2,174.5300	2.1745	2,377.7700	2.3778	9.346	0	0	0
2017-07-28	R186	03/05/2018			Bond Future	8.6433	115.0842	8.7227	114.5758	0.918	0.0000	0.0000	0
2017-07-28	R186	03/05/2018	8.93	Put	Bond Future	2,126.1400	2.1261	2,326.0500	2.3260	9.402	0	0	0
2017-07-28	R186	03/05/2018	8.91	Call	Bond Future	3,870.7100	3.8707	3,565.5000	3.5655	(7.885)	0	0	0
2017-07-28	R186	03/05/2018	8.92	Put	Bond Future	2,150.0300	2.1500	2,351.6000	2.3516	9.375	0	0	0
2017-07-28	R186	03/05/2018	8.92	Call	Bond Future	3,909.1400	3.9091	3,602.2600	3.6023	(7.850)	0	0	0
2017-07-28	R186	03/05/2018	8.93	Call	Bond Future	3,948.1400	3.9481	3,639.6000	3.6396	(7.815)	0	0	0
2017-07-28	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R197	03/08/2017			Bond Future	295.2036	295.2036	295.1926	295.1926	(0.004)	0.0000	0.0000	838
2017-07-28	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-07-28	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R197	03/08/2017	308.05	Put	Bond Future	12,846.4400	12.8464	12,857.4500	12.8574	0.086	0	0	0
2017-07-28	R197	03/08/2017	308.07	Put	Bond Future	12,866.4400	12.8664	12,877.4500	12.8774	0.086	0	0	0
2017-07-28	R197	03/08/2017	308.06	Put	Bond Future	12,856.4400	12.8564	12,867.4500	12.8674	0.086	0	0	0
2017-07-28	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R197	02/11/2017			Bond Future	300.7573	300.7573	300.7441	300.7441	(0.004)	0.0000	0.0000	2,350
2017-07-28	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R197	02/11/2017	305.15	Put	Bond Future	4,392.7400	4.3927	4,405.9200	4.4059	0.300	0	0	0
2017-07-28	R197	02/11/2017	305.17	Put	Bond Future	4,412.7400	4.4127	4,425.9200	4.4259	0.299	0	0	0
2017-07-28	R197	02/11/2017	305.16	Put	Bond Future	4,402.7400	4.4027	4,415.9200	4.4159	0.299	0	0	0
2017-07-28	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R197	01/02/2018			Bond Future	299.4229	299.4229	299.4107	299.4107	(0.004)	0.0000	0.0000	0
2017-07-28	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R197	01/02/2018	301.66	Put	Bond Future	2,237.0900	2.2371	2,249.3000	2.2493	0.546	0	0	0
2017-07-28	R197	01/02/2018	301.68	Put	Bond Future	2,257.0900	2.2571	2,269.3000	2.2693	0.541	0	0	0
2017-07-28	R197	01/02/2018	301.67	Put	Bond Future	2,247.0900	2.2471	2,259.3000	2.2593	0.543	0	0	0
2017-07-28	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R197	03/05/2018	304.46	Call	Bond Future	749.5000	0.7495	733.7600	0.7338	(2.100)	0	0	0
2017-07-28	R197	03/05/2018			Bond Future	305.2095	305.2095	305.1938	305.1938	(0.005)	0.0000	0.0000	0
2017-07-28	R197	03/05/2018	304.44	Call	Bond Future	769.5000	0.7695	753.7600	0.7538	(2.045)	0	0	0
2017-07-28	R197	03/05/2018	304.45	Call	Bond Future	759.5000	0.7595	743.7600	0.7438	(2.072)	0	0	0
2017-07-28	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R202	03/08/2017			Bond Future	236.6265	236.6265	236.9178	236.9178	0.123	0.0000	0.0000	20,323
2017-07-28	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R202	03/08/2017	258.35	Put	Bond Future	21,723.4500	21.7234	21,432.2100	21.4322	(1.341)	0	0	0
2017-07-28	R202	03/08/2017	258.37	Put	Bond Future	21,743.4500	21.7434	21,452.2100	21.4522	(1.339)	0	0	0
2017-07-28	R202	03/08/2017	258.36	Put	Bond Future	21,733.4500	21.7334	21,442.2100	21.4422	(1.340)	0	0	0
2017-07-28	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R202	02/11/2017			Bond Future	241.0781	241.0781	241.3735	241.3735	0.123	0.0000	0.0000	13,247
2017-07-28	R202	02/11/2017	253.89	Put	Bond Future	12,811.8700	12.8119	12,516.4800	12.5165	(2.306)	0	0	0
2017-07-28	R202	02/11/2017	253.91	Put	Bond Future	12,831.8700	12.8319	12,536.4800	12.5365	(2.302)	0	0	0
2017-07-28	R202	02/11/2017	253.90	Put	Bond Future	12,821.8700	12.8219	12,526.4800	12.5265	(2.304)	0	0	0
2017-07-28	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R202	01/02/2018	249.06	Put	Bond Future	7,144.7200	7.1447	6,843.2600	6.8433	(4.219)	0	0	0
