



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/08/2017 TO 14/08/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-08-14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2025	02/11/2017			Bond Future	129.9941	129.9941	130.0327	130.0327	0.030	0.0000	0.0000	2,291
2017-08-14	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2025	02/11/2017	132.96	Put	Bond Future	2,965.8600	2.9659	2,927.3000	2.9273	(1.300)	0	0	0
2017-08-14	2025	02/11/2017	132.98	Put	Bond Future	2,985.8600	2.9859	2,947.3000	2.9473	(1.291)	0	0	0
2017-08-14	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2025	02/11/2017	132.97	Put	Bond Future	2,975.8600	2.9759	2,937.3000	2.9373	(1.296)	0	0	0
2017-08-14	2025	01/02/2018	133.89	Put	Bond Future	2,818.0700	2.8181	2,779.1000	2.7791	(1.383)	0	0	0
2017-08-14	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2025	01/02/2018			Bond Future	131.0719	131.0719	131.1109	131.1109	0.030	0.0000	0.0000	0
2017-08-14	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2025	01/02/2018	133.88	Put	Bond Future	2,808.0700	2.8081	2,769.1000	2.7691	(1.388)	0	0	0
2017-08-14	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2025	01/02/2018	133.90	Put	Bond Future	2,828.0700	2.8281	2,789.1000	2.7891	(1.378)	0	0	0
2017-08-14	2025	03/05/2018	133.21	Call	Bond Future	387.3100	0.3873	422.4800	0.4225	9.081	0	0	0
2017-08-14	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2025	03/05/2018			Bond Future	133.5973	133.5973	133.6325	133.6325	0.026	0.0000	0.0000	0
2017-08-14	2025	03/05/2018	133.22	Call	Bond Future	377.3100	0.3773	412.4800	0.4125	9.321	0	0	0
2017-08-14	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2025	03/05/2018	133.20	Call	Bond Future	397.3100	0.3973	432.4800	0.4325	8.852	0	0	0
2017-08-14	2029	02/11/2017			Bond Future	100.2465	100.2465	100.2418	100.2418	(0.005)	0.0000	0.0000	1,370
2017-08-14	2029	01/02/2018			Bond Future	102.1202	102.1202	102.1152	102.1152	(0.005)	0.0000	0.0000	0
2017-08-14	2029	03/05/2018			Bond Future	103.0597	103.0597	103.0512	103.0512	(0.008)	0.0000	0.0000	0
2017-08-14	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2030	02/11/2017	9.34	Call	Bond Future	807.5300	0.8075	1,021.9900	1.0220	26.558	0	0	0
2017-08-14	2030	02/11/2017			Bond Future	9.2205	93.2876	9.1891	93.5021	(0.341)	0.0000	0.0000	55,173
2017-08-14	2030	02/11/2017	9.35	Call	Bond Future	874.6900	0.8747	1,089.1500	1.0892	24.518	0	0	0
2017-08-14	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2030	02/11/2017	9.36	Call	Bond Future	941.7700	0.9418	1,156.2300	1.1562	22.772	0	0	0
2017-08-14	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2030	01/02/2018			Bond Future	9.2790	90.9943	9.2464	91.2129	(0.352)	0.0000	0.0000	0
2017-08-14	2030	01/02/2018	9.38	Call	Bond Future	672.0600	0.6721	890.6600	0.8907	32.527	0	0	0
2017-08-14	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2030	01/02/2018	9.39	Call	Bond Future	738.2600	0.7383	956.8600	0.9569	29.610	0	0	0
2017-08-14	2030	01/02/2018	9.37	Call	Bond Future	605.8000	0.6058	824.4000	0.8244	36.085	0	0	0
2017-08-14	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-08-14	2030	03/05/2018	9.51	Call	Bond Future	1,124.1100	1.1241	1,344.6800	1.3447	19.622	0	0	0
2017-08-14	2030	03/05/2018			Bond Future	9.3378	92.7050	9.3043	92.9256	(0.358)	0.0000	0.0000	0
2017-08-14	2030	03/05/2018	9.49	Call	Bond Future	994.5400	0.9945	1,215.1100	1.2151	22.178	0	0	0
2017-08-14	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2030	03/05/2018	9.50	Call	Bond Future	1,059.3600	1.0594	1,279.9300	1.2799	20.821	0	0	0
2017-08-14	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2032	02/11/2017	9.49	Put	Bond Future	1,820.4500	1.8204	1,679.2200	1.6792	(7.758)	0	0	0
2017-08-14	2032	02/11/2017	9.48	Call	Bond Future	1,953.6600	1.9537	2,039.8000	2.0398	4.409	0	0	0
2017-08-14	2032	02/11/2017			Bond Future	9.4665	91.3889	9.4349	91.6177	(0.333)	0.0000	0.0000	32,123
2017-08-14	2032	02/11/2017	9.49	Call	Bond Future	1,990.7200	1.9907	2,078.2700	2.0783	4.398	0	0	0
2017-08-14	2032	02/11/2017	9.48	Put	Bond Future	1,855.6600	1.8557	1,713.0200	1.7130	(7.687)	0	0	0
2017-08-14	2032	02/11/2017	9.50	Call	Bond Future	2,028.1700	2.0282	2,117.1500	2.1172	4.387	0	0	0
2017-08-14	2032	02/11/2017	9.50	Put	Bond Future	1,785.7000	1.7857	1,645.9000	1.6459	(7.829)	0	0	0
2017-08-14	2032	01/02/2018	9.20	Call	Bond Future	1,740.1900	1.7402	1,807.1400	1.8071	3.847	0	0	7,500
2017-08-14	2032	01/02/2018	9.45	Put	Bond Future	3,082.7000	3.0827	2,939.3100	2.9393	(4.651)	0	0	0
2017-08-14	2032	01/02/2018	9.40	Put	Bond Future	3,278.1400	3.2781	3,130.0300	3.1300	(4.518)	0	0	0
2017-08-14	2032	01/02/2018	9.56	Call	Bond Future	2,894.9000	2.8949	2,995.1900	2.9952	3.464	0	0	0
2017-08-14	2032	01/02/2018	9.55	Put	Bond Future	2,721.2500	2.7213	2,587.3500	2.5874	(4.921)	0	0	0
2017-08-14	2032	01/02/2018			Bond Future	9.5309	93.0653	9.4983	93.2986	(0.342)	0.0000	0.0000	0
2017-08-14	2032	01/02/2018	9.30	Put	Bond Future	3,694.8500	3.6949	3,537.4800	3.5375	(4.259)	0	0	0
2017-08-14	2032	01/02/2018	9.30	Call	Bond Future	2,025.4200	2.0254	2,101.2900	2.1013	3.746	0	0	7,800
2017-08-14	2032	01/02/2018	9.57	Call	Bond Future	2,932.4100	2.9324	3,033.6500	3.0337	3.452	0	0	0
2017-08-14	2032	01/02/2018	9.57	Put	Bond Future	2,653.7500	2.6538	2,521.7500	2.5218	(4.974)	0	0	0
2017-08-14	2032	01/02/2018	9.20	Put	Bond Future	4,146.3900	4.1464	3,980.1000	3.9801	(4.010)	0	0	0
2017-08-14	2032	01/02/2018	9.45	Call	Bond Future	2,502.8800	2.5029	2,592.7300	2.5927	3.590	0	0	750
2017-08-14	2032	01/02/2018	9.40	Call	Bond Future	2,337.1700	2.3372	2,422.3000	2.4223	3.642	0	0	6,800
2017-08-14	2032	01/02/2018	9.56	Put	Bond Future	2,687.3400	2.6873	2,554.3900	2.5544	(4.947)	0	0	0
2017-08-14	2032	01/02/2018	9.55	Call	Bond Future	2,857.6300	2.8576	2,956.9700	2.9570	3.476	0	0	0
2017-08-14	2032	03/05/2018	9.70	Call	Bond Future	3,818.5300	3.8185	3,930.9000	3.9309	2.943	0	0	0
2017-08-14	2032	03/05/2018	9.71	Put	Bond Future	3,030.1700	3.0302	2,907.8500	2.9079	(4.037)	0	0	0
2017-08-14	2032	03/05/2018			Bond Future	9.5917	90.6576	9.5583	90.8931	(0.348)	0.0000	0.0000	0
2017-08-14	2032	03/05/2018	9.70	Put	Bond Future	3,061.2300	3.0612	2,938.1400	2.9381	(4.021)	0	0	0
2017-08-14	2032	03/05/2018	9.71	Call	Bond Future	3,856.9300	3.8569	3,970.0700	3.9701	2.933	0	0	0
2017-08-14	2032	03/05/2018	9.72	Call	Bond Future	3,895.5200	3.8955	4,009.4200	4.0094	2.924	0	0	0
2017-08-14	2032	03/05/2018	9.72	Put	Bond Future	2,999.3700	2.9994	2,877.8100	2.8778	(4.053)	0	0	0
2017-08-14	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2033	02/11/2017	110.07	Put	Bond Future	5,644.6100	5.6446	5,649.2400	5.6492	0.082	0	0	0
2017-08-14	2033	02/11/2017			Bond Future	104.4254	104.4254	104.4208	104.4208	(0.004)	0.0000	0.0000	5,174
2017-08-14	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2033	02/11/2017	110.09	Put	Bond Future	5,664.6100	5.6646	5,669.2400	5.6692	0.082	0	0	0
2017-08-14	2033	02/11/2017	110.08	Put	Bond Future	5,654.6100	5.6546	5,659.2400	5.6592	0.082	0	0	0
2017-08-14	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2033	01/02/2018			Bond Future	106.3773	106.3773	106.3721	106.3721	(0.005)	0.0000	0.0000	0
2017-08-14	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-08-14	2033	01/02/2018	109.64	Put	Bond Future	3,262.6900	3.2627	3,267.8600	3.2679	0.158	0	0	0
2017-08-14	2033	01/02/2018	109.66	Put	Bond Future	3,282.6900	3.2827	3,287.8600	3.2879	0.157	0	0	0
2017-08-14	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2033	01/02/2018	109.65	Put	Bond Future	3,272.6900	3.2727	3,277.8600	3.2779	0.158	0	0	0
