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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/08/2017 TO 10/08/2017

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
2017-08-10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2025	02/11/2017			Bond Future	130.0965	130.0965	130.0010	130.0010	(0.073)	0.0000	0.0000	2,291
2017-08-10	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2025	02/11/2017	132.96	Put	Bond Future	2,863.5300	2.8635	2,958.9600	2.9590	3.333	0	0	0
2017-08-10	2025	02/11/2017	132.98	Put	Bond Future	2,883.5300	2.8835	2,978.9600	2.9790	3.309	0	0	0
2017-08-10	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2025	02/11/2017	132.97	Put	Bond Future	2,873.5300	2.8735	2,968.9600	2.9690	3.321	0	0	0
2017-08-10	2025	01/02/2018	133.89	Put	Bond Future	2,715.5400	2.7155	2,813.0700	2.8131	3.592	0	0	0
2017-08-10	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2025	01/02/2018			Bond Future	131.1745	131.1745	131.0769	131.0769	(0.074)	0.0000	0.0000	0
2017-08-10	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2025	01/02/2018	133.88	Put	Bond Future	2,705.5400	2.7055	2,803.0700	2.8031	3.605	0	0	0
2017-08-10	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2025	01/02/2018	133.90	Put	Bond Future	2,725.5400	2.7255	2,823.0700	2.8231	3.578	0	0	0
2017-08-10	2025	03/05/2018	133.21	Call	Bond Future	493.5800	0.4936	392.4500	0.3924	(20.489)	0	0	0
2017-08-10	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2025	03/05/2018			Bond Future	133.7036	133.7036	133.6025	133.6025	(0.076)	0.0000	0.0000	0
2017-08-10	2025	03/05/2018	133.22	Call	Bond Future	483.5800	0.4836	382.4500	0.3824	(20.913)	0	0	0
2017-08-10	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2025	03/05/2018	133.20	Call	Bond Future	503.5800	0.5036	402.4500	0.4024	(20.082)	0	0	0
2017-08-10	2029	02/11/2017			Bond Future	100.2563	100.2563	100.2518	100.2518	(0.005)	0.0000	0.0000	1,370
2017-08-10	2029	01/02/2018			Bond Future	102.1289	102.1289	102.1239	102.1239	(0.005)	0.0000	0.0000	0
2017-08-10	2029	03/05/2018			Bond Future	103.0700	103.0700	103.0636	103.0636	(0.006)	0.0000	0.0000	0
2017-08-10	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2030	02/11/2017	9.34	Call	Bond Future	1,187.0500	1.1870	1,049.7700	1.0498	(11.565)	0	0	0
2017-08-10	2030	02/11/2017			Bond Future	9.1649	93.6671	9.1850	93.5299	0.219	0.0000	0.0000	54,416
2017-08-10	2030	02/11/2017	9.35	Call	Bond Future	1,254.2100	1.2542	1,116.9300	1.1169	(10.946)	0	0	0
2017-08-10	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2030	02/11/2017	9.36	Call	Bond Future	1,321.2900	1.3213	1,184.0100	1.1840	(10.390)	0	0	0
2017-08-10	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2030	01/02/2018			Bond Future	9.2215	91.3805	9.2423	91.2403	0.226	0.0000	0.0000	0
2017-08-10	2030	01/02/2018	9.38	Call	Bond Future	1,058.2900	1.0583	918.0600	0.9181	(13.251)	0	0	0
2017-08-10	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2030	01/02/2018	9.39	Call	Bond Future	1,124.4900	1.1245	984.2600	0.9843	(12.471)	0	0	0
2017-08-10	2030	01/02/2018	9.37	Call	Bond Future	992.0300	0.9920	851.8000	0.8518	(14.136)	0	0	0
2017-08-10	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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2017-08-10	2030	03/05/2018	9.51	Call	Bond Future	1,518.8000	1.5188	1,375.4000	1.3754	(9.442)	0	0	0
2017-08-10	2030	03/05/2018			Bond Future	9.2780	93.0997	9.2997	92.9563	0.234	0.0000	0.0000	0
2017-08-10	2030	03/05/2018	9.49	Call	Bond Future	1,389.2300	1.3892	1,245.8300	1.2458	(10.322)	0	0	0
2017-08-10	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2030	03/05/2018	9.50	Call	Bond Future	1,454.0500	1.4541	1,310.6500	1.3106	(9.862)	0	0	0
2017-08-10	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2032	02/11/2017	9.49	Put	Bond Future	1,659.4400	1.6594	1,678.5200	1.6785	1.150	0	0	0
2017-08-10	2032	02/11/2017	9.48	Call	Bond Future	2,267.8400	2.2678	2,141.9100	2.1419	(5.553)	0	0	0
2017-08-10	2032	02/11/2017			Bond Future	9.4007	91.8669	9.4207	91.7211	0.213	0.0000	0.0000	32,123
2017-08-10	2032	02/11/2017	9.49	Call	Bond Future	2,307.6600	2.3077	2,180.9500	2.1809	(5.491)	0	0	0
2017-08-10	2032	02/11/2017	9.48	Put	Bond Future	1,691.8900	1.6919	1,711.7500	1.7118	1.174	0	0	0
2017-08-10	2032	02/11/2017	9.50	Call	Bond Future	2,347.8500	2.3478	2,220.3800	2.2204	(5.429)	0	0	0
2017-08-10	2032	02/11/2017	9.50	Put	Bond Future	1,627.4300	1.6274	1,645.7500	1.6457	1.126	0	0	0
2017-08-10	2032	01/02/2018	9.20	Call	Bond Future	1,916.1900	1.9162	1,878.8900	1.8789	(1.947)	0	0	7,500
2017-08-10	2032	01/02/2018	9.45	Put	Bond Future	0.0000	0.0000	2,919.0400	2.9190	100.000	0	0	0
2017-08-10	2032	01/02/2018	9.40	Put	Bond Future	3,009.2800	3.0093	3,107.4700	3.1075	3.263	0	0	0
2017-08-10	2032	01/02/2018	9.56	Call	Bond Future	3,145.1500	3.1451	3,083.9400	3.0839	(1.946)	0	0	0
2017-08-10	2032	01/02/2018	9.55	Put	Bond Future	2,483.1100	2.4831	2,571.3800	2.5714	3.555	0	0	0
2017-08-10	2032	01/02/2018			Bond Future	9.4630	93.5517	9.4837	93.4029	0.219	0.0000	0.0000	0
2017-08-10	2032	01/02/2018	9.30	Put	Bond Future	3,404.8100	3.4048	3,510.0800	3.5101	3.092	0	0	0
2017-08-10	2032	01/02/2018	9.30	Call	Bond Future	2,221.7800	2.2218	2,178.2000	2.1782	(1.961)	0	0	7,800
2017-08-10	2032	01/02/2018	9.57	Call	Bond Future	3,184.4000	3.1844	3,122.8100	3.1228	(1.934)	0	0	0
2017-08-10	2032	01/02/2018	9.57	Put	Bond Future	2,419.3400	2.4193	2,506.6000	2.5066	3.607	0	0	0
2017-08-10	2032	01/02/2018	9.20	Put	Bond Future	3,835.9900	3.8360	3,947.5400	3.9475	2.908	0	0	0
2017-08-10	2032	01/02/2018	9.45	Call	Bond Future	0.0000	0.0000	2,676.7700	2.6768	100.000	0	0	750
2017-08-10	2032	01/02/2018	9.40	Call	Bond Future	2,554.7100	2.5547	2,504.0500	2.5041	(1.983)	0	0	6,800
2017-08-10	2032	01/02/2018	9.56	Put	Bond Future	2,451.1900	2.4512	2,538.8300	2.5388	3.575	0	0	0
2017-08-10	2032	01/02/2018	9.55	Call	Bond Future	3,105.8900	3.1059	3,045.3100	3.0453	(1.950)	0	0	0
2017-08-10	2032	03/05/2018	9.70	Call	Bond Future	4,146.0400	4.1460	4,018.5300	4.0185	(3.075)	0	0	0
2017-08-10	2032	03/05/2018	9.71	Put	Bond Future	2,862.4600	2.8625	2,886.7100	2.8867	0.847	0	0	0
2017-08-10	2032	03/05/2018			Bond Future	9.5213	91.1544	9.5428	91.0022	0.226	0.0000	0.0000	0
2017-08-10	2032	03/05/2018	9.70	Put	Bond Future	2,892.0000	2.8920	2,916.6700	2.9167	0.853	0	0	0
2017-08-10	2032	03/05/2018	9.71	Call	Bond Future	4,185.9600	4.1860	4,058.0300	4.0580	(3.056)	0	0	0
2017-08-10	2032	03/05/2018	9.72	Call	Bond Future	4,226.0600	4.2261	4,097.7000	4.0977	(3.037)	0	0	0
2017-08-10	2032	03/05/2018	9.72	Put	Bond Future	2,833.1700	2.8332	2,856.9900	2.8570	0.841	0	0	0
2017-08-10	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2033	02/11/2017	110.07	Put	Bond Future	5,217.3700	5.2174	5,222.1600	5.2222	0.092	0	0	0
2017-08-10	2033	02/11/2017			Bond Future	104.8526	104.8526	104.8478	104.8478	(0.005)	0.0000	0.0000	5,174