2017-07-28	R202	01/02/2018			Bond Future	241.9153	241.9153	242.2167	242.2167	0.125	0.0000	0.0000	0
2017-07-28	R202	01/02/2018	249.08	Put	Bond Future	7,164.7200	7.1647	6,863.2600	6.8633	(4.208)	0	0	0
2017-07-28	R202	01/02/2018	249.07	Put	Bond Future	7,154.7200	7.1547	6,853.2600	6.8533	(4.213)	0	0	0
2017-07-28	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R202	03/05/2018			Bond Future	246.5904	246.5904	246.8953	246.8953	0.124	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-07-28	R202	03/05/2018	247.47	Put	Bond Future	879.5500	0.8795	574.7000	0.5747	(34.660)	0	0	0
2017-07-28	R202	03/05/2018	247.49	Put	Bond Future	899.5500	0.8995	594.7000	0.5947	(33.889)	0	0	0
2017-07-28	R202	03/05/2018	247.48	Put	Bond Future	889.5500	0.8895	584.7000	0.5847	(34.270)	0	0	0
2017-07-28	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R203	03/08/2017			Bond Future	7.0246	103.3690	7.0066	103.3710	(0.256)	0.0000	0.0000	0
2017-07-28	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R203	03/08/2017	4.87	Put	Bond Future	230.7000	0.2307	228.7800	0.2288	(0.832)	0	0	0
2017-07-28	R203	03/08/2017	4.89	Put	Bond Future	228.5500	0.2286	226.6300	0.2266	(0.840)	0	0	0
2017-07-28	R203	03/08/2017	4.88	Put	Bond Future	229.6200	0.2296	227.7000	0.2277	(0.836)	0	0	0
2017-07-28	R204	03/08/2017	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R204	03/08/2017			Bond Future	7.0761	102.2212	7.1121	102.1746	0.509	0.0000	0.0000	30,314
2017-07-28	R204	03/08/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R204	03/08/2017	7.75	Call	Bond Future	867.8700	0.8679	821.2500	0.8213	(5.372)	0	0	0
2017-07-28	R204	03/08/2017	7.76	Call	Bond Future	880.6700	0.8807	834.0500	0.8341	(5.294)	0	0	0
2017-07-28	R204	03/08/2017	7.77	Call	Bond Future	893.4600	0.8935	846.8400	0.8468	(5.218)	0	0	0
2017-07-28	R204	03/08/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R204	02/11/2017	7.76	Put	Bond Future	0.1900	0.0002	0.3100	0.0003	63.158	0	0	0
2017-07-28	R204	02/11/2017			Bond Future	6.9825	104.1041	7.0274	104.0561	0.643	0.0000	0.0000	16,448
2017-07-28	R204	02/11/2017	7.75	Put	Bond Future	0.2100	0.0002	0.3500	0.0004	66.667	0	0	0
2017-07-28	R204	02/11/2017	7.76	Call	Bond Future	827.1300	0.8271	779.2500	0.7792	(5.789)	0	0	0
2017-07-28	R204	02/11/2017	7.74	Call	Bond Future	806.0300	0.8060	758.1800	0.7582	(5.937)	0	0	0
2017-07-28	R204	02/11/2017	7.75	Call	Bond Future	816.5800	0.8166	768.7200	0.7687	(5.861)	0	0	0
2017-07-28	R204	02/11/2017	7.74	Put	Bond Future	0.2400	0.0002	0.3900	0.0004	62.500	0	0	0
2017-07-28	R204	01/02/2018	7.27	Call	Bond Future	439.8400	0.4398	402.7000	0.4027	(8.444)	0	0	0
2017-07-28	R204	01/02/2018			Bond Future	6.8233	101.9990	6.8809	101.9506	0.844	0.0000	0.0000	0
2017-07-28	R204	01/02/2018	7.25	Call	Bond Future	426.5700	0.4266	389.9000	0.3899	(8.596)	0	0	0
2017-07-28	R204	01/02/2018	7.26	Call	Bond Future	433.1900	0.4332	396.2800	0.3963	(8.521)	0	0	0
2017-07-28	R204	01/02/2018	7.25	Put	Bond Future	69.1000	0.0691	80.8200	0.0808	16.961	0	0	0
2017-07-28	R204	01/02/2018	7.27	Put	Bond Future	65.6600	0.0657	76.9100	0.0769	17.134	0	0	0
2017-07-28	R204	01/02/2018	7.26	Put	Bond Future	67.3600	0.0674	78.8400	0.0788	17.043	0	0	0
2017-07-28	R204	03/05/2018	7.10	Put	Bond Future	56.5600	0.0566	68.1900	0.0682	20.562	0	0	0
2017-07-28	R204	03/05/2018			Bond Future	6.5049	103.9168	6.5894	103.8657	1.298	0.0000	0.0000	0
2017-07-28	R204	03/05/2018	7.09	Put	Bond Future	57.8800	0.0579	69.7100	0.0697	20.439	0	0	0
2017-07-28	R204	03/05/2018	7.10	Call	Bond Future	415.8200	0.4158	376.3200	0.3763	(9.499)	0	0	0
2017-07-28	R204	03/05/2018	7.08	Call	Bond Future	406.1700	0.4062	367.0600	0.3671	(9.629)	0	0	0
2017-07-28	R204	03/05/2018	7.09	Call	Bond Future	411.1200	0.4111	371.8200	0.3718	(9.559)	0	0	0