2017-08-14	2033	03/05/2018	107.71	Put	Bond Future	381.7000	0.3817	390.4900	0.3905	2.303	0	0	0
2017-08-14	2033	03/05/2018			Bond Future	107.3283	107.3283	107.3195	107.3195	(0.008)	0.0000	0.0000	0
2017-08-14	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2033	03/05/2018	107.70	Put	Bond Future	371.7000	0.3717	380.4900	0.3805	2.365	0	0	0
2017-08-14	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2033	03/05/2018	107.69	Put	Bond Future	361.7000	0.3617	370.4900	0.3705	2.430	0	0	0
2017-08-14	2037	02/11/2017	9.67	Put	Bond Future	2,736.1700	2.7362	2,560.0500	2.5600	(6.437)	0	0	0
2017-08-14	2037	02/11/2017			Bond Future	9.7971	91.1259	9.7656	91.3732	(0.321)	0.0000	0.0000	59,013
2017-08-14	2037	02/11/2017	9.66	Call	Bond Future	1,697.7000	1.6977	1,767.4900	1.7675	4.111	0	0	0
2017-08-14	2037	02/11/2017	9.66	Put	Bond Future	2,782.1500	2.7821	2,604.7000	2.6047	(6.378)	0	0	0
2017-08-14	2037	02/11/2017	9.67	Call	Bond Future	1,731.5200	1.7315	1,802.6400	1.8026	4.107	0	0	0
2017-08-14	2037	02/11/2017	9.65	Call	Bond Future	1,664.2800	1.6643	1,732.7500	1.7328	4.114	0	0	0
2017-08-14	2037	02/11/2017	9.65	Put	Bond Future	2,828.6500	2.8287	2,649.8800	2.6499	(6.320)	0	0	0
2017-08-14	2037	01/02/2018	9.82	Put	Bond Future	3,280.9100	3.2809	3,129.7500	3.1298	(4.607)	0	0	0
2017-08-14	2037	01/02/2018			Bond Future	9.8627	88.5426	9.8302	88.7946	(0.330)	0.0000	0.0000	160
2017-08-14	2037	01/02/2018	9.82	Call	Bond Future	2,949.5700	2.9496	3,050.3600	3.0504	3.417	0	0	0
2017-08-14	2037	01/02/2018	9.81	Put	Bond Future	3,320.4800	3.3205	3,168.3300	3.1683	(4.582)	0	0	0
2017-08-14	2037	01/02/2018	9.83	Call	Bond Future	2,988.1200	2.9881	3,089.9000	3.0899	3.406	0	0	0
2017-08-14	2037	01/02/2018	9.83	Put	Bond Future	3,241.7100	3.2417	3,091.5400	3.0915	(4.632)	0	0	0
2017-08-14	2037	01/02/2018	9.81	Call	Bond Future	2,911.2800	2.9113	3,011.0800	3.0111	3.428	0	0	0
2017-08-14	2037	03/05/2018	9.99	Call	Bond Future	4,162.2000	4.1622	4,278.9400	4.2789	2.805	0	0	0
2017-08-14	2037	03/05/2018	9.97	Put	Bond Future	3,767.1900	3.7672	3,627.7600	3.6278	(3.701)	0	0	0
2017-08-14	2037	03/05/2018			Bond Future	9.9284	90.2073	9.8952	90.4618	(0.335)	0.0000	0.0000	0
2017-08-14	2037	03/05/2018	9.99	Put	Bond Future	3,693.7800	3.6938	3,555.9400	3.5559	(3.732)	0	0	0
2017-08-14	2037	03/05/2018	9.97	Call	Bond Future	4,083.8800	4.0839	4,199.0300	4.1990	2.820	0	0	0
2017-08-14	2037	03/05/2018	9.98	Put	Bond Future	3,730.4900	3.7305	3,591.8500	3.5919	(3.716)	0	0	0
2017-08-14	2037	03/05/2018	9.98	Call	Bond Future	4,123.1000	4.1231	4,239.0400	4.2390	2.812	0	0	0
2017-08-14	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2038	02/11/2017			Bond Future	131.2207	131.2207	131.2142	131.2142	(0.005)	0.0000	0.0000	19,516
2017-08-14	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2038	02/11/2017	136.82	Put	Bond Future	5,599.2800	5.5993	5,605.7900	5.6058	0.116	0	0	0
2017-08-14	2038	02/11/2017	136.80	Put	Bond Future	5,579.2800	5.5793	5,585.7900	5.5858	0.117	0	0	0
2017-08-14	2038	02/11/2017	136.81	Put	Bond Future	5,589.2800	5.5893	5,595.7900	5.5958	0.116	0	0	0
2017-08-14	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2038	01/02/2018	136.95	Put	Bond Future	4,797.5800	4.7976	4,804.5300	4.8045	0.145	0	0	0
2017-08-14	2038	01/02/2018			Bond Future	132.1524	132.1524	132.1455	132.1455	(0.005)	0.0000	0.0000	0
2017-08-14	2038	01/02/2018	136.94	Put	Bond Future	4,787.5800	4.7876	4,794.5300	4.7945	0.145	0	0	0
2017-08-14	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2038	01/02/2018	136.93	Put	Bond Future	4,777.5800	4.7776	4,784.5300	4.7845	0.145	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-14	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2038	03/05/2018	132.27	Call	Bond Future	2,428.6500	2.4287	2,417.0800	2.4171	(0.476)	0	0	0
2017-08-14	2038	03/05/2018			Bond Future	134.6986	134.6986	134.6871	134.6871	(0.009)	0.0000	0.0000	0
2017-08-14	2038	03/05/2018	132.28	Call	Bond Future	2,418.6500	2.4187	2,407.0800	2.4071	(0.478)	0	0	0
2017-08-14	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2038	03/05/2018	132.29	Call	Bond Future	2,408.6500	2.4087	2,397.0800	2.3971	(0.480)	0	0	0
2017-08-14	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2040	02/11/2017	9.67	Put	Bond Future	3,578.0300	3.5780	3,374.9600	3.3750	(5.675)	0	0	0
2017-08-14	2040	02/11/2017			Bond Future	9.9134	94.2528	9.8819	94.5154	(0.318)	0.0000	0.0000	15,669
2017-08-14	2040	02/11/2017	9.66	Call	Bond Future	1,484.5000	1.4845	1,542.7700	1.5428	3.925	0	0	0
2017-08-14	2040	02/11/2017	9.66	Put	Bond Future	3,633.1500	3.6331	3,428.8300	3.4288	(5.624)	0	0	0
2017-08-14	2040	02/11/2017	9.67	Call	Bond Future	1,515.7200	1.5157	1,575.2400	1.5752	3.927	0	0	0
2017-08-14	2040	02/11/2017	9.65	Call	Bond Future	1,453.5200	1.4535	1,510.5500	1.5106	3.924	0	0	0
2017-08-14	2040	02/11/2017	9.65	Put	Bond Future	3,688.6400	3.6886	3,483.0800	3.4831	(5.573)	0	0	0
2017-08-14	2040	01/02/2018	9.89	Call	Bond Future	2,994.8400	2.9948	3,096.7400	3.0967	3.403	0	0	0
2017-08-14	2040	01/02/2018			Bond Future	9.9804	91.4766	9.9479	91.7442	(0.326)	0.0000	0.0000	0
2017-08-14	2040	01/02/2018	9.87	Call	Bond Future	2,918.2800	2.9183	3,018.1000	3.0181	3.421	0	0	0
2017-08-14	2040	01/02/2018	9.87	Put	Bond Future	3,833.0800	3.8331	3,665.2600	3.6653	(4.378)	0	0	0
2017-08-14	2040	01/02/2018	9.88	Put	Bond Future	3,787.9200	3.7879	3,621.1300	3.6211	(4.403)	0	0	0
2017-08-14	2040	01/02/2018	9.89	Put	Bond Future	3,742.8900	3.7429	3,577.1500	3.5771	(4.428)	0	0	0
2017-08-14	2040	01/02/2018	9.88	Call	Bond Future	2,956.5600	2.9566	3,057.4100	3.0574	3.411	0	0	0
2017-08-14	2040	03/05/2018	10.08	Put	Bond Future	4,163.7800	4.1638	4,014.3600	4.0144	(3.589)	0	0	0
2017-08-14	2040	03/05/2018			Bond Future	10.0476	93.1963	10.0143	93.4669	(0.331)	0.0000	0.0000	0
2017-08-14	2040	03/05/2018	10.07	Call	Bond Future	4,384.4300	4.3844	4,504.7500	4.5048	2.744	0	0	0
2017-08-14	2040	03/05/2018	10.07	Put	Bond Future	4,202.8700	4.2029	4,052.6400	4.0526	(3.574)	0	0	0
2017-08-14	2040	03/05/2018	10.08	Call	Bond Future	4,426.1700	4.4262	4,547.3000	4.5473	2.737	0	0	0
2017-08-14	2040	03/05/2018	10.06	Call	Bond Future	4,342.5600	4.3426	4,462.0700	4.4621	2.752	0	0	0
2017-08-14	2040	03/05/2018	10.06	Put	Bond Future	4,241.9400	4.2419	4,090.9000	4.0909	(3.561)	0	0	0
2017-08-14	2044	02/11/2017	9.68	Call	Bond Future	1,489.1600	1.4892	1,546.8300	1.5468	3.873	0	0	0
2017-08-14	2044	02/11/2017			Bond Future	9.9417	91.2811	9.9103	91.5458	(0.316)	0.0000	0.0000	20,734
2017-08-14	2044	02/11/2017	9.66	Call	Bond Future	1,427.5700	1.4276	1,482.7800	1.4828	3.867	0	0	0
2017-08-14	2044	02/11/2017	9.66	Put	Bond Future	3,847.6100	3.8476	3,638.1000	3.6381	(5.445)	0	0	0
2017-08-14	2044	02/11/2017	9.68	Put	Bond Future	3,733.7200	3.7337	3,526.6700	3.5267	(5.545)	0	0	0
2017-08-14	2044	02/11/2017	9.67	Call	Bond Future	1,458.1600	1.4582	1,514.5900	1.5146	3.870	0	0	0
2017-08-14	2044	02/11/2017	9.67	Put	Bond Future	3,790.3900	3.7904	3,582.1000	3.5821	(5.495)	0	0	0
2017-08-14	2044	01/02/2018	9.90	Put	Bond Future	3,873.3700	3.8734	3,704.6400	3.7046	(4.356)	0	0	0
2017-08-14	2044	01/02/2018	9.89	Call	Bond Future	2,941.5600	2.9416	3,041.6000	3.0416	3.401	0	0	0
2017-08-14	2044	01/02/2018			Bond Future	10.0068	88.5754	9.9744	88.8452	(0.324)	0.0000	0.0000	0
2017-08-14	2044	01/02/2018	9.90	Call	Bond Future	2,979.9600	2.9800	3,081.0400	3.0810	3.392	0	0	0
2017-08-14	2044	01/02/2018	9.89	Put	Bond Future	3,919.4100	3.9194	3,749.6400	3.7496	(4.332)	0	0	0
2017-08-14	2044	01/02/2018	9.91	Call	Bond Future	3,018.6200	3.0186	3,120.7400	3.1207	3.383	0	0	0
2017-08-14	2044	01/02/2018	9.91	Put	Bond Future	3,827.7400	3.8277	3,660.0500	3.6600	(4.381)	0	0	0