2017-08-10	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2033	02/11/2017	110.09	Put	Bond Future	5,237.3700	5.2374	5,242.1600	5.2422	0.091	0	0	0
2017-08-10	2033	02/11/2017	110.08	Put	Bond Future	5,227.3700	5.2274	5,232.1600	5.2322	0.092	0	0	0
2017-08-10	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2033	01/02/2018			Bond Future	106.8110	106.8110	106.8058	106.8058	(0.005)	0.0000	0.0000	0
2017-08-10	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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2017-08-10	2033	01/02/2018	109.64	Put	Bond Future	2,828.9500	2.8289	2,834.1500	2.8342	0.184	0	0	0
2017-08-10	2033	01/02/2018	109.66	Put	Bond Future	2,848.9500	2.8489	2,854.1500	2.8542	0.183	0	0	0
2017-08-10	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2033	01/02/2018	109.65	Put	Bond Future	2,838.9500	2.8389	2,844.1500	2.8442	0.183	0	0	0
2017-08-10	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2033	03/05/2018			Bond Future	107.7719	107.7719	107.7652	107.7652	(0.006)	0.0000	0.0000	0
2017-08-10	2033	03/05/2018	107.70	Call	Bond Future	71.9400	0.0719	65.2400	0.0652	(9.313)	0	0	0
2017-08-10	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2033	03/05/2018	107.71	Call	Bond Future	61.9400	0.0619	55.2400	0.0552	(10.817)	0	0	0
2017-08-10	2033	03/05/2018	107.69	Call	Bond Future	81.9400	0.0819	75.2400	0.0752	(8.177)	0	0	0
2017-08-10	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2037	02/11/2017	9.67	Put	Bond Future	2,562.9200	2.5629	2,574.5700	2.5746	0.455	0	0	0
2017-08-10	2037	02/11/2017			Bond Future	9.7469	91.5203	9.7566	91.4441	0.099	0.0000	0.0000	60,243
2017-08-10	2037	02/11/2017	9.66	Call	Bond Future	1,916.4900	1.9165	1,852.4600	1.8525	(3.341)	0	0	0
2017-08-10	2037	02/11/2017	9.66	Put	Bond Future	2,606.5700	2.6066	2,618.7100	2.6187	0.466	0	0	0
2017-08-10	2037	02/11/2017	9.67	Call	Bond Future	1,952.6400	1.9526	1,888.1200	1.8881	(3.304)	0	0	0
2017-08-10	2037	02/11/2017	9.65	Call	Bond Future	1,880.5700	1.8806	1,817.1900	1.8172	(3.370)	0	0	0
2017-08-10	2037	02/11/2017	9.65	Put	Bond Future	2,650.5700	2.6506	2,663.3600	2.6634	0.483	0	0	0
2017-08-10	2037	01/02/2018	9.82	Put	Bond Future	3,140.9800	3.1410	3,131.0300	3.1310	(0.317)	0	0	0
2017-08-10	2037	01/02/2018			Bond Future	9.8110	88.9440	9.8210	88.8660	0.102	0.0000	0.0000	160
2017-08-10	2037	01/02/2018	9.82	Call	Bond Future	3,210.9700	3.2110	3,123.0900	3.1231	(2.737)	0	0	0
2017-08-10	2037	01/02/2018	9.81	Put	Bond Future	3,178.9600	3.1790	3,169.3100	3.1693	(0.304)	0	0	0
2017-08-10	2037	01/02/2018	9.83	Call	Bond Future	3,251.1000	3.2511	3,162.9300	3.1629	(2.712)	0	0	0
2017-08-10	2037	01/02/2018	9.83	Put	Bond Future	3,103.3600	3.1034	3,093.1200	3.0931	(0.330)	0	0	0
2017-08-10	2037	01/02/2018	9.81	Call	Bond Future	3,171.0900	3.1711	3,083.5100	3.0835	(2.762)	0	0	0
2017-08-10	2037	03/05/2018	9.99	Call	Bond Future	4,423.7800	4.4238	4,350.2400	4.3502	(1.662)	0	0	0
2017-08-10	2037	03/05/2018	9.97	Put	Bond Future	3,614.1200	3.6141	3,623.1400	3.6231	0.250	0	0	0
2017-08-10	2037	03/05/2018			Bond Future	9.8750	90.6173	9.8853	90.5373	0.105	0.0000	0.0000	0
2017-08-10	2037	03/05/2018	9.99	Put	Bond Future	3,545.3200	3.5453	3,551.7500	3.5518	0.181	0	0	0
2017-08-10	2037	03/05/2018	9.97	Call	Bond Future	4,340.8500	4.3408	4,269.9000	4.2699	(1.634)	0	0	0
2017-08-10	2037	03/05/2018	9.98	Put	Bond Future	3,579.5800	3.5796	3,587.4500	3.5875	0.220	0	0	0
2017-08-10	2037	03/05/2018	9.98	Call	Bond Future	4,382.2300	4.3822	4,310.1300	4.3101	(1.645)	0	0	0
2017-08-10	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2038	02/11/2017			Bond Future	131.2346	131.2346	131.2281	131.2281	(0.005)	0.0000	0.0000	19,558
2017-08-10	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2038	02/11/2017	136.82	Put	Bond Future	5,585.4200	5.5854	5,591.9300	5.5919	0.117	0	0	0
2017-08-10	2038	02/11/2017	136.80	Put	Bond Future	5,565.4200	5.5654	5,571.9300	5.5719	0.117	0	0	0
2017-08-10	2038	02/11/2017	136.81	Put	Bond Future	5,575.4200	5.5754	5,581.9300	5.5819	0.117	0	0	0
2017-08-10	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2038	01/02/2018	136.95	Put	Bond Future	4,785.3500	4.7854	4,792.3000	4.7923	0.145	0	0	0
2017-08-10	2038	01/02/2018			Bond Future	132.1647	132.1647	132.1577	132.1577	(0.005)	0.0000	0.0000	0
2017-08-10	2038	01/02/2018	136.94	Put	Bond Future	4,775.3500	4.7754	4,782.3000	4.7823	0.146	0	0	0
2017-08-10	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2038	01/02/2018	136.93	Put	Bond Future	4,765.3500	4.7654	4,772.3000	4.7723	0.146	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
2017-08-10	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2038	03/05/2018	132.27	Call	Bond Future	2,442.9700	2.4430	2,434.1600	2.4342	(0.361)	0	0	0
2017-08-10	2038	03/05/2018			Bond Future	134.7130	134.7130	134.7042	134.7042	(0.007)	0.0000	0.0000	0
2017-08-10	2038	03/05/2018	132.28	Call	Bond Future	2,432.9700	2.4330	2,424.1600	2.4242	(0.362)	0	0	0
2017-08-10	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2038	03/05/2018	132.29	Call	Bond Future	2,422.9700	2.4230	2,414.1600	2.4142	(0.364)	0	0	0
2017-08-10	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2040	02/11/2017	9.67	Put	Bond Future	3,472.9700	3.4730	3,463.4400	3.4634	(0.274)	0	0	0
2017-08-10	2040	02/11/2017			Bond Future	9.8890	94.4561	9.8883	94.4616	(0.007)	0.0000	0.0000	15,669
2017-08-10	2040	02/11/2017	9.66	Call	Bond Future	1,581.5700	1.5816	1,577.4700	1.5775	(0.259)	0	0	0
2017-08-10	2040	02/11/2017	9.66	Put	Bond Future	3,526.8800	3.5269	3,517.3500	3.5174	(0.270)	0	0	0
2017-08-10	2040	02/11/2017	9.67	Call	Bond Future	1,614.0000	1.6140	1,609.9000	1.6099	(0.254)	0	0	0
2017-08-10	2040	02/11/2017	9.65	Call	Bond Future	1,549.3800	1.5494	1,545.2900	1.5453	(0.264)	0	0	0
2017-08-10	2040	02/11/2017	9.65	Put	Bond Future	3,581.1600	3.5812	3,571.6400	3.5716	(0.266)	0	0	0
2017-08-10	2040	01/02/2018	9.89	Call	Bond Future	3,161.6700	3.1617	3,107.8600	3.1079	(1.702)	0	0	0
2017-08-10	2040	01/02/2018			Bond Future	9.9553	91.6834	9.9547	91.6885	(0.006)	0.0000	0.0000	0
2017-08-10	2040	01/02/2018	9.87	Call	Bond Future	3,083.1600	3.0832	3,029.6100	3.0296	(1.737)	0	0	0
2017-08-10	2040	01/02/2018	9.87	Put	Bond Future	3,791.1200	3.7911	3,732.4600	3.7325	(1.547)	0	0	0
2017-08-10	2040	01/02/2018	9.88	Put	Bond Future	3,746.8000	3.7468	3,688.1400	3.6881	(1.566)	0	0	0
2017-08-10	2040	01/02/2018	9.89	Put	Bond Future	3,702.8800	3.7029	3,643.9600	3.6440	(1.591)	0	0	0
2017-08-10	2040	01/02/2018	9.88	Call	Bond Future	3,122.2800	3.1223	3,068.7300	3.0687	(1.715)	0	0	0
2017-08-10	2040	03/05/2018	10.08	Put	Bond Future	4,035.7900	4.0358	4,071.5300	4.0715	0.886	0	0	0
2017-08-10	2040	03/05/2018			Bond Future	10.0215	93.4083	10.0210	93.4129	(0.006)	0.0000	0.0000	0
2017-08-10	2040	03/05/2018	10.07	Call	Bond Future	4,467.7200	4.4677	4,508.1300	4.5081	0.904	0	0	0
2017-08-10	2040	03/05/2018	10.07	Put	Bond Future	4,074.2100	4.0742	4,109.9700	4.1100	0.878	0	0	0