2017-07-28	R204	03/05/2018	7.08	Put	Bond Future	58.9500	0.0589	70.9700	0.0710	20.390	0	0	0
2017-07-28	R207	03/08/2017	8.19	Call	Bond Future	2,074.1900	2.0742	1,797.5500	1.7975	(13.337)	0	0	51
2017-07-28	R207	03/08/2017			Bond Future	7.2337	100.5013	7.3598	100.2247	1.743	0.0000	0.0000	37,135
2017-07-28	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R207	03/08/2017	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-07-28	R207	03/08/2017	8.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R207	03/08/2017	8.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R207	03/08/2017	8.41	Call	Bond Future	2,543.6900	2.5437	2,267.0500	2.2671	(10.876)	0	0	0
2017-07-28	R207	03/08/2017	8.39	Call	Bond Future	2,501.1300	2.5011	2,224.4900	2.2245	(11.061)	0	0	0
2017-07-28	R207	03/08/2017	8.40	Call	Bond Future	2,522.4100	2.5224	2,245.7700	2.2458	(10.967)	0	0	0
2017-07-28	R207	02/11/2017			Bond Future	7.1988	102.3525	7.3406	102.0702	1.969	0.0000	0.0000	12,862
2017-07-28	R207	02/11/2017	8.03	Put	Bond Future	5.0600	0.0051	12.5600	0.0126	148.221	0	0	0
2017-07-28	R207	02/11/2017	8.05	Put	Bond Future	4.4600	0.0045	11.1900	0.0112	150.897	0	0	0
2017-07-28	R207	02/11/2017	8.03	Call	Bond Future	1,645.4100	1.6454	1,370.6700	1.3707	(16.697)	0	0	0
2017-07-28	R207	02/11/2017	8.04	Put	Bond Future	4.7400	0.0047	11.8400	0.0118	149.789	0	0	0
2017-07-28	R207	02/11/2017	8.04	Call	Bond Future	1,664.6200	1.6646	1,389.4800	1.3895	(16.529)	0	0	0
2017-07-28	R207	02/11/2017	8.05	Call	Bond Future	1,683.8600	1.6839	1,408.3500	1.4084	(16.362)	0	0	0
2017-07-28	R207	01/02/2018			Bond Future	7.1500	100.6120	7.3111	100.3250	2.254	0.0000	0.0000	0
2017-07-28	R207	01/02/2018	7.60	Put	Bond Future	154.8800	0.1549	233.2900	0.2333	50.626	0	0	0
2017-07-28	R207	01/02/2018	7.62	Put	Bond Future	147.2800	0.1473	222.8000	0.2228	51.276	0	0	0
2017-07-28	R207	01/02/2018	7.60	Call	Bond Future	953.6800	0.9537	745.0900	0.7451	(21.872)	0	0	0
2017-07-28	R207	01/02/2018	7.61	Put	Bond Future	151.1500	0.1512	228.1200	0.2281	50.923	0	0	0
2017-07-28	R207	01/02/2018	7.61	Call	Bond Future	967.6000	0.9676	757.5700	0.7576	(21.706)	0	0	0
2017-07-28	R207	01/02/2018	7.62	Call	Bond Future	981.3800	0.9814	769.9000	0.7699	(21.549)	0	0	0
2017-07-28	R207	03/05/2018	7.57	Call	Bond Future	968.2500	0.9683	765.3600	0.7654	(20.954)	0	0	0
2017-07-28	R207	03/05/2018			Bond Future	7.0868	102.5037	7.2746	102.2095	2.650	0.0000	0.0000	0
2017-07-28	R207	03/05/2018	7.58	Call	Bond Future	980.1100	0.9801	776.0100	0.7760	(20.824)	0	0	0
2017-07-28	R207	03/05/2018	7.56	Put	Bond Future	217.6300	0.2176	310.1900	0.3102	42.531	0	0	0
2017-07-28	R207	03/05/2018	7.58	Put	Bond Future	209.9200	0.2099	300.0100	0.3000	42.916	0	0	0
2017-07-28	R207	03/05/2018	7.57	Put	Bond Future	213.6000	0.2136	304.9000	0.3049	42.743	0	0	0
2017-07-28	R207	03/05/2018	7.56	Call	Bond Future	956.7400	0.9567	755.1100	0.7551	(21.075)	0	0	0
2017-07-28	R208	03/08/2017	8.32	Call	Bond Future	2,854.0200	2.8540	2,464.5100	2.4645	(13.648)	0	0	0
2017-07-28	R208	03/08/2017			Bond Future	7.3852	100.3870	7.5108	99.9975	1.701	0.0000	0.0000	30,344
2017-07-28	R208	03/08/2017	8.30	Call	Bond Future	2,794.0300	2.7940	2,404.5200	2.4045	(13.941)	0	0	0
2017-07-28	R208	03/08/2017	8.31	Call	Bond Future	2,824.0300	2.8240	2,434.5200	2.4345	(13.793)	0	0	0
2017-07-28	R208	03/08/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R208	03/08/2017	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R208	03/08/2017	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R208	02/11/2017	8.18	Put	Bond Future	22.2300	0.0222	43.5100	0.0435	95.726	0	0	0
2017-07-28	R208	02/11/2017			Bond Future	7.3791	98.8351	7.5153	98.4379	1.846	0.0000	0.0000	18,983