2017-08-14	2044	03/05/2018	10.10	Call	Bond Future	4,479.7100	4.4797	4,601.5700	4.6016	2.720	0	0	0
2017-08-14	2044	03/05/2018	10.09	Put	Bond Future	4,288.9100	4.2889	4,137.1900	4.1372	(3.537)	0	0	0
2017-08-14	2044	03/05/2018			Bond Future	10.0718	90.2407	10.0387	90.5135	(0.330)	0.0000	0.0000	0
2017-08-14	2044	03/05/2018	10.11	Call	Bond Future	4,522.0600	4.5221	4,644.7400	4.6447	2.713	0	0	0

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2017-08-14	2044	03/05/2018	10.11	Put	Bond Future	4,210.2200	4.2102	4,060.1400	4.0601	(3.565)	0	0	0
2017-08-14	2044	03/05/2018	10.10	Put	Bond Future	4,249.4100	4.2494	4,098.5100	4.0985	(3.551)	0	0	0
2017-08-14	2044	03/05/2018	10.09	Call	Bond Future	4,437.5500	4.4375	4,558.5900	4.5586	2.728	0	0	0
2017-08-14	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2046	02/11/2017	136.30	Put	Bond Future	10,586.4300	10.5864	10,592.0000	10.5920	0.053	0	0	0
2017-08-14	2046	02/11/2017			Bond Future	125.7136	125.7136	125.7080	125.7080	(0.004)	0.0000	0.0000	21,292
2017-08-14	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2046	02/11/2017	136.32	Put	Bond Future	10,606.4300	10.6064	10,612.0000	10.6120	0.053	0	0	0
2017-08-14	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2046	02/11/2017	136.31	Put	Bond Future	10,596.4300	10.5964	10,602.0000	10.6020	0.053	0	0	0
2017-08-14	2046	01/02/2018	132.92	Put	Bond Future	4,856.6700	4.8567	4,862.8000	4.8628	0.126	0	0	0
2017-08-14	2046	01/02/2018			Bond Future	128.0633	128.0633	128.0572	128.0572	(0.005)	0.0000	0.0000	0
2017-08-14	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2046	01/02/2018	132.91	Put	Bond Future	4,846.6700	4.8467	4,852.8000	4.8528	0.126	0	0	0
2017-08-14	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2046	01/02/2018	132.90	Put	Bond Future	4,836.6700	4.8367	4,842.8000	4.8428	0.127	0	0	0
2017-08-14	2046	03/05/2018	127.95	Call	Bond Future	965.3900	0.9654	954.7000	0.9547	(1.107)	0	0	0
2017-08-14	2046	03/05/2018			Bond Future	128.9154	128.9154	128.9047	128.9047	(0.008)	0.0000	0.0000	0
2017-08-14	2046	03/05/2018	127.93	Call	Bond Future	985.3900	0.9854	974.7000	0.9747	(1.085)	0	0	0
2017-08-14	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2046	03/05/2018	127.94	Call	Bond Future	975.3900	0.9754	964.7000	0.9647	(1.096)	0	0	0
2017-08-14	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2050	02/11/2017	144.66	Put	Bond Future	11,228.1800	11.2282	11,234.0900	11.2341	0.053	0	0	0
2017-08-14	2050	02/11/2017	144.67	Put	Bond Future	11,238.1800	11.2382	11,244.0900	11.2441	0.053	0	0	0
2017-08-14	2050	02/11/2017			Bond Future	133.4318	133.4318	133.4259	133.4259	(0.004)	0.0000	0.0000	21,928
2017-08-14	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2050	02/11/2017	144.65	Put	Bond Future	11,218.1800	11.2182	11,224.0900	11.2241	0.053	0	0	0
2017-08-14	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2050	01/02/2018	140.23	Put	Bond Future	5,995.0500	5.9950	6,001.6200	6.0016	0.110	0	0	0
2017-08-14	2050	01/02/2018			Bond Future	134.2350	134.2350	134.2284	134.2284	(0.005)	0.0000	0.0000	0
2017-08-14	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2050	01/02/2018	140.25	Put	Bond Future	6,015.0500	6.0150	6,021.6200	6.0216	0.109	0	0	0
2017-08-14	2050	01/02/2018	140.24	Put	Bond Future	6,005.0500	6.0050	6,011.6200	6.0116	0.109	0	0	0
2017-08-14	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2050	03/05/2018	135.61	Call	Bond Future	1,211.1300	1.2111	1,199.9200	1.1999	(0.926)	0	0	0
2017-08-14	2050	03/05/2018			Bond Future	136.8211	136.8211	136.8099	136.8099	(0.008)	0.0000	0.0000	0
2017-08-14	2050	03/05/2018	135.62	Call	Bond Future	1,201.1300	1.2011	1,189.9200	1.1899	(0.933)	0	0	0
2017-08-14	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	2050	03/05/2018	135.63	Call	Bond Future	1,191.1300	1.1911	1,179.9200	1.1799	(0.941)	0	0	0
2017-08-14	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-08-14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	AL37	02/11/2017			Index Future	556.8270	556.8270	557.6750	557.6750	0.152	0.0000	0.0000	0
2017-08-14	AL37	01/02/2018			Index Future	567.0430	567.0430	567.9090	567.9090	0.153	0.0000	0.0000	0
2017-08-14	AL37	03/05/2018			Index Future	577.7040	577.7040	578.5740	578.5740	0.151	0.0000	0.0000	0
2017-08-14	AL7T	02/11/2017			Index Future	639.6930	639.6930	641.1040	641.1040	0.221	0.0000	0.0000	0
2017-08-14	AL7T	01/02/2018			Index Future	651.4290	651.4290	652.8690	652.8690	0.221	0.0000	0.0000	0
2017-08-14	AL7T	03/05/2018			Index Future	663.6770	663.6770	665.1290	665.1290	0.219	0.0000	0.0000	0
2017-08-14	ALBI	02/11/2017			Index Future	573.5310	573.5310	574.9010	574.9010	0.239	0.0000	0.0000	616
2017-08-14	ALBI	01/02/2018			Index Future	584.0530	584.0530	585.4520	585.4520	0.240	0.0000	0.0000	0
2017-08-14	ALBI	03/05/2018			Index Future	595.0340	595.0340	596.4450	596.4450	0.237	0.0000	0.0000	0
2017-08-14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-08-14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-08-14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-14	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	EL28	02/11/2017			Bond Future	127.9652	127.9652	127.9616	127.9616	(0.003)	0.0000	0.0000	0
2017-08-14	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-14	EL28	02/11/2017	133.87	Put	Bond Future	5,904.8000	5.9048	5,908.3900	5.9084	0.061	0	0	0
2017-08-14	EL28	02/11/2017	133.89	Put	Bond Future	5,924.8000	5.9248	5,928.3900	5.9284	0.061	0	0	0
2017-08-14	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	EL28	02/11/2017	133.88	Put	Bond Future	5,914.8000	5.9148	5,918.3900	5.9184	0.061	0	0	0
2017-08-14	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	EL28	01/02/2018			Bond Future	130.3569	130.3569	130.3529	130.3529	(0.003)	0.0000	0.0000	0
2017-08-14	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	EL28	01/02/2018	132.29	Put	Bond Future	1,933.1100	1.9331	1,937.1400	1.9371	0.208	0	0	0
2017-08-14	EL28	01/02/2018	132.31	Put	Bond Future	1,953.1100	1.9531	1,957.1400	1.9571	0.206	0	0	0
2017-08-14	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	EL28	01/02/2018	132.30	Put	Bond Future	1,943.1100	1.9431	1,947.1400	1.9471	0.207	0	0	0
2017-08-14	EL28	03/05/2018	133.20	Put	Bond Future	331.5600	0.3316	340.1000	0.3401	2.576	0	0	0
2017-08-14	EL28	03/05/2018			Bond Future	132.8684	132.8684	132.8599	132.8599	(0.006)	0.0000	0.0000	0
2017-08-14	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	EL28	03/05/2018	133.19	Put	Bond Future	321.5600	0.3216	330.1000	0.3301	2.656	0	0	0
2017-08-14	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	EL28	03/05/2018	133.18	Put	Bond Future	311.5600	0.3116	320.1000	0.3201	2.741	0	0	0
2017-08-14	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	ES33	02/11/2017	10.66	Put	Bond Future	1,589.6800	1.5897	1,397.0900	1.3971	(12.115)	0	0	0
2017-08-14	ES33	02/11/2017			Bond Future	10.9209	75.5578	10.8888	75.7504	(0.293)	0.0000	0.0000	9,466
2017-08-14	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	ES33	02/11/2017	10.68	Put	Bond Future	1,466.0400	1.4660	1,273.4500	1.2734	(13.137)	0	0	0
2017-08-14	ES33	02/11/2017	10.67	Put	Bond Future	1,527.8200	1.5278	1,335.2300	1.3352	(12.606)	0	0	0
2017-08-14	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	ES33	01/02/2018	11.00	Put	Bond Future	190.4000	0.1904	0.0000	0.0000	(100.000)	0	0	0
2017-08-14	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	ES33	01/02/2018			Bond Future	11.0322	76.9439	10.9990	77.1402	(0.301)	0.0000	0.0000	0
2017-08-14	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	5.9200	0.0059	100.000	0	0	0