2017-08-10	2040	03/05/2018	10.08	Call	Bond Future	4,510.1300	4.5101	4,550.5200	4.5505	0.896	0	0	0
2017-08-10	2040	03/05/2018	10.06	Call	Bond Future	4,425.1700	4.4252	4,465.6100	4.4656	0.914	0	0	0
2017-08-10	2040	03/05/2018	10.06	Put	Bond Future	4,112.6000	4.1126	4,148.3900	4.1484	0.870	0	0	0
2017-08-10	2044	02/11/2017	9.68	Call	Bond Future	1,584.8100	1.5848	1,582.4300	1.5824	(0.150)	0	0	0
2017-08-10	2044	02/11/2017			Bond Future	9.9173	91.4865	9.9167	91.4918	(0.006)	0.0000	0.0000	20,734
2017-08-10	2044	02/11/2017	9.66	Call	Bond Future	1,520.9700	1.5210	1,518.4300	1.5184	(0.167)	0	0	0
2017-08-10	2044	02/11/2017	9.66	Put	Bond Future	3,735.5800	3.7356	3,727.7300	3.7277	(0.210)	0	0	0
2017-08-10	2044	02/11/2017	9.68	Put	Bond Future	3,623.9400	3.6239	3,616.2500	3.6163	(0.212)	0	0	0
2017-08-10	2044	02/11/2017	9.67	Call	Bond Future	1,552.5900	1.5526	1,550.2200	1.5502	(0.153)	0	0	0
2017-08-10	2044	02/11/2017	9.67	Put	Bond Future	3,679.3900	3.6794	3,671.7100	3.6717	(0.209)	0	0	0
2017-08-10	2044	01/02/2018	9.90	Put	Bond Future	3,832.8200	3.8328	3,772.3800	3.7724	(1.577)	0	0	0
2017-08-10	2044	01/02/2018	9.89	Call	Bond Future	3,109.1400	3.1091	3,053.7000	3.0537	(1.783)	0	0	0
2017-08-10	2044	01/02/2018			Bond Future	9.9817	88.7844	9.9811	88.7894	(0.006)	0.0000	0.0000	0
2017-08-10	2044	01/02/2018	9.90	Call	Bond Future	3,148.4000	3.1484	3,092.9500	3.0930	(1.761)	0	0	0
2017-08-10	2044	01/02/2018	9.89	Put	Bond Future	3,878.0000	3.8780	3,817.5700	3.8176	(1.558)	0	0	0
2017-08-10	2044	01/02/2018	9.91	Call	Bond Future	3,187.9200	3.1879	3,132.4600	3.1325	(1.740)	0	0	0
2017-08-10	2044	01/02/2018	9.91	Put	Bond Future	3,788.0500	3.7881	3,727.6000	3.7276	(1.596)	0	0	0
2017-08-10	2044	03/05/2018	10.10	Call	Bond Future	4,565.5700	4.5656	4,605.2000	4.6052	0.868	0	0	0
2017-08-10	2044	03/05/2018	10.09	Put	Bond Future	4,160.1300	4.1601	4,195.1700	4.1952	0.842	0	0	0
2017-08-10	2044	03/05/2018			Bond Future	10.0458	90.4547	10.0452	90.4593	(0.006)	0.0000	0.0000	0
2017-08-10	2044	03/05/2018	10.11	Call	Bond Future	4,608.5900	4.6086	4,648.2000	4.6482	0.859	0	0	0

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2017-08-10	2044	03/05/2018	10.11	Put	Bond Future	4,082.7900	4.0828	4,117.7900	4.1178	0.857	0	0	0
2017-08-10	2044	03/05/2018	10.10	Put	Bond Future	4,121.3100	4.1213	4,156.3300	4.1563	0.850	0	0	0
2017-08-10	2044	03/05/2018	10.09	Call	Bond Future	4,522.7300	4.5227	4,562.3800	4.5624	0.877	0	0	0
2017-08-10	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2046	02/11/2017	136.30	Put	Bond Future	10,574.0200	10.5740	10,579.5900	10.5796	0.053	0	0	0
2017-08-10	2046	02/11/2017			Bond Future	125.7260	125.7260	125.7204	125.7204	(0.004)	0.0000	0.0000	21,292
2017-08-10	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2046	02/11/2017	136.32	Put	Bond Future	10,594.0200	10.5940	10,599.5900	10.5996	0.053	0	0	0
2017-08-10	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2046	02/11/2017	136.31	Put	Bond Future	10,584.0200	10.5840	10,589.5900	10.5896	0.053	0	0	0
2017-08-10	2046	01/02/2018	132.92	Put	Bond Future	4,845.7000	4.8457	4,851.8200	4.8518	0.126	0	0	0
2017-08-10	2046	01/02/2018			Bond Future	128.0743	128.0743	128.0682	128.0682	(0.005)	0.0000	0.0000	0
2017-08-10	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2046	01/02/2018	132.91	Put	Bond Future	4,835.7000	4.8357	4,841.8200	4.8418	0.127	0	0	0
2017-08-10	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2046	01/02/2018	132.90	Put	Bond Future	4,825.7000	4.8257	4,831.8200	4.8318	0.127	0	0	0
2017-08-10	2046	03/05/2018	127.95	Call	Bond Future	978.3000	0.9783	970.2600	0.9703	(0.822)	0	0	0
2017-08-10	2046	03/05/2018			Bond Future	128.9283	128.9283	128.9203	128.9203	(0.006)	0.0000	0.0000	0
2017-08-10	2046	03/05/2018	127.93	Call	Bond Future	998.3000	0.9983	990.2600	0.9903	(0.805)	0	0	0
2017-08-10	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2046	03/05/2018	127.94	Call	Bond Future	988.3000	0.9883	980.2600	0.9803	(0.814)	0	0	0
2017-08-10	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2050	02/11/2017	144.66	Put	Bond Future	10,011.4700	10.0115	10,017.7500	10.0177	0.063	0	0	0
2017-08-10	2050	02/11/2017	144.67	Put	Bond Future	10,021.4700	10.0215	10,027.7500	10.0277	0.063	0	0	0
2017-08-10	2050	02/11/2017			Bond Future	134.6485	134.6485	134.6423	134.6423	(0.005)	0.0000	0.0000	21,927
2017-08-10	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2050	02/11/2017	144.65	Put	Bond Future	10,001.4700	10.0015	10,007.7500	10.0077	0.063	0	0	0
2017-08-10	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2050	01/02/2018	140.23	Put	Bond Future	4,757.6000	4.7576	4,764.2400	4.7642	0.140	0	0	0
2017-08-10	2050	01/02/2018			Bond Future	135.4724	135.4724	135.4658	135.4658	(0.005)	0.0000	0.0000	0
2017-08-10	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2050	01/02/2018	140.25	Put	Bond Future	4,777.6000	4.7776	4,784.2400	4.7842	0.139	0	0	0
2017-08-10	2050	01/02/2018	140.24	Put	Bond Future	4,767.6000	4.7676	4,774.2400	4.7742	0.139	0	0	0
2017-08-10	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2050	03/05/2018	135.61	Call	Bond Future	2,474.4000	2.4744	2,465.7600	2.4658	(0.349)	0	0	0
2017-08-10	2050	03/05/2018			Bond Future	138.0844	138.0844	138.0758	138.0758	(0.006)	0.0000	0.0000	0
2017-08-10	2050	03/05/2018	135.62	Call	Bond Future	2,464.4000	2.4644	2,455.7600	2.4558	(0.351)	0	0	0
2017-08-10	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	2050	03/05/2018	135.63	Call	Bond Future	2,454.4000	2.4544	2,445.7600	2.4458	(0.352)	0	0	0
2017-08-10	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	AL37	02/11/2017			Index Future	557.9660	557.9660	557.4910	557.4910	(0.085)	0.0000	0.0000	0
2017-08-10	AL37	01/02/2018			Index Future	568.2010	568.2010	567.7150	567.7150	(0.086)	0.0000	0.0000	0
2017-08-10	AL37	03/05/2018			Index Future	578.8910	578.8910	578.3930	578.3930	(0.086)	0.0000	0.0000	0
2017-08-10	AL7T	02/11/2017			Index Future	642.3490	642.3490	641.2310	641.2310	(0.174)	0.0000	0.0000	0
2017-08-10	AL7T	01/02/2018			Index Future	654.1310	654.1310	652.9910	652.9910	(0.174)	0.0000	0.0000	0
2017-08-10	AL7T	03/05/2018			Index Future	666.4380	666.4380	665.2730	665.2730	(0.175)	0.0000	0.0000	0
2017-08-10	ALBI	02/11/2017			Index Future	575.4020	575.4020	574.8950	574.8950	(0.088)	0.0000	0.0000	616
2017-08-10	ALBI	01/02/2018			Index Future	585.9570	585.9570	585.4390	585.4390	(0.088)	0.0000	0.0000	0
2017-08-10	ALBI	03/05/2018			Index Future	596.9810	596.9810	596.4500	596.4500	(0.089)	0.0000	0.0000	0
2017-08-10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	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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2017-08-10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-08-10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-10	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	EL28	02/11/2017			Bond Future	127.9733	127.9733	127.9697	127.9697	(0.003)	0.0000	0.0000	0