2017-07-28	R208	02/11/2017	8.20	Put	Bond Future	20.1300	0.0201	39.6900	0.0397	97.168	0	0	0
2017-07-28	R208	02/11/2017	8.19	Put	Bond Future	21.1500	0.0212	41.5600	0.0416	96.501	0	0	0
2017-07-28	R208	02/11/2017	8.18	Call	Bond Future	2,330.0700	2.3301	1,954.1500	1.9541	(16.133)	0	0	0
2017-07-28	R208	02/11/2017	8.19	Call	Bond Future	2,357.3900	2.3574	1,980.6000	1.9806	(15.983)	0	0	0
2017-07-28	R208	02/11/2017	8.20	Call	Bond Future	2,384.7500	2.3847	2,007.1100	2.0071	(15.836)	0	0	0
2017-07-28	R208	01/02/2018	7.85	Put	Bond Future	278.2300	0.2782	388.7300	0.3887	39.715	0	0	0
2017-07-28	R208	01/02/2018			Bond Future	7.3686	100.6705	7.5167	100.2664	2.010	0.0000	0.0000	0
2017-07-28	R208	01/02/2018	7.84	Put	Bond Future	284.5400	0.2845	396.9000	0.3969	39.488	0	0	0
2017-07-28	R208	01/02/2018	7.85	Call	Bond Future	1,584.2400	1.5842	1,290.6600	1.2907	(18.531)	0	0	0
2017-07-28	R208	01/02/2018	7.83	Call	Bond Future	1,542.9100	1.5429	1,253.0500	1.2531	(18.787)	0	0	0
2017-07-28	R208	01/02/2018	7.84	Call	Bond Future	1,563.6400	1.5636	1,271.9200	1.2719	(18.656)	0	0	0
2017-07-28	R208	01/02/2018	7.83	Put	Bond Future	290.7300	0.2907	404.9500	0.4049	39.287	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
2017-07-28	R208	03/05/2018			Bond Future	7.3457	99.1619	7.5086	98.7485	2.218	0.0000	0.0000	0
2017-07-28	R208	03/05/2018	7.77	Put	Bond Future	445.6600	0.4457	586.1100	0.5861	31.515	0	0	0
2017-07-28	R208	03/05/2018	7.79	Put	Bond Future	430.8500	0.4309	567.9200	0.5679	31.814	0	0	0
2017-07-28	R208	03/05/2018	7.78	Put	Bond Future	438.3600	0.4384	577.1200	0.5771	31.654	0	0	0
2017-07-28	R208	03/05/2018	7.77	Call	Bond Future	1,517.8600	1.5179	1,244.8500	1.2448	(17.987)	0	0	0
2017-07-28	R208	03/05/2018	7.78	Call	Bond Future	1,535.6500	1.5356	1,260.9500	1.2609	(17.888)	0	0	0
2017-07-28	R208	03/05/2018	7.79	Call	Bond Future	1,553.2200	1.5532	1,276.8300	1.2768	(17.795)	0	0	0
2017-07-28	R209	03/08/2017			Bond Future	9.5244	73.8917	9.5688	73.5923	0.467	0.0000	0.0000	61,283
2017-07-28	R209	03/08/2017	9.44	Call	Bond Future	274.5800	0.2746	158.5300	0.1585	(42.265)	0	0	0
2017-07-28	R209	03/08/2017	9.43	Put	Bond Future	894.5900	0.8946	1,084.5600	1.0846	21.235	0	0	0
2017-07-28	R209	03/08/2017	9.45	Put	Bond Future	802.5800	0.8026	979.3300	0.9793	22.023	0	0	0
2017-07-28	R209	03/08/2017	9.44	Put	Bond Future	847.8700	0.8479	1,031.2800	1.0313	21.632	0	0	0
2017-07-28	R209	03/08/2017	9.45	Call	Bond Future	297.6000	0.2976	174.8900	0.1749	(41.233)	0	0	0
2017-07-28	R209	03/08/2017	9.43	Call	Bond Future	252.8800	0.2529	143.3900	0.1434	(43.297)	0	0	0
2017-07-28	R209	02/11/2017	9.52	Put	Bond Future	2,170.7500	2.1707	2,322.8500	2.3228	7.007	0	0	0
2017-07-28	R209	02/11/2017	9.75	Call	Bond Future	2,583.1300	2.5831	2,392.4700	2.3925	(7.381)	0	0	0
2017-07-28	R209	02/11/2017	8.30	Put	Bond Future	9,435.2000	9.4352	9,729.1600	9.7292	3.116	0	0	0
2017-07-28	R209	02/11/2017			Bond Future	9.5789	72.1037	9.6247	71.7984	0.478	0.0000	0.0000	17,226
2017-07-28	R209	02/11/2017	9.54	Put	Bond Future	2,099.8300	2.0998	2,248.5700	2.2486	7.083	0	0	0
2017-07-28	R209	02/11/2017	10.00	Call	Bond Future	3,638.3200	3.6383	3,412.3300	3.4123	(6.211)	0	0	0
2017-07-28	R209	02/11/2017	9.53	Put	Bond Future	2,135.0900	2.1351	2,285.5000	2.2855	7.045	0	0	0
2017-07-28	R209	02/11/2017	9.75	Put	Bond Future	1,452.6600	1.4527	1,567.2900	1.5673	7.891	0	0	6,500
2017-07-28	R209	02/11/2017	9.54	Call	Bond Future	1,839.1800	1.8392	1,682.6300	1.6826	(8.512)	0	0	0
2017-07-28	R209	02/11/2017	9.00	Put	Bond Future	4,608.3700	4.6084	4,843.4900	4.8435	5.102	0	0	0
2017-07-28	R209	02/11/2017	10.60	Put	Bond Future	244.7900	0.2448	270.8000	0.2708	10.625	0	0	1,300
2017-07-28	R209	02/11/2017	9.52	Call	Bond Future	1,775.4700	1.7755	1,622.2800	1.6223	(8.628)	0	0	0
2017-07-28	R209	02/11/2017	10.00	Put	Bond Future	904.0500	0.9041	983.3500	0.9833	8.772	0	0	3,360