2017-08-14	ES33	01/02/2018	10.99	Put	Bond Future	249.6300	0.2496	53.3100	0.0533	(78.644)	0	0	0
2017-08-14	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	65.0700	0.0651	100.000	0	0	0
2017-08-14	ES33	01/02/2018	11.01	Put	Bond Future	131.2500	0.1313	0.0000	0.0000	(100.000)	0	0	0
2017-08-14	ES33	03/05/2018	11.22	Call	Bond Future	470.6000	0.4706	668.8400	0.6688	42.125	0	0	0
2017-08-14	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	ES33	03/05/2018			Bond Future	11.1385	74.5986	11.1044	74.7969	(0.306)	0.0000	0.0000	0
2017-08-14	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	ES33	03/05/2018	11.20	Call	Bond Future	355.5300	0.3555	553.7700	0.5538	55.759	0	0	0
2017-08-14	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	ES33	03/05/2018	11.21	Call	Bond Future	413.1000	0.4131	611.3400	0.6113	47.988	0	0	0
2017-08-14	ES42	02/11/2017			Bond Future	11.1710	78.0593	11.1338	78.3104	(0.333)	0.0000	0.0000	7,957
2017-08-14	ES42	01/02/2018			Bond Future	11.2789	79.4910	11.2403	79.7469	(0.342)	0.0000	0.0000	0
2017-08-14	ES42	03/05/2018			Bond Future	11.3871	76.7241	11.3474	76.9829	(0.349)	0.0000	0.0000	0
2017-08-14	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	12,420.0000	1.2420	100.000	0	0	0
2017-08-14	GOVI	02/11/2017	572.44	Put	GOVI	970.0000	0.0970	0.0000	0.0000	(100.000)	0	0	0
2017-08-14	GOVI	02/11/2017			GOVI	572.3430	572.3430	573.6920	573.6920	0.236	0.0000	0.0000	670

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-14	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	12,320.0000	1.2320	100.000	0	0	0
2017-08-14	GOVI	02/11/2017	572.46	Put	GOVI	1,170.0000	0.1170	0.0000	0.0000	(100.000)	0	0	0
2017-08-14	GOVI	02/11/2017	572.45	Put	GOVI	1,070.0000	0.1070	0.0000	0.0000	(100.000)	0	0	0
2017-08-14	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	12,520.0000	1.2520	100.000	0	0	0
2017-08-14	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	GOVI	01/02/2018			GOVI	582.8440	582.8440	584.2200	584.2200	0.236	0.0000	0.0000	0
2017-08-14	GOVI	01/02/2018	581.03	Call	GOVI	18,140.0000	1.8140	31,900.0000	3.1900	75.854	0	0	0
2017-08-14	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	GOVI	01/02/2018	581.04	Call	GOVI	18,040.0000	1.8040	31,800.0000	3.1800	76.275	0	0	0
2017-08-14	GOVI	01/02/2018	581.02	Call	GOVI	18,240.0000	1.8240	32,000.0000	3.2000	75.439	0	0	0
2017-08-14	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	GOVI	03/05/2018	590.27	Call	GOVI	35,320.0000	3.5320	49,210.0000	4.9210	39.326	0	0	0
2017-08-14	GOVI	03/05/2018	590.29	Call	GOVI	35,120.0000	3.5120	49,010.0000	4.9010	39.550	0	0	0
2017-08-14	GOVI	03/05/2018			GOVI	593.8020	593.8020	595.1910	595.1910	0.234	0.0000	0.0000	0
2017-08-14	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	GOVI	03/05/2018	590.28	Call	GOVI	35,220.0000	3.5220	49,110.0000	4.9110	39.438	0	0	0
2017-08-14	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-08-14	IGOV	02/11/2017			Index Future	251.7090	251.7090	251.6800	251.6800	(0.012)	0.0000	0.0000	1,161
2017-08-14	IGOV	01/02/2018			Index Future	256.4140	256.4140	256.3840	256.3840	(0.012)	0.0000	0.0000	0
2017-08-14	IGOV	03/05/2018			Index Future	261.3540	261.3540	261.3150	261.3150	(0.015)	0.0000	0.0000	0
2017-08-14	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-08-14	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-08-14	IS01	21/12/2017			Interest Rate Swap	99.7642	99.7642	99.7656	99.7656	0.001	0.0000	0.0000	0
2017-08-14	IS01	15/03/2018			Interest Rate Swap	99.6445	99.6445	99.6398	99.6398	(0.005)	0.0000	0.0000	0
2017-08-14	IS01	21/06/2018			Interest Rate Swap	99.7299	99.7299	99.7204	99.7204	(0.010)	0.0000	0.0000	0
2017-08-14	IS01	20/09/2018			Interest Rate Swap	99.8318	99.8318	99.8160	99.8160	(0.016)	0.0000	0.0000	0
2017-08-14	IS02	18/12/2017			Interest Rate Swap	99.7919	99.7919	99.7929	99.7929	0.001	0.0000	0.0000	0
2017-08-14	IS02	16/03/2018			Interest Rate Swap	98.9262	98.9262	98.9217	98.9217	(0.005)	0.0000	0.0000	0
2017-08-14	IS02	15/06/2018			Interest Rate Swap	98.4170	98.4170	98.4068	98.4068	(0.010)	0.0000	0.0000	0
2017-08-14	IS02	21/09/2018			Interest Rate Swap	98.2983	98.2983	98.2824	98.2824	(0.016)	0.0000	0.0000	0
2017-08-14	IS02	21/12/2018			Interest Rate Swap	98.6000	98.6000	98.5700	98.5700	(0.030)	0.0000	0.0000	0
2017-08-14	IS02	15/03/2019			Interest Rate Swap	98.9185	98.9185	98.8817	98.8817	(0.037)	0.0000	0.0000	0
2017-08-14	IS02	21/06/2019			Interest Rate Swap	99.2445	99.2445	99.1991	99.1991	(0.046)	0.0000	0.0000	0
2017-08-14	IS02	20/09/2019			Interest Rate Swap	99.5925	99.5925	99.5391	99.5391	(0.054)	0.0000	0.0000	0
2017-08-14	IS05	17/12/2020			Interest Rate Swap	95.6334	95.6334	95.5193	95.5193	(0.119)	0.0000	0.0000	0
2017-08-14	IS05	16/03/2021			Interest Rate Swap	94.8426	94.8426	94.7162	94.7162	(0.133)	0.0000	0.0000	0
2017-08-14	IS05	15/06/2021			Interest Rate Swap	94.0227	94.0227	93.8843	93.8843	(0.147)	0.0000	0.0000	0
2017-08-14	IS05	21/09/2021			Interest Rate Swap	94.1870	94.1870	94.0392	94.0392	(0.157)	0.0000	0.0000	0
2017-08-14	IS05	21/12/2021			Interest Rate Swap	96.3678	96.3678	96.2145	96.2145	(0.159)	0.0000	0.0000	51
2017-08-14	IS05	15/03/2022			Interest Rate Swap	96.4844	96.4844	96.3244	96.3244	(0.166)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-14	IS05	21/06/2022			Interest Rate Swap	97.6763	97.6763	97.5095	97.5095	(0.171)	0.0000	0.0000	0
2017-08-14	IS05	20/09/2022			Interest Rate Swap	99.8810	99.8810	99.7036	99.7036	(0.178)	0.0000	0.0000	0
2017-08-14	IS10	17/12/2025			Interest Rate Swap	94.5822	94.5822	94.3579	94.3579	(0.237)	0.0000	0.0000	0
2017-08-14	IS10	16/03/2026			Interest Rate Swap	91.5997	91.5997	91.3545	91.3545	(0.268)	0.0000	0.0000	0
2017-08-14	IS10	15/06/2026			Interest Rate Swap	90.3579	90.3579	90.0932	90.0932	(0.293)	0.0000	0.0000	0
2017-08-14	IS10	21/09/2026			Interest Rate Swap	92.5366	92.5366	92.2609	92.2609	(0.298)	0.0000	0.0000	0
2017-08-14	IS10	21/12/2026			Interest Rate Swap	96.3300	96.3300	96.0475	96.0475	(0.293)	0.0000	0.0000	0
2017-08-14	IS10	15/03/2027			Interest Rate Swap	94.8957	94.8957	94.5984	94.5984	(0.313)	0.0000	0.0000	0
2017-08-14	IS10	21/06/2027			Interest Rate Swap	96.9785	96.9785	96.6733	96.6733	(0.315)	0.0000	0.0000	0
2017-08-14	IS10	20/09/2027			Interest Rate Swap	100.7113	100.7113	100.4032	100.4032	(0.306)	0.0000	0.0000	0
2017-08-14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-08-14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-08-14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-08-14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-08-14	JBAF	16/08/2017			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017-08-14	JBAF	20/09/2017			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017-08-14	JBAF	18/10/2017			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2017-08-14	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017-08-14	JBAF	20/12/2017			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-08-14	JBAF	17/01/2018			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-08-14	JBAF	20/03/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	2,500
2017-08-14	JBAF	20/06/2018			Jibar Tradeable Future	6.6100	93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2017-08-14	JBAF	19/09/2018			Jibar Tradeable Future	6.6100	93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2017-08-14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-08-14	JBAF	19/12/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2017-08-14	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-08-14	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-08-14	R023	02/11/2017	8.56	Call	Bond Future	2,547.2600	2.5473	2,699.3800	2.6994	5.972	0	0	0