2017-08-10	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
2017-08-10	EL28	02/11/2017	133.87	Put	Bond Future	5,896.6800	5.8967	5,900.2700	5.9003	0.061	0	0	0
2017-08-10	EL28	02/11/2017	133.89	Put	Bond Future	5,916.6800	5.9167	5,920.2700	5.9203	0.061	0	0	0
2017-08-10	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	EL28	02/11/2017	133.88	Put	Bond Future	5,906.6800	5.9067	5,910.2700	5.9103	0.061	0	0	0
2017-08-10	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	EL28	01/02/2018			Bond Future	130.3633	130.3633	130.3593	130.3593	(0.003)	0.0000	0.0000	0
2017-08-10	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	EL28	01/02/2018	132.29	Put	Bond Future	1,926.6700	1.9267	1,930.6900	1.9307	0.209	0	0	0
2017-08-10	EL28	01/02/2018	132.31	Put	Bond Future	1,946.6700	1.9467	1,950.6900	1.9507	0.207	0	0	0
2017-08-10	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	EL28	01/02/2018	132.30	Put	Bond Future	1,936.6700	1.9367	1,940.6900	1.9407	0.208	0	0	0
2017-08-10	EL28	03/05/2018	133.20	Put	Bond Future	323.1300	0.3231	328.9600	0.3290	1.804	0	0	0
2017-08-10	EL28	03/05/2018			Bond Future	132.8769	132.8769	132.8710	132.8710	(0.004)	0.0000	0.0000	0
2017-08-10	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	EL28	03/05/2018	133.19	Put	Bond Future	313.1300	0.3131	318.9600	0.3190	1.862	0	0	0
2017-08-10	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	EL28	03/05/2018	133.18	Put	Bond Future	303.1300	0.3031	308.9600	0.3090	1.923	0	0	0
2017-08-10	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	ES33	02/11/2017	10.66	Put	Bond Future	1,261.2600	1.2613	1,348.1200	1.3481	6.887	0	0	0
2017-08-10	ES33	02/11/2017			Bond Future	10.8663	75.8862	10.8807	75.7994	0.133	0.0000	0.0000	9,466
2017-08-10	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	ES33	02/11/2017	10.68	Put	Bond Future	1,137.6200	1.1376	1,224.4800	1.2245	7.635	0	0	0
2017-08-10	ES33	02/11/2017	10.67	Put	Bond Future	1,199.4000	1.1994	1,286.2600	1.2863	7.242	0	0	0
2017-08-10	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	ES33	01/02/2018	10.99	Call	Bond Future	84.6400	0.0846	0.0000	0.0000	(100.000)	0	0	0
2017-08-10	ES33	01/02/2018			Bond Future	10.9757	77.2781	10.9907	77.1893	0.136	0.0000	0.0000	0
2017-08-10	ES33	01/02/2018	11.00	Call	Bond Future	143.8700	0.1439	55.0800	0.0551	(61.715)	0	0	0
2017-08-10	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	4.1500	0.0042	100.000	0	0	0
2017-08-10	ES33	01/02/2018	11.01	Call	Bond Future	203.0200	0.2030	114.2300	0.1142	(43.735)	0	0	0
2017-08-10	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	ES33	03/05/2018	11.22	Call	Bond Future	812.1200	0.8121	721.2400	0.7212	(11.190)	0	0	0
2017-08-10	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	ES33	03/05/2018			Bond Future	11.0798	74.9401	11.0954	74.8493	0.141	0.0000	0.0000	0
2017-08-10	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	ES33	03/05/2018	11.20	Call	Bond Future	697.0500	0.6970	606.1700	0.6062	(13.038)	0	0	0
2017-08-10	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	ES33	03/05/2018	11.21	Call	Bond Future	754.6200	0.7546	663.7400	0.6637	(12.043)	0	0	0
2017-08-10	ES42	02/11/2017			Bond Future	11.1474	78.2182	11.1463	78.2257	(0.010)	0.0000	0.0000	7,957
2017-08-10	ES42	01/02/2018			Bond Future	11.2545	79.6526	11.2534	79.6598	(0.010)	0.0000	0.0000	0
2017-08-10	ES42	03/05/2018			Bond Future	11.3617	76.8897	11.3606	76.8967	(0.009)	0.0000	0.0000	0
2017-08-10	GOVI	02/11/2017	572.45	Call	GOVI	18,100.0000	1.8100	12,610.0000	1.2610	(30.331)	0	0	0
2017-08-10	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	GOVI	02/11/2017			GOVI	574.2600	574.2600	573.7110	573.7110	(0.096)	0.0000	0.0000	663

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
2017-08-10	GOVI	02/11/2017	572.46	Call	GOVI	18,000.0000	1.8000	12,510.0000	1.2510	(30.500)	0	0	0
2017-08-10	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	GOVI	02/11/2017	572.44	Call	GOVI	18,200.0000	1.8200	12,710.0000	1.2710	(30.165)	0	0	0
2017-08-10	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	GOVI	01/02/2018			GOVI	584.7930	584.7930	584.2320	584.2320	(0.096)	0.0000	0.0000	0
2017-08-10	GOVI	01/02/2018	581.03	Call	GOVI	37,630.0000	3.7630	32,020.0000	3.2020	(14.908)	0	0	0
2017-08-10	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	GOVI	01/02/2018	581.04	Call	GOVI	37,530.0000	3.7530	31,920.0000	3.1920	(14.948)	0	0	0
2017-08-10	GOVI	01/02/2018	581.02	Call	GOVI	37,730.0000	3.7730	32,120.0000	3.2120	(14.869)	0	0	0
2017-08-10	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	GOVI	03/05/2018	590.27	Call	GOVI	55,260.0000	5.5260	49,500.0000	4.9500	(10.423)	0	0	0
2017-08-10	GOVI	03/05/2018	590.29	Call	GOVI	55,060.0000	5.5060	49,300.0000	4.9300	(10.461)	0	0	0
2017-08-10	GOVI	03/05/2018			GOVI	595.7960	595.7960	595.2200	595.2200	(0.097)	0.0000	0.0000	0
2017-08-10	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	GOVI	03/05/2018	590.28	Call	GOVI	55,160.0000	5.5160	49,400.0000	4.9400	(10.442)	0	0	0
2017-08-10	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-08-10	IGOV	02/11/2017			Index Future	251.9950	251.9950	252.0140	252.0140	0.008	0.0000	0.0000	1,161
2017-08-10	IGOV	01/02/2018			Index Future	256.7010	256.7010	256.7200	256.7200	0.007	0.0000	0.0000	0
2017-08-10	IGOV	03/05/2018			Index Future	261.6510	261.6510	261.6660	261.6660	0.006	0.0000	0.0000	0
2017-08-10	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-08-10	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-08-10	IS01	21/12/2017			Interest Rate Swap	99.7607	99.7607	99.7636	99.7636	0.003	0.0000	0.0000	0
2017-08-10	IS01	15/03/2018			Interest Rate Swap	99.6329	99.6329	99.6419	99.6419	0.009	0.0000	0.0000	0
2017-08-10	IS01	21/06/2018			Interest Rate Swap	99.7067	99.7067	99.7204	99.7204	0.014	0.0000	0.0000	0
2017-08-10	IS01	20/09/2018			Interest Rate Swap	99.7988	99.7988	99.8197	99.8197	0.021	0.0000	0.0000	0
2017-08-10	IS02	18/12/2017			Interest Rate Swap	99.7885	99.7885	99.7915	99.7915	0.003	0.0000	0.0000	0
2017-08-10	IS02	16/03/2018			Interest Rate Swap	98.9151	98.9151	98.9235	98.9235	0.008	0.0000	0.0000	0
2017-08-10	IS02	15/06/2018			Interest Rate Swap	98.3934	98.3934	98.4082	98.4082	0.015	0.0000	0.0000	0
2017-08-10	IS02	21/09/2018			Interest Rate Swap	98.2652	98.2652	98.2859	98.2859	0.021	0.0000	0.0000	0
2017-08-10	IS02	21/12/2018			Interest Rate Swap	98.5500	98.5500	98.5800	98.5800	0.030	0.0000	0.0000	0
2017-08-10	IS02	15/03/2019			Interest Rate Swap	98.8692	98.8692	98.8940	98.8940	0.025	0.0000	0.0000	0
2017-08-10	IS02	21/06/2019			Interest Rate Swap	99.1878	99.1878	99.2161	99.2161	0.029	0.0000	0.0000	0
2017-08-10	IS02	20/09/2019			Interest Rate Swap	99.5296	99.5296	99.5630	99.5630	0.034	0.0000	0.0000	0
2017-08-10	IS05	17/12/2020			Interest Rate Swap	95.4703	95.4703	95.5784	95.5784	0.113	0.0000	0.0000	0