2017-07-28	R209	02/11/2017	9.00	Call	Bond Future	576.1300	0.5761	505.9600	0.5060	(12.180)	0	0	4,100
2017-07-28	R209	02/11/2017	10.60	Call	Bond Future	6,609.1500	6.6091	6,329.8700	6.3299	(4.226)	0	0	0
2017-07-28	R209	02/11/2017	8.30	Call	Bond Future	62.5500	0.0625	51.2200	0.0512	(18.114)	0	0	2,800
2017-07-28	R209	02/11/2017	9.53	Call	Bond Future	1,807.1700	1.8072	1,652.2900	1.6523	(8.570)	0	0	0
2017-07-28	R209	01/02/2018	9.73	Call	Bond Future	3,054.8900	3.0549	2,878.0100	2.8780	(5.790)	0	0	0
2017-07-28	R209	01/02/2018	9.72	Call	Bond Future	3,019.2800	3.0193	2,843.5900	2.8436	(5.819)	0	0	0
2017-07-28	R209	01/02/2018			Bond Future	9.6342	73.4427	9.6813	73.1320	0.489	0.0000	0.0000	0
2017-07-28	R209	01/02/2018	9.71	Call	Bond Future	2,983.6700	2.9837	2,809.1500	2.8092	(5.849)	0	0	0
2017-07-28	R209	01/02/2018	9.71	Put	Bond Future	2,484.8000	2.4848	2,620.9200	2.6209	5.478	0	0	0
2017-07-28	R209	01/02/2018	9.73	Put	Bond Future	2,425.2500	2.4253	2,559.0100	2.5590	5.515	0	0	0
2017-07-28	R209	01/02/2018	9.72	Put	Bond Future	2,454.9800	2.4550	2,589.9300	2.5899	5.497	0	0	0
2017-07-28	R209	03/05/2018	9.85	Put	Bond Future	2,830.6500	2.8306	2,962.7900	2.9628	4.668	0	0	0
2017-07-28	R209	03/05/2018			Bond Future	9.6885	71.6740	9.7372	71.3562	0.502	0.0000	0.0000	0
2017-07-28	R209	03/05/2018	9.86	Call	Bond Future	3,912.5200	3.9125	3,725.9700	3.7260	(4.768)	0	0	0
2017-07-28	R209	03/05/2018	9.84	Call	Bond Future	3,840.6300	3.8406	3,656.0000	3.6560	(4.807)	0	0	0
2017-07-28	R209	03/05/2018	9.85	Call	Bond Future	3,876.5100	3.8765	3,690.9100	3.6909	(4.788)	0	0	0
2017-07-28	R209	03/05/2018	9.86	Put	Bond Future	2,802.6500	2.8026	2,933.8400	2.9338	4.681	0	0	0
2017-07-28	R209	03/05/2018	9.84	Put	Bond Future	2,858.8700	2.8589	2,991.9800	2.9920	4.656	0	0	0
2017-07-28	R210	03/08/2017	196.29	Put	Bond Future	11,542.8700	11.5429	11,549.6600	11.5497	0.059	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
2017-07-28	R210	03/08/2017	196.28	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R210	03/08/2017			Bond Future		184.7471	184.7471	184.7403	184.7403	(0.004)	0.0000	0.0000	1,535
2017-07-28	R210	03/08/2017	196.29	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R210	03/08/2017	196.30	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R210	03/08/2017	196.28	Put	Bond Future		11,532.8700	11.5329	11,539.6600	11.5397	0.059	0	0	0
2017-07-28	R210	03/08/2017	196.30	Put	Bond Future		11,552.8700	11.5529	11,559.6600	11.5597	0.059	0	0	0
2017-07-28	R210	02/11/2017	192.08	Put	Bond Future		6,256.3600	6.2564	6,264.4200	6.2644	0.129	0	0	0
2017-07-28	R210	02/11/2017	192.07	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R210	02/11/2017			Bond Future		185.8236	185.8236	185.8156	185.8156	(0.004)	0.0000	0.0000	754
2017-07-28	R210	02/11/2017	192.08	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R210	02/11/2017	192.09	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R210	02/11/2017	192.07	Put	Bond Future		6,246.3600	6.2464	6,254.4200	6.2544	0.129	0	0	0
2017-07-28	R210	02/11/2017	192.09	Put	Bond Future		6,266.3600	6.2664	6,274.4200	6.2744	0.129	0	0	0
2017-07-28	R210	01/02/2018			Bond Future		189.3550	189.3550	189.3475	189.3475	(0.004)	0.0000	0.0000	0
2017-07-28	R210	01/02/2018	192.36	Put	Bond Future		3,005.0100	3.0050	3,012.5100	3.0125	0.250	0	0	0
2017-07-28	R210	01/02/2018	192.38	Put	Bond Future		3,025.0100	3.0250	3,032.5100	3.0325	0.248	0	0	0
2017-07-28	R210	01/02/2018	192.37	Put	Bond Future		3,015.0100	3.0150	3,022.5100	3.0225	0.249	0	0	0
2017-07-28	R210	01/02/2018	192.36	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R210	01/02/2018	192.37	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R210	01/02/2018	192.38	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R210	03/05/2018			Bond Future		190.5658	190.5658	190.5561	190.5561	(0.005)	0.0000	0.0000	0