2017-08-14	R023	02/11/2017			Bond Future	7.9807	100.4548	7.9384	100.6343	(0.530)	0.0000	0.0000	53,785
2017-08-14	R023	02/11/2017	8.56	Put	Bond Future	128.9800	0.1290	101.5800	0.1016	(21.244)	0	0	0
2017-08-14	R023	02/11/2017	8.58	Put	Bond Future	119.3900	0.1194	93.6100	0.0936	(21.593)	0	0	0
2017-08-14	R023	02/11/2017	8.57	Call	Bond Future	2,583.5400	2.5835	2,736.4700	2.7365	5.919	0	0	0
2017-08-14	R023	02/11/2017	8.57	Put	Bond Future	124.1600	0.1242	97.5700	0.0976	(21.416)	0	0	0
2017-08-14	R023	02/11/2017	8.58	Call	Bond Future	2,619.8600	2.6199	2,773.6000	2.7736	5.868	0	0	0
2017-08-14	R023	01/02/2018	8.33	Put	Bond Future	793.6500	0.7936	721.5100	0.7215	(9.090)	0	0	0
2017-08-14	R023	01/02/2018			Bond Future	8.0183	102.2977	7.9733	102.4808	(0.561)	0.0000	0.0000	0
2017-08-14	R023	01/02/2018	8.32	Call	Bond Future	2,025.0500	2.0250	2,135.1500	2.1351	5.437	0	0	0
2017-08-14	R023	01/02/2018	8.32	Put	Bond Future	807.0700	0.8071	734.1000	0.7341	(9.041)	0	0	0
2017-08-14	R023	01/02/2018	8.33	Call	Bond Future	2,051.6800	2.0517	2,162.6100	2.1626	5.407	0	0	0
2017-08-14	R023	01/02/2018	8.31	Call	Bond Future	1,998.8400	1.9988	2,108.0900	2.1081	5.466	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-14	R023	01/02/2018	8.31	Put	Bond Future	820.9300	0.8209	747.1100	0.7471	(8.992)	0	0	0
2017-08-14	R023	03/05/2018	8.27	Call	Bond Future	2,033.0800	2.0331	2,136.3400	2.1363	5.079	0	0	0
2017-08-14	R023	03/05/2018			Bond Future	8.0415	100.2908	7.9943	100.4749	(0.586)	0.0000	0.0000	0
2017-08-14	R023	03/05/2018	8.27	Put	Bond Future	1,146.5500	1.1466	1,065.7100	1.0657	(7.051)	0	0	0
2017-08-14	R023	03/05/2018	8.28	Call	Bond Future	2,056.6200	2.0566	2,160.5900	2.1606	5.055	0	0	0
2017-08-14	R023	03/05/2018	8.29	Put	Bond Future	1,116.9700	1.1170	1,037.5500	1.0375	(7.110)	0	0	0
2017-08-14	R023	03/05/2018	8.28	Put	Bond Future	1,131.5200	1.1315	1,051.3900	1.0514	(7.082)	0	0	0
2017-08-14	R023	03/05/2018	8.29	Call	Bond Future	2,080.6200	2.0806	2,185.3000	2.1853	5.031	0	0	0
2017-08-14	R035	02/11/2017	9.61	Put	Bond Future	797.6200	0.7976	508.3900	0.5084	(36.262)	0	0	0
2017-08-14	R035	02/11/2017			Bond Future	9.7107	94.7029	9.6741	94.9922	(0.378)	0.0000	0.0000	12,213
2017-08-14	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R035	02/11/2017	9.60	Put	Bond Future	877.3600	0.8774	588.1300	0.5881	(32.966)	0	0	0
2017-08-14	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R035	02/11/2017	9.59	Put	Bond Future	957.2000	0.9572	667.9700	0.6680	(30.216)	0	0	0
2017-08-14	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	54.0600	0.0541	100.000	0	0	0
2017-08-14	R035	01/02/2018	9.73	Put	Bond Future	396.6000	0.3966	101.8400	0.1018	(74.322)	0	0	0
2017-08-14	R035	01/02/2018			Bond Future	9.7810	96.4404	9.7431	96.7351	(0.388)	0.0000	0.0000	0
2017-08-14	R035	01/02/2018	9.75	Put	Bond Future	240.7000	0.2407	0.0000	0.0000	(100.000)	0	0	0
2017-08-14	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R035	01/02/2018	9.74	Put	Bond Future	318.6000	0.3186	23.8400	0.0238	(92.517)	0	0	0
2017-08-14	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R035	03/05/2018			Bond Future	9.8439	93.7528	9.8051	94.0508	(0.395)	0.0000	0.0000	0
2017-08-14	R035	03/05/2018	9.90	Call	Bond Future	427.6600	0.4277	725.7500	0.7258	69.703	0	0	0
2017-08-14	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R035	03/05/2018	9.91	Call	Bond Future	503.6200	0.5036	801.7100	0.8017	59.189	0	0	0
2017-08-14	R035	03/05/2018	9.89	Call	Bond Future	351.6100	0.3516	649.7000	0.6497	84.779	0	0	0
2017-08-14	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R186	02/11/2017	8.89	Put	Bond Future	1,002.9300	1.0029	890.9700	0.8910	(11.163)	0	0	0
2017-08-14	R186	02/11/2017	8.88	Call	Bond Future	2,381.5700	2.3816	2,514.0800	2.5141	5.564	0	0	0
2017-08-14	R186	02/11/2017	8.75	Put	Bond Future	1,368.1000	1.3681	1,233.0300	1.2330	(9.873)	0	0	2,500
2017-08-14	R186	02/11/2017			Bond Future	8.6753	115.3056	8.6385	115.5517	(0.424)	0.0000	0.0000	157,554
2017-08-14	R186	02/11/2017	8.75	Call	Bond Future	1,865.0400	1.8650	1,976.0700	1.9761	5.953	0	0	0
2017-08-14	R186	02/11/2017	8.89	Call	Bond Future	2,423.7900	2.4238	2,557.9300	2.5579	5.534	0	0	0
2017-08-14	R186	02/11/2017	8.88	Put	Bond Future	1,026.3600	1.0264	912.7700	0.9128	(11.067)	0	0	0
2017-08-14	R186	02/11/2017	8.90	Call	Bond Future	2,466.5800	2.4666	2,602.3400	2.6023	5.504	0	0	0
2017-08-14	R186	02/11/2017	8.90	Put	Bond Future	980.1200	0.9801	869.7800	0.8698	(11.258)	0	0	0
2017-08-14	R186	02/11/2017	9.00	Call	Bond Future	2,912.4800	2.9125	3,064.0100	3.0640	5.203	0	0	0
2017-08-14	R186	02/11/2017	9.00	Put	Bond Future	772.8500	0.7728	678.2800	0.6783	(12.237)	0	0	5,000
2017-08-14	R186	01/02/2018	9.00	Call	Bond Future	3,289.0700	3.2891	3,430.1300	3.4301	4.289	0	0	0
2017-08-14	R186	01/02/2018	9.25	Call	Bond Future	4,368.8300	4.3688	4,535.6700	4.5357	3.819	0	0	0
2017-08-14	R186	01/02/2018	8.50	Put	Bond Future	3,097.5000	3.0975	2,931.3500	2.9313	(5.364)	0	0	0
2017-08-14	R186	01/02/2018	8.96	Call	Bond Future	3,128.7100	3.1287	3,265.3900	3.2654	4.369	0	0	0
2017-08-14	R186	01/02/2018			Bond Future	8.7281	112.1210	8.6896	112.3719	(0.441)	0.0000	0.0000	198
2017-08-14	R186	01/02/2018	8.50	Call	Bond Future	1,597.8900	1.5979	1,682.6900	1.6827	5.307	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-14	R186	01/02/2018	7.75	Put	Bond Future	6,947.8200		6.9478	6,718.8900	6.7189	(3.295)	0	0	0
2017-08-14	R186	01/02/2018	7.75	Call	Bond Future	323.9800		0.3240	346.0000	0.3460	6.797	0	0	1,460
2017-08-14	R186	01/02/2018	9.00	Put	Bond Future	1,535.5100		1.5355	1,425.6200	1.4256	(7.157)	0	0	6,200
2017-08-14	R186	01/02/2018	9.25	Put	Bond Future	1,035.4700		1.0355	951.3600	0.9514	(8.123)	0	0	820
2017-08-14	R186	01/02/2018	8.96	Put	Bond Future	1,630.7800		1.6308	1,516.5100	1.5165	(7.007)	0	0	0
2017-08-14	R186	01/02/2018	8.75	Put	Bond Future	2,209.9000		2.2099	2,071.9400	2.0719	(6.243)	0	0	820
2017-08-14	R186	01/02/2018	8.97	Call	Bond Future	3,168.5200		3.1685	3,306.3000	3.3063	4.348	0	0	0
2017-08-14	R186	01/02/2018	8.98	Call	Bond Future	3,208.5700		3.2086	3,347.4500	3.3475	4.328	0	0	0
2017-08-14	R186	01/02/2018	8.98	Put	Bond Future	1,582.7200		1.5827	1,470.6500	1.4706	(7.081)	0	0	0
2017-08-14	R186	01/02/2018	8.75	Call	Bond Future	2,352.7000		2.3527	2,465.6900	2.4657	4.803	0	0	0
2017-08-14	R186	01/02/2018	8.97	Put	Bond Future	1,606.6100		1.6066	1,493.4400	1.4934	(7.044)	0	0	0
2017-08-14	R186	03/05/2018	8.92	Call	Bond Future	3,384.0900		3.3841	3,511.6500	3.5117	3.769	0	0	0
2017-08-14	R186	03/05/2018	8.91	Put	Bond Future	2,507.5800		2.5076	2,381.2900	2.3813	(5.036)	0	0	0
2017-08-14	R186	03/05/2018			Bond Future	8.7771		114.2290	8.7374	114.4820	(0.453)	0.0000	0.0000	0
2017-08-14	R186	03/05/2018	8.93	Call	Bond Future	3,420.2400		3.4202	3,548.6700	3.5487	3.755	0	0	0
2017-08-14	R186	03/05/2018	8.93	Put	Bond Future	2,453.4900		2.4535	2,328.9400	2.3289	(5.076)	0	0	0
2017-08-14	R186	03/05/2018	8.92	Put	Bond Future	2,480.2300		2.4802	2,354.8100	2.3548	(5.057)	0	0	0
2017-08-14	R186	03/05/2018	8.91	Call	Bond Future	3,348.5100		3.3485	3,475.2000	3.4752	3.783	0	0	0
2017-08-14	R197	02/11/2017	305.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R197	02/11/2017	305.15	Put	Bond Future	3,833.6500		3.8337	3,848.1000	3.8481	0.377	0	0	0
2017-08-14	R197	02/11/2017			Bond Future	301.3163		301.3163	301.3019	301.3019	(0.005)	0.0000	0.0000	2,350
2017-08-14	R197	02/11/2017	305.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R197	02/11/2017	305.17	Put	Bond Future	3,853.6500		3.8537	3,868.1000	3.8681	0.375	0	0	0