2017-08-10	IS05	16/03/2021			Interest Rate Swap	94.6539	94.6539	94.7825	94.7825	0.136	0.0000	0.0000	0
2017-08-10	IS05	15/06/2021			Interest Rate Swap	93.8074	93.8074	93.9556	93.9556	0.158	0.0000	0.0000	0
2017-08-10	IS05	21/09/2021			Interest Rate Swap	93.9463	93.9463	94.1086	94.1086	0.173	0.0000	0.0000	0
2017-08-10	IS05	21/12/2021			Interest Rate Swap	96.1067	96.1067	96.2748	96.2748	0.175	0.0000	0.0000	51
2017-08-10	IS05	15/03/2022			Interest Rate Swap	96.2043	96.2043	96.3760	96.3760	0.178	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-10	IS05	21/06/2022			Interest Rate Swap	97.3770		97.3770	97.5530	97.5530	0.181	0.0000	0.0000	0
2017-08-10	IS05	20/09/2022			Interest Rate Swap	99.5682		99.5682	99.7505	99.7505	0.183	0.0000	0.0000	0
2017-08-10	IS10	17/12/2025			Interest Rate Swap	94.1697		94.1697	94.4085	94.4085	0.254	0.0000	0.0000	0
2017-08-10	IS10	16/03/2026			Interest Rate Swap	91.1776		91.1776	91.4240	91.4240	0.270	0.0000	0.0000	0
2017-08-10	IS10	15/06/2026			Interest Rate Swap	89.9268		89.9268	90.1800	90.1800	0.282	0.0000	0.0000	0
2017-08-10	IS10	21/09/2026			Interest Rate Swap	92.0989		92.0989	92.3554	92.3554	0.279	0.0000	0.0000	0
2017-08-10	IS10	21/12/2026			Interest Rate Swap	95.8860		95.8860	96.1434	96.1434	0.268	0.0000	0.0000	0
2017-08-10	IS10	15/03/2027			Interest Rate Swap	94.4319		94.4319	94.6977	94.6977	0.281	0.0000	0.0000	0
2017-08-10	IS10	21/06/2027			Interest Rate Swap	96.5023		96.5023	96.7722	96.7722	0.280	0.0000	0.0000	0
2017-08-10	IS10	20/09/2027			Interest Rate Swap	100.2338		100.2338	100.5036	100.5036	0.269	0.0000	0.0000	0
2017-08-10	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-08-10	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-08-10	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-08-10	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-08-10	JBAF	16/08/2017			Jibar Tradeable Future	7.0600		92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017-08-10	JBAF	20/09/2017			Jibar Tradeable Future	6.9800		93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017-08-10	JBAF	18/10/2017			Jibar Tradeable Future	6.9200		93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2017-08-10	JBAF	15/11/2017			Jibar Tradeable Future	6.8800		93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017-08-10	JBAF	20/12/2017			Jibar Tradeable Future	6.8000		93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-08-10	JBAF	17/01/2018			Jibar Tradeable Future	6.7600		93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-08-10	JBAF	20/03/2018			Jibar Tradeable Future	6.6700		93.3300	6.6700	93.3300	0.000	0.0000	0.0000	2,500
2017-08-10	JBAF	20/06/2018			Jibar Tradeable Future	6.6100		93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2017-08-10	JBAF	19/09/2018			Jibar Tradeable Future	6.6100		93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2017-08-10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-08-10	JBAF	19/12/2018			Jibar Tradeable Future	6.6600		93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2017-08-10	JBAF	20/03/2019			Jibar Tradeable Future	6.7300		93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-08-10	JBAF	19/06/2019			Jibar Tradeable Future	6.8000		93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-08-10	R023	02/11/2017	8.56	Call	Bond Future	2,768.7200		2.7687	2,667.3500	2.6674	(3.661)	0	0	0
2017-08-10	R023	02/11/2017			Bond Future	7.9285		100.6766	7.9493	100.5879	0.263	0.0000	0.0000	53,785
2017-08-10	R023	02/11/2017	8.56	Put	Bond Future	128.6000		0.1286	115.9700	0.1160	(9.821)	0	0	0
2017-08-10	R023	02/11/2017	8.58	Put	Bond Future	119.4900		0.1195	107.2400	0.1072	(10.252)	0	0	0
2017-08-10	R023	02/11/2017	8.57	Call	Bond Future	2,805.2400		2.8052	2,704.0600	2.7041	(3.607)	0	0	0
2017-08-10	R023	02/11/2017	8.57	Put	Bond Future	124.0200		0.1240	111.5800	0.1116	(10.031)	0	0	0
2017-08-10	R023	02/11/2017	8.58	Call	Bond Future	2,841.8000		2.8418	2,740.8100	2.7408	(3.554)	0	0	0
2017-08-10	R023	01/02/2018	8.33	Put	Bond Future	685.0800		0.6851	751.3800	0.7514	9.678	0	0	0
2017-08-10	R023	01/02/2018			Bond Future	7.9628		102.5233	7.9851	102.4325	0.280	0.0000	0.0000	0
2017-08-10	R023	01/02/2018	8.32	Call	Bond Future	2,140.9600		2.1410	2,117.0700	2.1171	(1.116)	0	0	0
2017-08-10	R023	01/02/2018	8.32	Put	Bond Future	697.3400		0.6973	764.2300	0.7642	9.592	0	0	0
2017-08-10	R023	01/02/2018	8.33	Call	Bond Future	2,168.7500		2.1688	2,144.2700	2.1443	(1.129)	0	0	0
2017-08-10	R023	01/02/2018	8.31	Call	Bond Future	2,113.5800		2.1136	2,090.2800	2.0903	(1.102)	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
2017-08-10	R023	01/02/2018	8.31	Put	Bond Future	710.0300	0.7100	777.5100	0.7775	9.504	0	0	0
2017-08-10	R023	03/05/2018	8.27	Call	Bond Future	2,169.1600	2.1692	2,119.3800	2.1194	(2.295)	0	0	0
2017-08-10	R023	03/05/2018			Bond Future	7.9823	100.5219	8.0061	100.4288	0.298	0.0000	0.0000	0
2017-08-10	R023	03/05/2018	8.27	Put	Bond Future	1,051.5200	1.0515	1,094.7900	1.0948	4.115	0	0	0
2017-08-10	R023	03/05/2018	8.28	Call	Bond Future	2,193.5900	2.1936	2,143.4400	2.1434	(2.286)	0	0	0
2017-08-10	R023	03/05/2018	8.29	Put	Bond Future	1,023.7200	1.0237	1,066.2400	1.0662	4.153	0	0	0
2017-08-10	R023	03/05/2018	8.28	Put	Bond Future	1,037.3800	1.0374	1,080.2800	1.0803	4.135	0	0	0
2017-08-10	R023	03/05/2018	8.29	Call	Bond Future	2,218.4800	2.2185	2,167.9500	2.1679	(2.278)	0	0	0
2017-08-10	R035	02/11/2017	9.61	Put	Bond Future	360.9700	0.3610	478.0400	0.4780	32.432	0	0	0
2017-08-10	R035	02/11/2017			Bond Future	9.6554	95.1396	9.6702	95.0225	0.153	0.0000	0.0000	12,213
2017-08-10	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R035	02/11/2017	9.60	Put	Bond Future	440.7100	0.4407	557.7800	0.5578	26.564	0	0	0
2017-08-10	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R035	02/11/2017	9.59	Put	Bond Future	520.5500	0.5205	637.6200	0.6376	22.490	0	0	0
2017-08-10	R035	01/02/2018	9.75	Call	Bond Future	203.6000	0.2036	83.9800	0.0840	(58.752)	0	0	0
2017-08-10	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	71.9200	0.0719	100.000	0	0	0
2017-08-10	R035	01/02/2018			Bond Future	9.7239	96.8847	9.7392	96.7651	0.158	0.0000	0.0000	0
2017-08-10	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R035	01/02/2018	9.73	Call	Bond Future	47.7000	0.0477	0.0000	0.0000	(100.000)	0	0	0
2017-08-10	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R035	01/02/2018	9.74	Call	Bond Future	125.7000	0.1257	6.0800	0.0061	(95.163)	0	0	0
2017-08-10	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R035	03/05/2018			Bond Future	9.7849	94.2066	9.8007	94.0842	0.162	0.0000	0.0000	0
2017-08-10	R035	03/05/2018	9.90	Call	Bond Future	881.5400	0.8815	759.1400	0.7591	(13.885)	0	0	0
2017-08-10	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R035	03/05/2018	9.91	Call	Bond Future	957.5000	0.9575	835.1000	0.8351	(12.783)	0	0	0
2017-08-10	R035	03/05/2018	9.89	Call	Bond Future	805.4900	0.8055	683.0900	0.6831	(15.196)	0	0	0