2017-07-28	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R210	03/05/2018	191.44	Put	Bond Future		874.2400	0.8742	883.9400	0.8839	1.110	0	0	0
2017-07-28	R210	03/05/2018	191.46	Put	Bond Future		894.2400	0.8942	903.9400	0.9039	1.085	0	0	0
2017-07-28	R210	03/05/2018	191.45	Put	Bond Future		884.2400	0.8842	893.9400	0.8939	1.097	0	0	0
2017-07-28	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R212	03/08/2017			Bond Future		148.2488	148.2488	148.2432	148.2432	(0.004)	0.0000	0.0000	3,258
2017-07-28	R212	03/08/2017	153.34	Put	Bond Future		5,091.1800	5.0912	5,096.8400	5.0968	0.111	0	0	0
2017-07-28	R212	03/08/2017	153.36	Put	Bond Future		5,111.1800	5.1112	5,116.8400	5.1168	0.111	0	0	0
2017-07-28	R212	03/08/2017	153.35	Put	Bond Future		5,101.1800	5.1012	5,106.8400	5.1068	0.111	0	0	0
2017-07-28	R212	03/08/2017	153.34	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R212	03/08/2017	153.35	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R212	03/08/2017	153.36	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R212	02/11/2017			Bond Future		151.0379	151.0379	151.0311	151.0311	(0.004)	0.0000	0.0000	3,812
2017-07-28	R212	02/11/2017	152.40	Put	Bond Future		1,362.1400	1.3621	1,368.8800	1.3689	0.495	0	0	0
2017-07-28	R212	02/11/2017	152.42	Put	Bond Future		1,382.1400	1.3821	1,388.8800	1.3889	0.488	0	0	0
2017-07-28	R212	02/11/2017	152.41	Put	Bond Future		1,372.1400	1.3721	1,378.8800	1.3789	0.491	0	0	0
2017-07-28	R212	02/11/2017	152.42	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R212	02/11/2017	152.40	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R212	02/11/2017	152.41	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R212	01/02/2018	154.71	Put	Bond Future		2,861.7500	2.8618	2,868.0800	2.8681	0.221	0	0	0
2017-07-28	R212	01/02/2018			Bond Future		151.8483	151.8483	151.8419	151.8419	(0.004)	0.0000	0.0000	0
2017-07-28	R212	01/02/2018	154.70	Put	Bond Future		2,851.7500	2.8518	2,858.0800	2.8581	0.222	0	0	0
2017-07-28	R212	01/02/2018	154.71	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R212	01/02/2018	154.69	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R212	01/02/2018	154.70	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
2017-07-28	R212	01/02/2018	154.69	Put	Bond Future	2,841.7500	2.8418	2,848.0800	2.8481	0.223	0	0	0
2017-07-28	R212	03/05/2018			Bond Future	154.7828	154.7828	154.7748	154.7748	(0.005)	0.0000	0.0000	0
2017-07-28	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-07-28	R212	03/05/2018	154.30	Call	Bond Future	482.8500	0.4828	474.8000	0.4748	(1.667)	0	0	0
2017-07-28	R212	03/05/2018	154.28	Call	Bond Future	502.8500	0.5028	494.8000	0.4948	(1.601)	0	0	0
2017-07-28	R212	03/05/2018	154.29	Call	Bond Future	492.8500	0.4928	484.8000	0.4848	(1.633)	0	0	0
2017-07-28	R213	03/08/2017	9.33	Put	Bond Future	151.5200	0.1515	214.5700	0.2146	41.612	0	0	0
2017-07-28	R213	03/08/2017			Bond Future	9.1842	86.3081	9.2387	85.9409	0.594	0.0000	0.0000	44,306
2017-07-28	R213	03/08/2017	9.35	Put	Bond Future	125.2500	0.1253	178.0400	0.1780	42.148	0	0	0
2017-07-28	R213	03/08/2017	9.34	Put	Bond Future	137.8900	0.1379	195.6500	0.1957	41.888	0	0	0
2017-07-28	R213	03/08/2017	9.33	Call	Bond Future	1,128.7900	1.1288	824.5800	0.8246	(26.950)	0	0	0
2017-07-28	R213	03/08/2017	9.34	Call	Bond Future	1,181.5900	1.1816	872.0900	0.8721	(26.194)	0	0	0
2017-07-28	R213	03/08/2017	9.35	Call	Bond Future	1,235.3200	1.2353	920.8500	0.9208	(25.457)	0	0	0
2017-07-28	R213	02/11/2017	9.36	Put	Bond Future	1,523.4900	1.5235	1,677.4800	1.6775	10.108	0	0	0
2017-07-28	R213	02/11/2017			Bond Future	9.2382	84.3497	9.2945	83.9752	0.610	0.0000	0.0000	19,898