2017-08-14	R197	02/11/2017	305.16	Put	Bond Future	3,843.6500		3.8437	3,858.1000	3.8581	0.376	0	0	0
2017-08-14	R197	02/11/2017	305.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R197	01/02/2018	301.68	Put	Bond Future	1,780.2300		1.7802	1,795.7900	1.7958	0.874	0	0	0
2017-08-14	R197	01/02/2018			Bond Future	299.8998		299.8998	299.8842	299.8842	(0.005)	0.0000	0.0000	0
2017-08-14	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R197	01/02/2018	301.67	Put	Bond Future	1,770.2300		1.7702	1,785.7900	1.7858	0.879	0	0	0
2017-08-14	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R197	01/02/2018	301.66	Put	Bond Future	1,760.2300		1.7602	1,775.7900	1.7758	0.884	0	0	0
2017-08-14	R197	03/05/2018	304.46	Call	Bond Future	1,218.0800		1.2181	1,191.9400	1.1919	(2.146)	0	0	0
2017-08-14	R197	03/05/2018			Bond Future	305.6781		305.6781	305.6519	305.6519	(0.009)	0.0000	0.0000	0
2017-08-14	R197	03/05/2018	304.44	Call	Bond Future	1,238.0800		1.2381	1,211.9400	1.2119	(2.111)	0	0	0
2017-08-14	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R197	03/05/2018	304.45	Call	Bond Future	1,228.0800		1.2281	1,201.9400	1.2019	(2.129)	0	0	0
2017-08-14	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R202	02/11/2017	253.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R202	02/11/2017			Bond Future	242.4106		242.4106	242.3998	242.3998	(0.004)	0.0000	0.0000	28,740
2017-08-14	R202	02/11/2017	253.89	Put	Bond Future	11,479.4400		11.4794	11,490.2400	11.4902	0.094	0	0	0
2017-08-14	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R202	02/11/2017	253.91	Put	Bond Future	11,499.4400		11.4994	11,510.2400	11.5102	0.094	0	0	0
2017-08-14	R202	02/11/2017	253.90	Put	Bond Future	11,489.4400		11.4894	11,500.2400	11.5002	0.094	0	0	0
2017-08-14	R202	02/11/2017	253.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-14	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R202	01/02/2018	249.06	Put	Bond Future	5,862.3600	5.8624	5,874.0700	5.8741	0.200	0	0	0
2017-08-14	R202	01/02/2018			Bond Future	243.1976	243.1976	243.1859	243.1859	(0.005)	0.0000	0.0000	0
2017-08-14	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R202	01/02/2018	249.08	Put	Bond Future	5,882.3600	5.8824	5,894.0700	5.8941	0.199	0	0	0
2017-08-14	R202	01/02/2018	249.07	Put	Bond Future	5,872.3600	5.8724	5,884.0700	5.8841	0.199	0	0	0
2017-08-14	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R202	03/05/2018	247.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R202	03/05/2018	247.47	Call	Bond Future	413.4400	0.4134	393.0400	0.3930	(4.934)	0	0	0
2017-08-14	R202	03/05/2018			Bond Future	247.8834	247.8834	247.8630	247.8630	(0.008)	0.0000	0.0000	0
2017-08-14	R202	03/05/2018	247.48	Call	Bond Future	403.4400	0.4034	383.0400	0.3830	(5.057)	0	0	0
2017-08-14	R202	03/05/2018	247.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R202	03/05/2018	247.49	Call	Bond Future	393.4400	0.3934	373.0400	0.3730	(5.185)	0	0	0
2017-08-14	R202	03/05/2018	247.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R204	02/11/2017	7.76	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017-08-14	R204	02/11/2017			Bond Future	7.0489	104.0331	7.0198	104.0642	(0.413)	0.0000	0.0000	47,386
2017-08-14	R204	02/11/2017	7.75	Call	Bond Future	745.4100	0.7454	776.4900	0.7765	4.170	0	0	0
2017-08-14	R204	02/11/2017	7.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017-08-14	R204	02/11/2017	7.76	Call	Bond Future	755.9800	0.7560	787.0600	0.7871	4.111	0	0	0
2017-08-14	R204	02/11/2017	7.74	Call	Bond Future	734.8300	0.7348	765.9200	0.7659	4.231	0	0	0
2017-08-14	R204	02/11/2017	7.74	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017-08-14	R204	01/02/2018	7.27	Call	Bond Future	383.8000	0.3838	404.8000	0.4048	5.472	0	0	0
2017-08-14	R204	01/02/2018			Bond Future	6.9369	101.9036	6.8988	101.9355	(0.549)	0.0000	0.0000	0
2017-08-14	R204	01/02/2018	7.25	Call	Bond Future	371.7700	0.3718	392.4200	0.3924	5.555	0	0	0
2017-08-14	R204	01/02/2018	7.25	Put	Bond Future	109.6300	0.1096	98.3600	0.0984	(10.280)	0	0	0
2017-08-14	R204	01/02/2018	7.27	Put	Bond Future	104.9500	0.1049	94.0300	0.0940	(10.405)	0	0	0
2017-08-14	R204	01/02/2018	7.26	Call	Bond Future	377.7700	0.3778	398.5900	0.3986	5.511	0	0	0
2017-08-14	R204	01/02/2018	7.26	Put	Bond Future	107.2700	0.1073	96.1700	0.0962	(10.348)	0	0	0
2017-08-14	R204	03/05/2018	7.10	Put	Bond Future	117.7500	0.1178	107.2700	0.1073	(8.900)	0	0	0
2017-08-14	R204	03/05/2018			Bond Future	6.6657	103.8195	6.6159	103.8496	(0.747)	0.0000	0.0000	0
2017-08-14	R204	03/05/2018	7.09	Call	Bond Future	375.3300	0.3753	394.8700	0.3949	5.206	0	0	0
2017-08-14	R204	03/05/2018	7.09	Put	Bond Future	119.3800	0.1194	108.8000	0.1088	(8.862)	0	0	0
2017-08-14	R204	03/05/2018	7.10	Call	Bond Future	379.7200	0.3797	399.3600	0.3994	5.172	0	0	0
2017-08-14	R204	03/05/2018	7.08	Call	Bond Future	370.9600	0.3710	390.3900	0.3904	5.238	0	0	0
2017-08-14	R204	03/05/2018	7.08	Put	Bond Future	121.0300	0.1210	110.3400	0.1103	(8.833)	0	0	0
2017-08-14	R207	02/11/2017	8.04	Put	Bond Future	7.9600	0.0080	5.2800	0.0053	(33.668)	0	0	0
2017-08-14	R207	02/11/2017	8.03	Call	Bond Future	1,274.5400	1.2745	1,348.2800	1.3483	5.786	0	0	0
2017-08-14	R207	02/11/2017			Bond Future	7.3870	101.9781	7.3484	102.0547	(0.522)	0.0000	0.0000	40,855
2017-08-14	R207	02/11/2017	8.04	Call	Bond Future	1,293.5000	1.2935	1,367.4000	1.3674	5.713	0	0	0
2017-08-14	R207	02/11/2017	8.03	Put	Bond Future	8.5300	0.0085	5.6900	0.0057	(33.294)	0	0	0
2017-08-14	R207	02/11/2017	8.05	Call	Bond Future	1,312.4800	1.3125	1,386.5400	1.3865	5.643	0	0	0
2017-08-14	R207	02/11/2017	8.05	Put	Bond Future	7.4200	0.0074	4.9000	0.0049	(33.962)	0	0	0
2017-08-14	R207	01/02/2018	7.61	Put	Bond Future	278.2800	0.2783	247.7700	0.2478	(10.964)	0	0	0
2017-08-14	R207	01/02/2018	7.60	Call	Bond Future	678.8900	0.6789	726.1700	0.7262	6.964	0	0	0
2017-08-14	R207	01/02/2018			Bond Future	7.3771	100.2079	7.3330	100.2862	(0.597)	0.0000	0.0000	0
2017-08-14	R207	01/02/2018	7.61	Call	Bond Future	690.6400	0.6906	738.3700	0.7384	6.911	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-14	R207	01/02/2018	7.60	Put	Bond Future	284.1800	0.2842	253.2200	0.2532	(10.895)	0	0	0
2017-08-14	R207	01/02/2018	7.62	Call	Bond Future	702.4800	0.7025	750.6600	0.7507	6.859	0	0	0
2017-08-14	R207	01/02/2018	7.62	Put	Bond Future	272.4700	0.2725	242.4100	0.2424	(11.032)	0	0	0
2017-08-14	R207	03/05/2018	7.57	Call	Bond Future	726.0800	0.7261	770.6600	0.7707	6.140	0	0	0
2017-08-14	R207	03/05/2018	7.56	Put	Bond Future	389.1900	0.3892	356.0800	0.3561	(8.507)	0	0	0
2017-08-14	R207	03/05/2018			Bond Future	7.3499	102.0919	7.3003	102.1692	(0.674)	0.0000	0.0000	0
2017-08-14	R207	03/05/2018	7.58	Call	Bond Future	736.0800	0.7361	781.0000	0.7810	6.103	0	0	0
2017-08-14	R207	03/05/2018	7.58	Put	Bond Future	377.7000	0.3777	345.2800	0.3453	(8.584)	0	0	0
2017-08-14	R207	03/05/2018	7.57	Put	Bond Future	383.2400	0.3832	350.4800	0.3505	(8.548)	0	0	0
2017-08-14	R207	03/05/2018	7.56	Call	Bond Future	716.4900	0.7165	760.7200	0.7607	6.173	0	0	0
2017-08-14	R208	02/11/2017	8.19	Call	Bond Future	1,848.9400	1.8489	1,950.8800	1.9509	5.513	0	0	0
2017-08-14	R208	02/11/2017	8.18	Put	Bond Future	28.3100	0.0283	20.6000	0.0206	(27.234)	0	0	0
2017-08-14	R208	02/11/2017			Bond Future	7.5555	98.3210	7.5179	98.4303	(0.498)	0.0000	0.0000	32,234
2017-08-14	R208	02/11/2017	8.20	Call	Bond Future	1,875.8700	1.8759	1,978.1500	1.9781	5.452	0	0	0
2017-08-14	R208	02/11/2017	8.20	Put	Bond Future	25.3400	0.0253	18.3200	0.0183	(27.703)	0	0	0