2017-08-10	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R186	02/11/2017	8.89	Put	Bond Future	861.1100	0.8611	917.4100	0.9174	6.538	0	0	0
2017-08-10	R186	02/11/2017	8.88	Call	Bond Future	2,717.8100	2.7178	2,569.1600	2.5692	(5.469)	0	0	0
2017-08-10	R186	02/11/2017	8.75	Put	Bond Future	1,187.3800	1.1874	1,259.3200	1.2593	6.059	0	0	2,500
2017-08-10	R186	02/11/2017			Bond Future	8.6035	115.7864	8.6343	115.5803	0.357	0.0000	0.0000	159,899
2017-08-10	R186	02/11/2017	8.75	Call	Bond Future	2,165.0800	2.1651	2,030.9500	2.0309	(6.195)	0	0	0
2017-08-10	R186	02/11/2017	8.89	Call	Bond Future	2,762.7300	2.7627	2,612.9600	2.6130	(5.421)	0	0	0
2017-08-10	R186	02/11/2017	8.88	Put	Bond Future	881.8400	0.8818	939.2600	0.9393	6.511	0	0	0
2017-08-10	R186	02/11/2017	8.90	Call	Bond Future	2,807.9800	2.8080	2,657.3000	2.6573	(5.366)	0	0	0
2017-08-10	R186	02/11/2017	8.90	Put	Bond Future	840.7600	0.8408	896.1500	0.8961	6.588	0	0	0
2017-08-10	R186	02/11/2017	9.00	Call	Bond Future	3,278.1900	3.2782	3,117.9100	3.1179	(4.889)	0	0	0
2017-08-10	R186	02/11/2017	9.00	Put	Bond Future	657.8000	0.6578	703.5900	0.7036	6.961	0	0	5,000
2017-08-10	R186	01/02/2018	9.00	Call	Bond Future	3,634.3900	3.6344	3,473.2500	3.4732	(4.434)	0	0	0
2017-08-10	R186	01/02/2018	9.25	Call	Bond Future	4,756.1300	4.7561	4,578.6300	4.5786	(3.732)	0	0	0
2017-08-10	R186	01/02/2018	8.50	Put	Bond Future	2,843.5400	2.8435	2,940.8000	2.9408	3.420	0	0	0
2017-08-10	R186	01/02/2018	8.96	Call	Bond Future	3,466.4700	3.4665	3,308.3700	3.3084	(4.561)	0	0	0
2017-08-10	R186	01/02/2018			Bond Future	8.6532	112.6102	8.6853	112.3999	0.371	0.0000	0.0000	198
2017-08-10	R186	01/02/2018	8.50	Call	Bond Future	1,833.1500	1.8331	1,720.1200	1.7201	(6.166)	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
2017-08-10	R186	01/02/2018	7.75	Put	Bond Future	6,539.3800		6.5394	6,708.0700	6.7081	2.580	0	0	0
2017-08-10	R186	01/02/2018	7.75	Call	Bond Future	404.7600		0.4048	363.1600	0.3632	(10.278)	0	0	1,460
2017-08-10	R186	01/02/2018	9.00	Put	Bond Future	1,391.6100		1.3916	1,440.7600	1.4408	3.532	0	0	6,200
2017-08-10	R186	01/02/2018	9.25	Put	Bond Future	933.5500		0.9336	966.3400	0.9663	3.512	0	0	820
2017-08-10	R186	01/02/2018	8.96	Put	Bond Future	1,479.3200		1.4793	1,531.5100	1.5315	3.528	0	0	0
2017-08-10	R186	01/02/2018	8.75	Put	Bond Future	2,015.3300		2.0153	2,085.2800	2.0853	3.471	0	0	820
2017-08-10	R186	01/02/2018	8.97	Call	Bond Future	3,508.1900		3.5082	3,349.3200	3.3493	(4.529)	0	0	0
2017-08-10	R186	01/02/2018	8.98	Call	Bond Future	3,550.1400		3.5501	3,390.5100	3.3905	(4.496)	0	0	0
2017-08-10	R186	01/02/2018	8.98	Put	Bond Future	1,435.0700		1.4351	1,485.7300	1.4857	3.530	0	0	0
2017-08-10	R186	01/02/2018	8.75	Call	Bond Future	2,647.3500		2.6474	2,507.0100	2.5070	(5.301)	0	0	0
2017-08-10	R186	01/02/2018	8.97	Put	Bond Future	1,457.0600		1.4571	1,508.4800	1.5085	3.529	0	0	0
2017-08-10	R186	03/05/2018	8.92	Call	Bond Future	3,635.4200		3.6354	3,551.8100	3.5518	(2.300)	0	0	0
2017-08-10	R186	03/05/2018	8.91	Put	Bond Future	2,257.3300		2.2573	2,389.4100	2.3894	5.851	0	0	0
2017-08-10	R186	03/05/2018			Bond Future	8.6987		114.7288	8.7324	114.5139	0.387	0.0000	0.0000	0
2017-08-10	R186	03/05/2018	8.93	Call	Bond Future	3,673.3300		3.6733	3,588.9200	3.5889	(2.298)	0	0	0
2017-08-10	R186	03/05/2018	8.93	Put	Bond Future	2,206.7600		2.2068	2,337.2300	2.3372	5.912	0	0	0
2017-08-10	R186	03/05/2018	8.92	Put	Bond Future	2,231.7400		2.2317	2,363.0100	2.3630	5.882	0	0	0
2017-08-10	R186	03/05/2018	8.91	Call	Bond Future	3,598.0800		3.5981	3,515.2800	3.5153	(2.301)	0	0	0
2017-08-10	R197	02/11/2017	305.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R197	02/11/2017	305.15	Put	Bond Future	4,127.1700		4.1272	3,817.0300	3.8170	(7.515)	0	0	0
2017-08-10	R197	02/11/2017			Bond Future	301.0228		301.0228	301.3330	301.3330	0.103	0.0000	0.0000	2,350
2017-08-10	R197	02/11/2017	305.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R197	02/11/2017	305.17	Put	Bond Future	4,147.1700		4.1472	3,837.0300	3.8370	(7.478)	0	0	0
2017-08-10	R197	02/11/2017	305.16	Put	Bond Future	4,137.1700		4.1372	3,827.0300	3.8270	(7.496)	0	0	0
2017-08-10	R197	02/11/2017	305.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R197	01/02/2018	301.68	Put	Bond Future	2,083.5100		2.0835	1,768.3000	1.7683	(15.129)	0	0	0
2017-08-10	R197	01/02/2018			Bond Future	299.5965		299.5965	299.9117	299.9117	0.105	0.0000	0.0000	0
2017-08-10	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R197	01/02/2018	301.67	Put	Bond Future	2,073.5100		2.0735	1,758.3000	1.7583	(15.202)	0	0	0
2017-08-10	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R197	01/02/2018	301.66	Put	Bond Future	2,063.5100		2.0635	1,748.3000	1.7483	(15.275)	0	0	0
2017-08-10	R197	03/05/2018	304.46	Call	Bond Future	913.1000		0.9131	1,230.4600	1.2305	34.756	0	0	0
2017-08-10	R197	03/05/2018			Bond Future	305.3731		305.3731	305.6905	305.6905	0.104	0.0000	0.0000	0
2017-08-10	R197	03/05/2018	304.44	Call	Bond Future	933.1000		0.9331	1,250.4600	1.2505	34.011	0	0	0
2017-08-10	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R197	03/05/2018	304.45	Call	Bond Future	923.1000		0.9231	1,240.4600	1.2405	34.380	0	0	0
2017-08-10	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R202	02/11/2017	253.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R202	02/11/2017			Bond Future	242.4343		242.4343	242.4235	242.4235	(0.004)	0.0000	0.0000	28,504
2017-08-10	R202	02/11/2017	253.89	Put	Bond Future	11,455.7200		11.4557	11,466.5300	11.4665	0.094	0	0	0
2017-08-10	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R202	02/11/2017	253.91	Put	Bond Future	11,475.7200		11.4757	11,486.5300	11.4865	0.094	0	0	0
2017-08-10	R202	02/11/2017	253.90	Put	Bond Future	11,465.7200		11.4657	11,476.5300	11.4765	0.094	0	0	0
2017-08-10	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
2017-08-10	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R202	01/02/2018	249.06	Put	Bond Future	5,841.3500	5.8413	5,853.3600	5.8534	0.206	0	0	0
2017-08-10	R202	01/02/2018			Bond Future	243.2187	243.2187	243.2066	243.2066	(0.005)	0.0000	0.0000	0
2017-08-10	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R202	01/02/2018	249.08	Put	Bond Future	5,861.3500	5.8613	5,873.3600	5.8734	0.205	0	0	0
2017-08-10	R202	01/02/2018	249.07	Put	Bond Future	5,851.3500	5.8513	5,863.3600	5.8634	0.205	0	0	0
2017-08-10	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R202	03/05/2018	247.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R202	03/05/2018	247.47	Call	Bond Future	438.0500	0.4380	422.7300	0.4227	(3.497)	0	0	0
2017-08-10	R202	03/05/2018			Bond Future	247.9081	247.9081	247.8927	247.8927	(0.006)	0.0000	0.0000	0
2017-08-10	R202	03/05/2018	247.48	Call	Bond Future	428.0500	0.4280	412.7300	0.4127	(3.579)	0	0	0
2017-08-10	R202	03/05/2018	247.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R202	03/05/2018	247.49	Call	Bond Future	418.0500	0.4180	402.7300	0.4027	(3.665)	0	0	0