2017-07-28	R213	02/11/2017	9.35	Put	Bond Future	1,551.5100	1.5515	1,707.5400	1.7075	10.057	0	0	0
2017-07-28	R213	02/11/2017	9.36	Call	Bond Future	2,329.9800	2.3300	2,109.5300	2.1095	(9.461)	0	0	0
2017-07-28	R213	02/11/2017	9.34	Call	Bond Future	2,254.7400	2.2547	2,038.3600	2.0384	(9.597)	0	0	0
2017-07-28	R213	02/11/2017	9.35	Call	Bond Future	2,292.2000	2.2922	2,073.7900	2.0738	(9.528)	0	0	0
2017-07-28	R213	02/11/2017	9.34	Put	Bond Future	1,579.9200	1.5799	1,737.9800	1.7380	10.004	0	0	0
2017-07-28	R213	01/02/2018	9.42	Call	Bond Future	3,038.7600	3.0388	2,821.0200	2.8210	(7.165)	0	0	0
2017-07-28	R213	01/02/2018			Bond Future	9.2944	85.9161	9.3525	85.5352	0.626	0.0000	0.0000	0
2017-07-28	R213	01/02/2018	9.43	Call	Bond Future	3,075.4700	3.0755	2,856.2400	2.8562	(7.128)	0	0	0
2017-07-28	R213	01/02/2018	9.41	Put	Bond Future	2,247.6000	2.2476	2,412.3200	2.4123	7.329	0	0	0
2017-07-28	R213	01/02/2018	9.43	Put	Bond Future	2,190.9300	2.1909	2,352.6600	2.3527	7.382	0	0	0
2017-07-28	R213	01/02/2018	9.42	Put	Bond Future	2,219.0000	2.2190	2,382.2200	2.3822	7.356	0	0	0
2017-07-28	R213	01/02/2018	9.41	Call	Bond Future	3,002.5000	3.0025	2,786.2600	2.7863	(7.202)	0	0	0
2017-07-28	R213	03/05/2018	9.57	Put	Bond Future	2,564.4400	2.5644	2,722.3800	2.7224	6.159	0	0	0
2017-07-28	R213	03/05/2018	9.56	Call	Bond Future	3,963.6500	3.9637	3,733.1200	3.7331	(5.816)	0	0	0
2017-07-28	R213	03/05/2018			Bond Future	9.3458	83.9816	9.4061	83.5919	0.645	0.0000	0.0000	0
2017-07-28	R213	03/05/2018	9.57	Call	Bond Future	4,000.4600	4.0005	3,768.7400	3.7687	(5.792)	0	0	0
2017-07-28	R213	03/05/2018	9.58	Call	Bond Future	4,037.7100	4.0377	3,804.8000	3.8048	(5.768)	0	0	0
2017-07-28	R213	03/05/2018	9.56	Put	Bond Future	2,590.9600	2.5910	2,750.0900	2.7501	6.142	0	0	0
2017-07-28	R213	03/05/2018	9.58	Put	Bond Future	2,538.4400	2.5384	2,695.1900	2.6952	6.175	0	0	0
2017-07-28	R214	03/08/2017	9.51	Call	Bond Future	91.0100	0.0910	41.1000	0.0411	(54.840)	0	0	0
2017-07-28	R214	03/08/2017			Bond Future	9.7195	73.2509	9.7639	72.9434	0.457	0.0000	0.0000	33,810
2017-07-28	R214	03/08/2017	9.52	Call	Bond Future	101.0900	0.1011	46.7300	0.0467	(53.774)	0	0	0
2017-07-28	R214	03/08/2017	9.53	Call	Bond Future	112.0300	0.1120	52.9900	0.0530	(52.700)	0	0	0
2017-07-28	R214	03/08/2017	9.51	Put	Bond Future	1,569.9700	1.5700	1,827.5200	1.8275	16.405	0	0	0
2017-07-28	R214	03/08/2017	9.53	Put	Bond Future	1,447.6100	1.4476	1,696.0300	1.6960	17.161	0	0	0
2017-07-28	R214	03/08/2017	9.52	Put	Bond Future	1,508.3000	1.5083	1,761.4000	1.7614	16.780	0	0	0
2017-07-28	R214	02/11/2017	9.60	Call	Bond Future	1,529.3800	1.5294	1,390.9200	1.3909	(9.053)	0	0	0
2017-07-28	R214	02/11/2017			Bond Future	9.7772	71.3054	9.8229	70.9920	0.468	0.0000	0.0000	14,319
2017-07-28	R214	02/11/2017	9.58	Call	Bond Future	1,472.6200	1.4726	1,337.5300	1.3375	(9.173)	0	0	0

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2017-07-28	R214	02/11/2017	9.59	Call	Bond Future	1,500.7600		1.5008	1,363.9900	1.3640	(9.113)	0	0	0
2017-07-28	R214	02/11/2017	9.60	Put	Bond Future	2,764.2500		2.7643	2,939.2300	2.9392	6.330	0	0	0
2017-07-28	R214	02/11/2017	9.58	Put	Bond Future	2,849.1000		2.8491	3,027.4500	3.0275	6.260	0	0	0
2017-07-28	R214	02/11/2017	9.59	Put	Bond Future	2,806.3800		2.8064	2,983.0500	2.9831	6.295	0	0	0
2017-07-28	R214	01/02/2018			Bond Future	9.8368		72.6296	9.8839	72.3106	0.479	0.0000	0.0000	0
2017-07-28	R214	01/02/2018	9.82	Put	Bond Future	2,900.0100		2.9000	3,050.6600	3.0507	5.195	0	0	0
2017-07-28	R214	01/02/2018	9.84	Put	Bond Future	2,833.1000		2.8331	2,981.2900	2.9813	5.231	0	0	0
2017-07-28	R214	01/02/2018	9.83	Put	Bond Future	2,866.4000		2.8664	3,015.8100	3.0158	5.212	0	0	0
2017-07-28	R214	01/02/2018	9.84	Call	Bond Future	2,854.6500		2.8546	2,683.8700	2.6839	(5.983)	0	0	0