2017-08-14	R208	02/11/2017	8.19	Put	Bond Future	26.7900	0.0268	19.4300	0.0194	(27.473)	0	0	0
2017-08-14	R208	02/11/2017	8.18	Call	Bond Future	1,822.0600	1.8221	1,923.6500	1.9237	5.576	0	0	0
2017-08-14	R208	01/02/2018	7.85	Put	Bond Future	450.7300	0.4507	407.5400	0.4075	(9.582)	0	0	0
2017-08-14	R208	01/02/2018			Bond Future	7.5688	100.1247	7.5278	100.2362	(0.542)	0.0000	0.0000	0
2017-08-14	R208	01/02/2018	7.84	Call	Bond Future	1,193.0200	1.1930	1,260.7600	1.2608	5.678	0	0	0
2017-08-14	R208	01/02/2018	7.84	Put	Bond Future	459.7200	0.4597	415.9500	0.4159	(9.521)	0	0	0
2017-08-14	R208	01/02/2018	7.85	Call	Bond Future	1,210.9400	1.2109	1,279.2600	1.2793	5.642	0	0	0
2017-08-14	R208	01/02/2018	7.83	Call	Bond Future	1,175.2400	1.1752	1,242.3800	1.2424	5.713	0	0	0
2017-08-14	R208	01/02/2018	7.83	Put	Bond Future	468.8600	0.4689	424.4900	0.4245	(9.463)	0	0	0
2017-08-14	R208	03/05/2018	7.77	Call	Bond Future	1,162.4500	1.1625	1,225.1600	1.2252	5.395	0	0	0
2017-08-14	R208	03/05/2018			Bond Future	7.5651	98.6056	7.5211	98.7169	(0.582)	0.0000	0.0000	0
2017-08-14	R208	03/05/2018	7.77	Put	Bond Future	646.5400	0.6465	597.9400	0.5979	(7.517)	0	0	0
2017-08-14	R208	03/05/2018	7.78	Call	Bond Future	1,177.9100	1.1779	1,241.1100	1.2411	5.365	0	0	0
2017-08-14	R208	03/05/2018	7.79	Put	Bond Future	627.3900	0.6274	579.7600	0.5798	(7.592)	0	0	0
2017-08-14	R208	03/05/2018	7.78	Put	Bond Future	636.9100	0.6369	588.8000	0.5888	(7.554)	0	0	0
2017-08-14	R208	03/05/2018	7.79	Call	Bond Future	1,193.4700	1.1935	1,257.1500	1.2572	5.336	0	0	0
2017-08-14	R209	02/11/2017	9.54	Call	Bond Future	1,379.0800	1.3791	1,438.7400	1.4387	4.326	0	0	0
2017-08-14	R209	02/11/2017	9.52	Put	Bond Future	2,346.6700	2.3467	2,196.4200	2.1964	(6.403)	0	0	0
2017-08-14	R209	02/11/2017	9.00	Put	Bond Future	5,007.9800	5.0080	4,814.2900	4.8143	(3.868)	0	0	0
2017-08-14	R209	02/11/2017	10.60	Put	Bond Future	227.4300	0.2274	193.7100	0.1937	(14.827)	0	0	1,300
2017-08-14	R209	02/11/2017	9.75	Call	Bond Future	2,050.5900	2.0506	2,135.8900	2.1359	4.160	0	0	0
2017-08-14	R209	02/11/2017	8.30	Put	Bond Future	10,024.7500	10.0248	9,817.3100	9.8173	(2.069)	0	0	0
2017-08-14	R209	02/11/2017	9.88	Put	Bond Future	1,201.0300	1.2010	1,095.0700	1.0951	(8.822)	0	0	1,350
2017-08-14	R209	02/11/2017			Bond Future	9.6735	71.4755	9.6421	71.6831	(0.325)	0.0000	0.0000	84,138
2017-08-14	R209	02/11/2017	9.54	Put	Bond Future	2,267.9600	2.2680	2,120.0000	2.1200	(6.524)	0	0	0
2017-08-14	R209	02/11/2017	9.52	Call	Bond Future	1,323.1600	1.3232	1,380.5300	1.3805	4.336	0	0	0
2017-08-14	R209	02/11/2017	10.00	Call	Bond Future	3,043.3500	3.0433	3,159.8000	3.1598	3.826	0	0	0
2017-08-14	R209	02/11/2017	10.00	Put	Bond Future	937.3100	0.9373	846.1400	0.8461	(9.727)	0	0	3,360
2017-08-14	R209	02/11/2017	9.53	Put	Bond Future	2,307.0900	2.3071	2,157.9800	2.1580	(6.463)	0	0	0
2017-08-14	R209	02/11/2017	9.00	Call	Bond Future	347.5100	0.3475	361.4400	0.3614	4.009	0	0	4,100
2017-08-14	R209	02/11/2017	10.60	Call	Bond Future	5,963.5600	5.9636	6,137.4600	6.1375	2.916	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-14	R209	02/11/2017	9.75	Put	Bond Future	1,548.3500	1.5484	1,426.0300	1.4260	(7.900)	0	0	6,500
2017-08-14	R209	02/11/2017	8.30	Call	Bond Future	23.8700	0.0239	24.0500	0.0240	0.754	0	0	2,800
2017-08-14	R209	02/11/2017	9.88	Call	Bond Future	2,544.2100	2.5442	2,645.8700	2.6459	3.996	0	0	0
2017-08-14	R209	02/11/2017	9.53	Call	Bond Future	1,350.9400	1.3509	1,409.4500	1.4094	4.331	0	0	0
2017-08-14	R209	02/11/2017	9.58	Call	Bond Future	1,495.1800	1.4952	1,559.5300	1.5595	4.304	0	0	0
2017-08-14	R209	02/11/2017	9.58	Put	Bond Future	2,115.9200	2.1159	1,972.6500	1.9726	(6.771)	0	0	1,350
2017-08-14	R209	02/11/2017	9.33	Put	Bond Future	3,184.1100	3.1841	3,014.0800	3.0141	(5.340)	0	0	0
2017-08-14	R209	02/11/2017	9.33	Call	Bond Future	862.5400	0.8625	900.1300	0.9001	4.358	0	0	1,350
2017-08-14	R209	01/02/2018	10.10	Call	Bond Future	3,948.4900	3.9485	4,067.3500	4.0674	3.010	0	0	0
2017-08-14	R209	01/02/2018	9.73	Call	Bond Future	2,586.3500	2.5863	2,674.4300	2.6744	3.406	0	0	0
2017-08-14	R209	01/02/2018	9.71	Put	Bond Future	2,678.8400	2.6788	2,553.6300	2.5536	(4.674)	0	0	0
2017-08-14	R209	01/02/2018	9.72	Call	Bond Future	2,553.8800	2.5539	2,641.1100	2.6411	3.416	0	0	0
2017-08-14	R209	01/02/2018			Bond Future	9.7340	72.7866	9.7017	72.9982	(0.332)	0.0000	0.0000	0
2017-08-14	R209	01/02/2018	9.73	Put	Bond Future	2,612.7900	2.6128	2,489.2800	2.4893	(4.727)	0	0	0
2017-08-14	R209	01/02/2018	9.71	Call	Bond Future	2,521.6300	2.5216	2,608.0100	2.6080	3.426	0	0	0
2017-08-14	R209	01/02/2018	10.10	Put	Bond Future	1,619.6400	1.6196	1,526.9100	1.5269	(5.725)	0	0	3,000
2017-08-14	R209	01/02/2018	9.72	Put	Bond Future	2,645.6600	2.6457	2,521.3000	2.5213	(4.701)	0	0	0
2017-08-14	R209	01/02/2018	10.00	Call	Bond Future	3,554.3700	3.5544	3,665.1400	3.6651	3.116	0	0	0
2017-08-14	R209	01/02/2018	10.00	Put	Bond Future	1,850.2900	1.8503	1,749.4700	1.7495	(5.449)	0	0	7,500
2017-08-14	R209	03/05/2018	9.85	Put	Bond Future	3,017.6600	3.0177	2,902.5200	2.9025	(3.816)	0	0	0
2017-08-14	R209	03/05/2018			Bond Future	9.7913	71.0055	9.7583	71.2194	(0.338)	0.0000	0.0000	0
2017-08-14	R209	03/05/2018	9.85	Call	Bond Future	3,395.0600	3.3951	3,493.8300	3.4938	2.909	0	0	0
2017-08-14	R209	03/05/2018	9.86	Call	Bond Future	3,429.0800	3.4291	3,528.5300	3.5285	2.900	0	0	0
2017-08-14	R209	03/05/2018	9.86	Put	Bond Future	2,987.6700	2.9877	2,873.2100	2.8732	(3.831)	0	0	0
2017-08-14	R209	03/05/2018	9.84	Call	Bond Future	3,361.2000	3.3612	3,459.2900	3.4593	2.918	0	0	0
2017-08-14	R209	03/05/2018	9.84	Put	Bond Future	3,047.9000	3.0479	2,932.0800	2.9321	(3.800)	0	0	0
2017-08-14	R210	02/11/2017	192.08	Put	Bond Future	5,880.3400	5.8803	5,889.0900	5.8891	0.149	0	0	0
2017-08-14	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R210	02/11/2017			Bond Future	186.1997	186.1997	186.1909	186.1909	(0.005)	0.0000	0.0000	2,179
2017-08-14	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R210	02/11/2017	192.07	Put	Bond Future	5,870.3400	5.8703	5,879.0900	5.8791	0.149	0	0	0
2017-08-14	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R210	02/11/2017	192.09	Put	Bond Future	5,890.3400	5.8903	5,899.0900	5.8991	0.149	0	0	0
2017-08-14	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R210	01/02/2018			Bond Future	189.6799	189.6799	189.6704	189.6704	(0.005)	0.0000	0.0000	0
2017-08-14	R210	01/02/2018	192.36	Put	Bond Future	2,680.0600	2.6801	2,689.5700	2.6896	0.355	0	0	0
2017-08-14	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R210	01/02/2018	192.38	Put	Bond Future	2,700.0600	2.7001	2,709.5700	2.7096	0.352	0	0	0
2017-08-14	R210	01/02/2018	192.37	Put	Bond Future	2,690.0600	2.6901	2,699.5700	2.6996	0.354	0	0	0
2017-08-14	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R210	03/05/2018	191.44	Put	Bond Future	554.3000	0.5543	570.4000	0.5704	2.905	0	0	0
2017-08-14	R210	03/05/2018			Bond Future	190.8857	190.8857	190.8696	190.8696	(0.008)	0.0000	0.0000	0
2017-08-14	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R210	03/05/2018	191.46	Put	Bond Future	574.3000	0.5743	590.4000	0.5904	2.803	0	0	0
2017-08-14	R210	03/05/2018	191.45	Put	Bond Future	564.3000	0.5643	580.4000	0.5804	2.853	0	0	0
2017-08-14	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-14	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R212	02/11/2017			Bond Future	151.1617	151.1617	151.1228	151.1228	(0.026)	0.0000	0.0000	4,256
2017-08-14	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R212	02/11/2017	152.40	Put	Bond Future	1,238.2700	1.2383	1,277.1500	1.2772	3.140	0	0	0