2017-08-10	R202	03/05/2018	247.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R204	02/11/2017	7.76	Put	Bond Future	0.1500	0.0002	0.0100	0.0000	(93.333)	0	0	0
2017-08-10	R204	02/11/2017			Bond Future	7.0039	104.0812	7.0355	104.0474	0.452	0.0000	0.0000	44,457
2017-08-10	R204	02/11/2017	7.75	Call	Bond Future	793.6800	0.7937	759.6600	0.7597	(4.286)	0	0	0
2017-08-10	R204	02/11/2017	7.75	Put	Bond Future	0.1700	0.0002	0.0100	0.0000	(94.118)	0	0	0
2017-08-10	R204	02/11/2017	7.76	Call	Bond Future	804.2300	0.8042	770.2300	0.7702	(4.228)	0	0	0
2017-08-10	R204	02/11/2017	7.74	Call	Bond Future	783.1200	0.7831	749.0800	0.7491	(4.347)	0	0	0
2017-08-10	R204	02/11/2017	7.74	Put	Bond Future	0.1900	0.0002	0.0100	0.0000	(94.737)	0	0	0
2017-08-10	R204	01/02/2018	7.27	Call	Bond Future	401.5300	0.4015	393.9900	0.3940	(1.878)	0	0	0
2017-08-10	R204	01/02/2018			Bond Future	6.8788	101.9523	6.9205	101.9174	0.605	0.0000	0.0000	0
2017-08-10	R204	01/02/2018	7.25	Call	Bond Future	388.6800	0.3887	381.8200	0.3818	(1.765)	0	0	0
2017-08-10	R204	01/02/2018	7.25	Put	Bond Future	77.8500	0.0779	105.9300	0.1059	36.069	0	0	0
2017-08-10	R204	01/02/2018	7.27	Put	Bond Future	73.9900	0.0740	101.3900	0.1014	37.032	0	0	0
2017-08-10	R204	01/02/2018	7.26	Call	Bond Future	395.0900	0.3951	387.8900	0.3879	(1.822)	0	0	0
2017-08-10	R204	01/02/2018	7.26	Put	Bond Future	75.9000	0.0759	103.6400	0.1036	36.548	0	0	0
2017-08-10	R204	03/05/2018	7.10	Put	Bond Future	65.2700	0.0653	113.4700	0.1135	73.847	0	0	0
2017-08-10	R204	03/05/2018			Bond Future	6.5815	103.8704	6.6413	103.8342	0.909	0.0000	0.0000	0
2017-08-10	R204	03/05/2018	7.09	Call	Bond Future	373.3400	0.3733	385.7400	0.3857	3.321	0	0	0
2017-08-10	R204	03/05/2018	7.09	Put	Bond Future	66.4700	0.0665	115.0500	0.1151	73.086	0	0	0
2017-08-10	R204	03/05/2018	7.10	Call	Bond Future	378.1600	0.3782	390.1800	0.3902	3.179	0	0	0
2017-08-10	R204	03/05/2018	7.08	Call	Bond Future	368.5500	0.3685	381.3200	0.3813	3.465	0	0	0
2017-08-10	R204	03/05/2018	7.08	Put	Bond Future	67.7000	0.0677	116.6500	0.1166	72.304	0	0	0
2017-08-10	R207	02/11/2017	8.04	Put	Bond Future	8.2000	0.0082	6.1400	0.0061	(25.122)	0	0	0
2017-08-10	R207	02/11/2017	8.03	Call	Bond Future	1,419.8800	1.4199	1,350.5600	1.3506	(4.882)	0	0	0
2017-08-10	R207	02/11/2017			Bond Future	7.3139	102.1233	7.3477	102.0561	0.462	0.0000	0.0000	40,855
2017-08-10	R207	02/11/2017	8.04	Call	Bond Future	1,438.8600	1.4389	1,369.6300	1.3696	(4.811)	0	0	0
2017-08-10	R207	02/11/2017	8.03	Put	Bond Future	8.7500	0.0088	6.6000	0.0066	(24.571)	0	0	0
2017-08-10	R207	02/11/2017	8.05	Call	Bond Future	1,457.9000	1.4579	1,388.7200	1.3887	(4.745)	0	0	0
2017-08-10	R207	02/11/2017	8.05	Put	Bond Future	7.7200	0.0077	5.7100	0.0057	(26.036)	0	0	0
2017-08-10	R207	01/02/2018	7.61	Put	Bond Future	215.4300	0.2154	252.4200	0.2524	17.170	0	0	0
2017-08-10	R207	01/02/2018	7.60	Call	Bond Future	762.6000	0.7626	731.2500	0.7313	(4.111)	0	0	0
2017-08-10	R207	01/02/2018			Bond Future	7.2940	100.3554	7.3328	100.2866	0.531	0.0000	0.0000	0
2017-08-10	R207	01/02/2018	7.61	Call	Bond Future	775.2600	0.7753	743.4300	0.7434	(4.106)	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
2017-08-10	R207	01/02/2018	7.60	Put	Bond Future	220.4200	0.2204	257.8900	0.2579	16.999	0	0	0
2017-08-10	R207	01/02/2018	7.62	Call	Bond Future	788.0100	0.7880	755.7000	0.7557	(4.100)	0	0	0
2017-08-10	R207	01/02/2018	7.62	Put	Bond Future	210.5300	0.2105	247.0400	0.2470	17.342	0	0	0
2017-08-10	R207	03/05/2018	7.57	Call	Bond Future	791.0700	0.7911	776.7200	0.7767	(1.814)	0	0	0
2017-08-10	R207	03/05/2018	7.56	Put	Bond Future	301.8500	0.3018	358.6400	0.3586	18.814	0	0	0
2017-08-10	R207	03/05/2018			Bond Future	7.2529	102.2434	7.2981	102.1727	0.624	0.0000	0.0000	0
2017-08-10	R207	03/05/2018	7.58	Call	Bond Future	801.8400	0.8018	787.0500	0.7870	(1.845)	0	0	0
2017-08-10	R207	03/05/2018	7.58	Put	Bond Future	291.9200	0.2919	347.8400	0.3478	19.156	0	0	0
2017-08-10	R207	03/05/2018	7.57	Put	Bond Future	296.6900	0.2967	353.0500	0.3530	18.996	0	0	0
2017-08-10	R207	03/05/2018	7.56	Call	Bond Future	780.6900	0.7807	766.7700	0.7668	(1.783)	0	0	0
2017-08-10	R208	02/11/2017	8.19	Call	Bond Future	2,053.1100	2.0531	1,953.7800	1.9538	(4.838)	0	0	0
2017-08-10	R208	02/11/2017	8.18	Put	Bond Future	28.5800	0.0286	23.2900	0.0233	(18.509)	0	0	0
2017-08-10	R208	02/11/2017			Bond Future	7.4854	98.5249	7.5178	98.4307	0.433	0.0000	0.0000	32,234
2017-08-10	R208	02/11/2017	8.20	Call	Bond Future	2,080.1300	2.0801	1,980.9500	1.9809	(4.768)	0	0	0
2017-08-10	R208	02/11/2017	8.20	Put	Bond Future	25.7400	0.0257	20.8000	0.0208	(19.192)	0	0	0
2017-08-10	R208	02/11/2017	8.19	Put	Bond Future	27.1000	0.0271	22.0100	0.0220	(18.782)	0	0	0
2017-08-10	R208	02/11/2017	8.18	Call	Bond Future	2,026.1900	2.0262	1,926.6600	1.9267	(4.912)	0	0	0
2017-08-10	R208	01/02/2018	7.85	Put	Bond Future	348.9300	0.3489	415.7900	0.4158	19.161	0	0	0
2017-08-10	R208	01/02/2018			Bond Future	7.4926	100.3320	7.5280	100.2356	0.473	0.0000	0.0000	0
2017-08-10	R208	01/02/2018	7.84	Call	Bond Future	1,297.2700	1.2973	1,268.4000	1.2684	(2.225)	0	0	0
2017-08-10	R208	01/02/2018	7.84	Put	Bond Future	356.6600	0.3567	424.2400	0.4242	18.948	0	0	0
2017-08-10	R208	01/02/2018	7.85	Call	Bond Future	1,316.4500	1.3165	1,286.8600	1.2869	(2.248)	0	0	0
2017-08-10	R208	01/02/2018	7.83	Call	Bond Future	1,277.9600	1.2780	1,250.0700	1.2501	(2.182)	0	0	0
2017-08-10	R208	01/02/2018	7.83	Put	Bond Future	364.2700	0.3643	432.8300	0.4328	18.821	0	0	0
2017-08-10	R208	03/05/2018	7.77	Call	Bond Future	1,272.3900	1.2724	1,233.0000	1.2330	(3.096)	0	0	0
2017-08-10	R208	03/05/2018			Bond Future	7.4811	98.8181	7.5201	98.7193	0.522	0.0000	0.0000	0
2017-08-10	R208	03/05/2018	7.77	Put	Bond Future	544.0300	0.5440	603.4300	0.6034	10.919	0	0	0
2017-08-10	R208	03/05/2018	7.78	Call	Bond Future	1,288.8400	1.2888	1,248.9400	1.2489	(3.096)	0	0	0
2017-08-10	R208	03/05/2018	7.79	Put	Bond Future	526.8600	0.5269	585.2500	0.5852	11.083	0	0	0
2017-08-10	R208	03/05/2018	7.78	Put	Bond Future	535.3900	0.5354	594.2800	0.5943	10.999	0	0	0
2017-08-10	R208	03/05/2018	7.79	Call	Bond Future	1,305.3900	1.3054	1,264.9900	1.2650	(3.095)	0	0	0
2017-08-10	R209	02/11/2017	9.54	Call	Bond Future	1,593.7400	1.5937	1,509.0200	1.5090	(5.316)	0	0	0
2017-08-10	R209	02/11/2017	9.52	Put	Bond Future	2,190.6100	2.1906	2,205.6300	2.2056	0.686	0	0	0
2017-08-10	R209	02/11/2017	9.00	Put	Bond Future	4,735.6000	4.7356	4,790.9300	4.7909	1.168	0	0	0
2017-08-10	R209	02/11/2017	10.60	Put	Bond Future	215.5500	0.2155	206.9800	0.2070	(3.976)	0	0	1,300
2017-08-10	R209	02/11/2017	9.75	Call	Bond Future	2,309.6000	2.3096	2,213.4800	2.2135	(4.162)	0	0	0
2017-08-10	R209	02/11/2017	8.30	Put	Bond Future	9,671.2200	9.6712	9,762.7800	9.7628	0.947	0	0	0
2017-08-10	R209	02/11/2017	9.88	Put	Bond Future	1,118.1800	1.1182	1,114.9000	1.1149	(0.293)	0	0	1,350