2017-07-28	R214	01/02/2018	9.82	Call	Bond Future	2,785.4300		2.7854	2,617.1100	2.6171	(6.043)	0	0	0
2017-07-28	R214	01/02/2018	9.83	Call	Bond Future	2,819.9400		2.8199	2,650.3800	2.6504	(6.013)	0	0	0
2017-07-28	R214	03/05/2018			Bond Future	9.8922		70.6987	9.9408	70.3725	0.492	0.0000	0.0000	0
2017-07-28	R214	03/05/2018	9.98	Call	Bond Future	3,834.5400		3.8345	3,650.7400	3.6507	(4.793)	0	0	0
2017-07-28	R214	03/05/2018	9.97	Put	Bond Future	3,278.0600		3.2781	3,421.4600	3.4215	4.375	0	0	0
2017-07-28	R214	03/05/2018	9.99	Put	Bond Future	3,216.4700		3.2165	3,357.9300	3.3579	4.398	0	0	0
2017-07-28	R214	03/05/2018	9.98	Put	Bond Future	3,247.0200		3.2470	3,389.4400	3.3894	4.386	0	0	0
2017-07-28	R214	03/05/2018	9.99	Call	Bond Future	3,870.3500		3.8704	3,685.5900	3.6856	(4.774)	0	0	0
2017-07-28	R214	03/05/2018	9.97	Call	Bond Future	3,799.1100		3.7991	3,616.2900	3.6163	(4.812)	0	0	0
2017-07-28	R248	03/08/2017			Bond Future	9.7897		93.7688	9.8341	93.3792	0.454	0.0000	0.0000	62,398
2017-07-28	R248	03/08/2017	9.57	Call	Bond Future	120.1800		0.1202	55.6300	0.0556	(53.711)	0	0	0
2017-07-28	R248	03/08/2017	9.56	Put	Bond Future	2,171.8000		2.1718	2,502.1100	2.5021	15.209	0	0	0
2017-07-28	R248	03/08/2017	9.58	Put	Bond Future	2,013.3000		2.0133	2,332.9200	2.3329	15.875	0	0	0
2017-07-28	R248	03/08/2017	9.57	Put	Bond Future	2,091.9700		2.0920	2,417.0800	2.4171	15.541	0	0	0
2017-07-28	R248	03/08/2017	9.58	Call	Bond Future	132.9300		0.1329	62.8900	0.0629	(52.689)	0	0	0
2017-07-28	R248	03/08/2017	9.56	Call	Bond Future	108.4300		0.1084	49.0800	0.0491	(54.736)	0	0	0
2017-07-28	R248	02/11/2017	9.66	Put	Bond Future	3,634.4400		3.6344	3,857.5000	3.8575	6.137	0	0	0
2017-07-28	R248	02/11/2017			Bond Future	9.8496		91.0609	9.8954	90.6634	0.465	0.0000	0.0000	64,240
2017-07-28	R248	02/11/2017	9.65	Put	Bond Future	3,688.6500		3.6887	3,913.8000	3.9138	6.104	0	0	0
2017-07-28	R248	02/11/2017	9.64	Call	Bond Future	1,885.1100		1.8851	1,714.9400	1.7149	(9.027)	0	0	0
2017-07-28	R248	02/11/2017	9.65	Call	Bond Future	1,920.5600		1.9206	1,748.3000	1.7483	(8.969)	0	0	0
2017-07-28	R248	02/11/2017	9.66	Call	Bond Future	1,956.4100		1.9564	1,782.0600	1.7821	(8.912)	0	0	0
2017-07-28	R248	02/11/2017	9.64	Put	Bond Future	3,743.4200		3.7434	3,970.6600	3.9707	6.070	0	0	0
2017-07-28	R248	01/02/2018	9.90	Put	Bond Future	3,800.7400		3.8007	3,989.9900	3.9900	4.979	0	0	0
2017-07-28	R248	01/02/2018	9.89	Call	Bond Future	3,657.4600		3.6575	3,443.9400	3.4439	(5.838)	0	0	0
2017-07-28	R248	01/02/2018			Bond Future	9.9116		92.7519	9.9588	92.3476	0.476	0.0000	0.0000	0
2017-07-28	R248	01/02/2018	9.90	Call	Bond Future	3,700.7400		3.7007	3,485.7300	3.4857	(5.810)	0	0	0
2017-07-28	R248	01/02/2018	9.91	Call	Bond Future	3,744.5300		3.7445	3,528.0200	3.5280	(5.782)	0	0	0
2017-07-28	R248	01/02/2018	9.89	Put	Bond Future	3,843.7600		3.8438	4,034.5000	4.0345	4.962	0	0	0
2017-07-28	R248	01/02/2018	9.91	Put	Bond Future	3,758.3900		3.7584	3,946.1400	3.9461	4.995	0	0	0
2017-07-28	R248	03/05/2018	10.05	Put	Bond Future	4,221.1200		4.2211	4,402.4500	4.4025	4.296	0	0	0
2017-07-28	R248	03/05/2018			Bond Future	9.9692		90.0583	10.0180	89.6448	0.489	0.0000	0.0000	0
2017-07-28	R248	03/05/2018	10.07	Put	Bond Future	4,143.4400		4.1434	4,322.3500	4.3224	4.318	0	0	0
2017-07-28	R248	03/05/2018	10.06	Put	Bond Future	4,182.2800		4.1823	4,362.4000	4.3624	4.307	0	0	0
2017-07-28	R248	03/05/2018	10.05	Call	Bond Future	4,903.8700		4.9039	4,671.6400	4.6716	(4.736)	0	0	0
2017-07-28	R248	03/05/2018	10.06	Call	Bond Future	4,948.9300		4.9489	4,715.4900	4.7155	(4.717)	0	0	0
2017-07-28	R248	03/05/2018	10.07	Call	Bond Future	4,993.8500		4.9938	4,759.2000	4.7592	(4.699)	0	0	0

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<b>Total</b>											<b>1199423</b>	