2017-08-14	R212	02/11/2017	152.42	Put	Bond Future	1,258.2700	1.2583	1,297.1500	1.2972	3.090	0	0	0
2017-08-14	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R212	02/11/2017	152.41	Put	Bond Future	1,248.2700	1.2483	1,287.1500	1.2872	3.115	0	0	0
2017-08-14	R212	01/02/2018	154.71	Put	Bond Future	2,782.8600	2.7829	2,822.8000	2.8228	1.435	0	0	0
2017-08-14	R212	01/02/2018			Bond Future	151.9271	151.9271	151.8872	151.8872	(0.026)	0.0000	0.0000	0
2017-08-14	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R212	01/02/2018	154.70	Put	Bond Future	2,772.8600	2.7729	2,812.8000	2.8128	1.440	0	0	0
2017-08-14	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R212	01/02/2018	154.69	Put	Bond Future	2,762.8600	2.7629	2,802.8000	2.8028	1.446	0	0	0
2017-08-14	R212	03/05/2018	154.30	Call	Bond Future	554.4100	0.5544	508.4300	0.5084	(8.294)	0	0	0
2017-08-14	R212	03/05/2018			Bond Future	154.8544	154.8544	154.8084	154.8084	(0.030)	0.0000	0.0000	0
2017-08-14	R212	03/05/2018	154.28	Call	Bond Future	574.4100	0.5744	528.4300	0.5284	(8.005)	0	0	0
2017-08-14	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R212	03/05/2018	154.29	Call	Bond Future	564.4100	0.5644	518.4300	0.5184	(8.147)	0	0	0
2017-08-14	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-14	R213	02/11/2017	9.36	Put	Bond Future	1,612.6400	1.6126	1,485.3600	1.4854	(7.893)	0	0	0
2017-08-14	R213	02/11/2017			Bond Future	9.3337	83.7165	9.3022	83.9243	(0.337)	0.0000	0.0000	62,970
2017-08-14	R213	02/11/2017	9.35	Call	Bond Future	1,752.0300	1.7520	1,831.2200	1.8312	4.520	0	0	0
2017-08-14	R213	02/11/2017	9.35	Put	Bond Future	1,644.5500	1.6446	1,515.9500	1.5159	(7.820)	0	0	0
2017-08-14	R213	02/11/2017	9.36	Call	Bond Future	1,785.9200	1.7859	1,866.4300	1.8664	4.508	0	0	0
2017-08-14	R213	02/11/2017	9.34	Call	Bond Future	1,718.5100	1.7185	1,796.3900	1.7964	4.532	0	0	0
2017-08-14	R213	02/11/2017	9.34	Put	Bond Future	1,676.9000	1.6769	1,546.9900	1.5470	(7.747)	0	0	0
2017-08-14	R213	01/02/2018	9.42	Call	Bond Future	2,607.0300	2.6070	2,697.7100	2.6977	3.478	0	0	0
2017-08-14	R213	01/02/2018	9.41	Put	Bond Future	2,482.3200	2.4823	2,360.2800	2.3603	(4.916)	0	0	0
2017-08-14	R213	01/02/2018			Bond Future	9.3960	85.2523	9.3634	85.4642	(0.346)	0.0000	0.0000	0
2017-08-14	R213	01/02/2018	9.43	Call	Bond Future	2,641.1000	2.6411	2,732.6400	2.7326	3.466	0	0	0
2017-08-14	R213	01/02/2018	9.43	Put	Bond Future	2,420.3600	2.4204	2,300.0500	2.3000	(4.971)	0	0	0
2017-08-14	R213	01/02/2018	9.42	Put	Bond Future	2,451.0700	2.4511	2,329.9000	2.3299	(4.944)	0	0	0
2017-08-14	R213	01/02/2018	9.41	Call	Bond Future	2,573.4200	2.5734	2,663.2300	2.6632	3.490	0	0	0
2017-08-14	R213	03/05/2018	9.57	Put	Bond Future	2,693.3800	2.6934	2,582.7100	2.5827	(4.109)	0	0	0
2017-08-14	R213	03/05/2018	9.56	Call	Bond Future	3,418.1600	3.4182	3,520.7100	3.5207	3.000	0	0	0
2017-08-14	R213	03/05/2018			Bond Future	9.4507	83.3052	9.4174	83.5191	(0.352)	0.0000	0.0000	0
2017-08-14	R213	03/05/2018	9.57	Call	Bond Future	3,453.0200	3.4530	3,556.2700	3.5563	2.990	0	0	0
2017-08-14	R213	03/05/2018	9.56	Put	Bond Future	2,721.8500	2.7219	2,610.4800	2.6105	(4.092)	0	0	0
2017-08-14	R213	03/05/2018	9.58	Call	Bond Future	3,488.3200	3.4883	3,592.2800	3.5923	2.980	0	0	0
2017-08-14	R213	03/05/2018	9.58	Put	Bond Future	2,665.4300	2.6654	2,555.4700	2.5555	(4.125)	0	0	0
2017-08-14	R214	02/11/2017	9.60	Call	Bond Future	1,189.3100	1.1893	1,253.7000	1.2537	5.414	0	0	0
2017-08-14	R214	02/11/2017			Bond Future	9.8304	70.9414	9.7938	71.1911	(0.372)	0.0000	0.0000	44,022
2017-08-14	R214	02/11/2017	9.60	Put	Bond Future	2,788.1400	2.7881	2,602.9000	2.6029	(6.644)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-14	R214	02/11/2017	9.58	Call	Bond Future	1,138.2900	1.1383	1,200.1200	1.2001	5.432	0	0	0
2017-08-14	R214	02/11/2017	9.58	Put	Bond Future	2,878.7300	2.8787	2,690.9300	2.6909	(6.524)	0	0	0
2017-08-14	R214	02/11/2017	9.59	Put	Bond Future	2,833.2000	2.8332	2,646.6700	2.6467	(6.584)	0	0	0
2017-08-14	R214	02/11/2017	9.59	Call	Bond Future	1,163.6200	1.1636	1,226.7200	1.2267	5.423	0	0	0
2017-08-14	R214	01/02/2018	9.84	Call	Bond Future	2,544.2100	2.5442	2,649.0900	2.6491	4.122	0	0	0
2017-08-14	R214	01/02/2018			Bond Future	9.8940	72.2429	9.8563	72.4974	(0.381)	0.0000	0.0000	0
2017-08-14	R214	01/02/2018	9.82	Call	Bond Future	2,479.7500	2.4797	2,582.6100	2.5826	4.148	0	0	0
2017-08-14	R214	01/02/2018	9.82	Put	Bond Future	2,981.0000	2.9810	2,829.4300	2.8294	(5.085)	0	0	0
2017-08-14	R214	01/02/2018	9.84	Put	Bond Future	2,909.3300	2.9093	2,759.7800	2.7598	(5.140)	0	0	0
2017-08-14	R214	01/02/2018	9.83	Call	Bond Future	2,511.8700	2.5119	2,615.7400	2.6157	4.135	0	0	0
2017-08-14	R214	01/02/2018	9.83	Put	Bond Future	2,945.0000	2.9450	2,794.4400	2.7944	(5.112)	0	0	0
2017-08-14	R214	03/05/2018	9.99	Put	Bond Future	3,214.9900	3.2150	3,078.1400	3.0781	(4.257)	0	0	0
2017-08-14	R214	03/05/2018			Bond Future	9.9509	70.3048	9.9124	70.5623	(0.387)	0.0000	0.0000	0
2017-08-14	R214	03/05/2018	9.98	Call	Bond Future	3,441.1900	3.4412	3,561.0500	3.5611	3.483	0	0	0
2017-08-14	R214	03/05/2018	9.98	Put	Bond Future	3,247.6000	3.2476	3,109.9400	3.1099	(4.239)	0	0	0
2017-08-14	R214	03/05/2018	9.99	Call	Bond Future	3,474.9400	3.4749	3,595.6100	3.5956	3.473	0	0	0
2017-08-14	R214	03/05/2018	9.97	Call	Bond Future	3,407.6000	3.4076	3,526.6400	3.5266	3.493	0	0	0
2017-08-14	R214	03/05/2018	9.97	Put	Bond Future	3,280.4800	3.2805	3,142.0000	3.1420	(4.221)	0	0	0
2017-08-14	R248	02/11/2017	9.65	Call	Bond Future	1,501.7900	1.5018	1,562.6000	1.5626	4.049	0	0	0
2017-08-14	R248	02/11/2017	9.66	Put	Bond Future	3,670.5200	3.6705	3,460.4500	3.4605	(5.723)	0	0	0
2017-08-14	R248	02/11/2017			Bond Future	9.9024	90.6026	9.8710	90.8748	(0.318)	0.0000	0.0000	75,989
2017-08-14	R248	02/11/2017	9.65	Put	Bond Future	3,728.1600	3.7282	3,516.7700	3.5168	(5.670)	0	0	0
2017-08-14	R248	02/11/2017	9.66	Call	Bond Future	1,534.2100	1.5342	1,596.3400	1.5963	4.050	0	0	0
2017-08-14	R248	02/11/2017	9.64	Call	Bond Future	1,469.8000	1.4698	1,529.3100	1.5293	4.049	0	0	0
2017-08-14	R248	02/11/2017	9.64	Put	Bond Future	3,786.3900	3.7864	3,573.7000	3.5737	(5.617)	0	0	0
2017-08-14	R248	01/02/2018	9.90	Put	Bond Future	3,884.3600	3.8844	3,714.5000	3.7145	(4.373)	0	0	0
2017-08-14	R248	01/02/2018	9.89	Call	Bond Future	3,256.6900	3.2567	3,363.1500	3.3631	3.269	0	0	0
2017-08-14	R248	01/02/2018			Bond Future	9.9685	92.2648	9.9360	92.5422	(0.326)	0.0000	0.0000	170
2017-08-14	R248	01/02/2018	9.90	Call	Bond Future	3,297.2900	3.2973	3,404.8100	3.4048	3.261	0	0	0
2017-08-14	R248	01/02/2018	9.89	Put	Bond Future	3,930.0600	3.9301	3,759.1400	3.7591	(4.349)	0	0	0
2017-08-14	R248	01/02/2018	9.91	Call	Bond Future	3,338.1400	3.3381	3,446.7200	3.4467	3.253	0	0	0
2017-08-14	R248	01/02/2018	9.91	Put	Bond Future	3,839.0700	3.8391	3,670.2700	3.6703	(4.397)	0	0	0
2017-08-14	R248	03/05/2018	10.06	Call	Bond Future	4,512.7300	4.5127	4,639.1700	4.6392	2.802	0	0	0
2017-08-14	R248	03/05/2018	10.05	Put	Bond Future	4,282.8900	4.2829	4,128.0100	4.1280	(3.616)	0	0	0
2017-08-14	R248	03/05/2018			Bond Future	10.0278	89.5621	9.9947	89.8425	(0.331)	0.0000	0.0000	0
2017-08-14	R248	03/05/2018	10.07	Call	Bond Future	4,556.2400	4.5562	4,683.5300	4.6835	2.794	0	0	0
2017-08-14	R248	03/05/2018	10.07	Put	Bond Future	4,202.0600	4.2021	4,048.8900	4.0489	(3.645)	0	0	0
2017-08-14	R248	03/05/2018	10.06	Put	Bond Future	4,242.3100	4.2423	4,088.2900	4.0883	(3.631)	0	0	0
2017-08-14	R248	03/05/2018	10.05	Call	Bond Future	4,469.4100	4.4694	4,594.9900	4.5950	2.810	0	0	0

Total

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