2017-08-10	R209	02/11/2017			Bond Future	9.6182	71.8416	9.6330	71.7432	0.154	0.0000	0.0000	83,128
2017-08-10	R209	02/11/2017	9.54	Put	Bond Future	2,116.4200	2.1164	2,130.1400	2.1301	0.648	0	0	0
2017-08-10	R209	02/11/2017	9.52	Call	Bond Future	1,533.3000	1.5333	1,449.8800	1.4499	(5.441)	0	0	0
2017-08-10	R209	02/11/2017	10.00	Call	Bond Future	3,346.0000	3.3460	3,240.5900	3.2406	(3.150)	0	0	0
2017-08-10	R209	02/11/2017	10.00	Put	Bond Future	873.7600	0.8738	866.7900	0.8668	(0.798)	0	0	3,360
2017-08-10	R209	02/11/2017	9.53	Put	Bond Future	2,153.2900	2.1533	2,167.6600	2.1677	0.667	0	0	0
2017-08-10	R209	02/11/2017	9.00	Call	Bond Future	441.3300	0.4413	398.2200	0.3982	(9.768)	0	0	4,100
2017-08-10	R209	02/11/2017	10.60	Call	Bond Future	6,317.8800	6.3179	6,210.8700	6.2109	(1.694)	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
2017-08-10	R209	02/11/2017	9.75	Put	Bond Future	1,441.1600	1.4412	1,443.4800	1.4435	0.161	0	0	6,500
2017-08-10	R209	02/11/2017	8.30	Call	Bond Future	36.5400	0.0365	29.6600	0.0297	(18.829)	0	0	2,800
2017-08-10	R209	02/11/2017	9.88	Call	Bond Future	2,827.5600	2.8276	2,725.8400	2.7258	(3.597)	0	0	0
2017-08-10	R209	02/11/2017	9.53	Call	Bond Future	1,563.3400	1.5633	1,479.2700	1.4793	(5.378)	0	0	0
2017-08-10	R209	02/11/2017	9.58	Call	Bond Future	1,718.7500	1.7188	1,631.5400	1.6315	(5.074)	0	0	0
2017-08-10	R209	02/11/2017	9.58	Put	Bond Future	1,973.2900	1.9733	1,984.5200	1.9845	0.569	0	0	1,350
2017-08-10	R209	02/11/2017	9.33	Put	Bond Future	2,984.9400	2.9849	3,012.8100	3.0128	0.934	0	0	0
2017-08-10	R209	02/11/2017	9.33	Call	Bond Future	1,029.5700	1.0296	959.0000	0.9590	(6.854)	0	0	1,350
2017-08-10	R209	01/02/2018	10.10	Call	Bond Future	4,187.3000	4.1873	4,135.8700	4.1359	(1.228)	0	0	0
2017-08-10	R209	01/02/2018	9.73	Call	Bond Future	2,772.9600	2.7730	2,736.5500	2.7365	(1.313)	0	0	0
2017-08-10	R209	01/02/2018	9.71	Put	Bond Future	2,489.7000	2.4897	2,554.7400	2.5547	2.612	0	0	0
2017-08-10	R209	01/02/2018	9.72	Call	Bond Future	2,738.9800	2.7390	2,703.0000	2.7030	(1.314)	0	0	0
2017-08-10	R209	01/02/2018			Bond Future	9.6772	73.1593	9.6925	73.0587	0.158	0.0000	0.0000	0
2017-08-10	R209	01/02/2018	9.73	Put	Bond Future	2,426.6700	2.4267	2,490.8600	2.4909	2.645	0	0	0
2017-08-10	R209	01/02/2018	9.71	Call	Bond Future	2,705.2200	2.7052	2,669.6600	2.6697	(1.314)	0	0	0
2017-08-10	R209	01/02/2018	10.10	Put	Bond Future	1,485.7200	1.4857	1,534.8900	1.5349	3.310	0	0	3,000
2017-08-10	R209	01/02/2018	9.72	Put	Bond Future	2,458.0300	2.4580	2,522.6500	2.5226	2.629	0	0	0
2017-08-10	R209	01/02/2018	10.00	Call	Bond Future	3,780.3600	3.7804	3,732.3900	3.7324	(1.269)	0	0	0
2017-08-10	R209	01/02/2018	10.00	Put	Bond Future	1,703.5500	1.7035	1,756.1800	1.7562	3.089	0	0	7,500
2017-08-10	R209	03/05/2018	9.85	Put	Bond Future	2,891.1700	2.8912	2,898.1600	2.8982	0.242	0	0	0
2017-08-10	R209	03/05/2018			Bond Future	9.7326	71.3861	9.7484	71.2833	0.163	0.0000	0.0000	0
2017-08-10	R209	03/05/2018	9.85	Call	Bond Future	3,649.2200	3.6492	3,553.3400	3.5533	(2.627)	0	0	0
2017-08-10	R209	03/05/2018	9.86	Call	Bond Future	3,684.4000	3.6844	3,588.2300	3.5882	(2.610)	0	0	0
2017-08-10	R209	03/05/2018	9.86	Put	Bond Future	2,862.3400	2.8623	2,869.0400	2.8690	0.234	0	0	0
2017-08-10	R209	03/05/2018	9.84	Call	Bond Future	3,614.2000	3.6142	3,518.6000	3.5186	(2.645)	0	0	0
2017-08-10	R209	03/05/2018	9.84	Put	Bond Future	2,920.2500	2.9202	2,927.5200	2.9275	0.249	0	0	0
2017-08-10	R210	02/11/2017	192.08	Put	Bond Future	5,861.3100	5.8613	5,870.2400	5.8702	0.152	0	0	0
2017-08-10	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R210	02/11/2017			Bond Future	186.2187	186.2187	186.2098	186.2098	(0.005)	0.0000	0.0000	2,179
2017-08-10	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R210	02/11/2017	192.07	Put	Bond Future	5,851.3100	5.8513	5,860.2400	5.8602	0.153	0	0	0
2017-08-10	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R210	02/11/2017	192.09	Put	Bond Future	5,871.3100	5.8713	5,880.2400	5.8802	0.152	0	0	0
2017-08-10	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R210	01/02/2018			Bond Future	189.6966	189.6966	189.6871	189.6871	(0.005)	0.0000	0.0000	0
2017-08-10	R210	01/02/2018	192.36	Put	Bond Future	2,663.3600	2.6634	2,672.8800	2.6729	0.357	0	0	0
2017-08-10	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R210	01/02/2018	192.38	Put	Bond Future	2,683.3600	2.6834	2,692.8800	2.6929	0.355	0	0	0
2017-08-10	R210	01/02/2018	192.37	Put	Bond Future	2,673.3600	2.6734	2,682.8800	2.6829	0.356	0	0	0
2017-08-10	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R210	03/05/2018	191.44	Put	Bond Future	534.6300	0.5346	546.8000	0.5468	2.276	0	0	0
2017-08-10	R210	03/05/2018			Bond Future	190.9054	190.9054	190.8932	190.8932	(0.006)	0.0000	0.0000	0
2017-08-10	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R210	03/05/2018	191.46	Put	Bond Future	554.6300	0.5546	566.8000	0.5668	2.194	0	0	0
2017-08-10	R210	03/05/2018	191.45	Put	Bond Future	544.6300	0.5446	556.8000	0.5568	2.235	0	0	0
2017-08-10	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
2017-08-10	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R212	02/11/2017			Bond Future	151.2407	151.2407	151.2333	151.2333	(0.005)	0.0000	0.0000	3,812
2017-08-10	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R212	02/11/2017	152.40	Put	Bond Future	1,159.2900	1.1593	1,166.7500	1.1667	0.643	0	0	0
2017-08-10	R212	02/11/2017	152.42	Put	Bond Future	1,179.2900	1.1793	1,186.7500	1.1867	0.633	0	0	0
2017-08-10	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R212	02/11/2017	152.41	Put	Bond Future	1,169.2900	1.1693	1,176.7500	1.1767	0.638	0	0	0
2017-08-10	R212	01/02/2018	154.71	Put	Bond Future	2,704.4400	2.7044	2,712.4300	2.7124	0.295	0	0	0
2017-08-10	R212	01/02/2018			Bond Future	152.0056	152.0056	151.9976	151.9976	(0.005)	0.0000	0.0000	0
2017-08-10	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R212	01/02/2018	154.70	Put	Bond Future	2,694.4400	2.6944	2,702.4300	2.7024	0.297	0	0	0
2017-08-10	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R212	01/02/2018	154.69	Put	Bond Future	2,684.4400	2.6844	2,692.4300	2.6924	0.298	0	0	0
2017-08-10	R212	03/05/2018	154.30	Call	Bond Future	636.3900	0.6364	626.2500	0.6263	(1.593)	0	0	0
2017-08-10	R212	03/05/2018			Bond Future	154.9364	154.9364	154.9263	154.9263	(0.007)	0.0000	0.0000	0
2017-08-10	R212	03/05/2018	154.28	Call	Bond Future	656.3900	0.6564	646.2500	0.6463	(1.545)	0	0	0
2017-08-10	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R212	03/05/2018	154.29	Call	Bond Future	646.3900	0.6464	636.2500	0.6363	(1.569)	0	0	0
2017-08-10	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-10	R213	02/11/2017	9.36	Put	Bond Future	1,507.0000	1.5070	1,498.9700	1.4990	(0.533)	0	0	0
2017-08-10	R213	02/11/2017			Bond Future	9.2730	84.1180	9.2931	83.9850	0.216	0.0000	0.0000	62,970
2017-08-10	R213	02/11/2017	9.35	Call	Bond Future	2,045.1000	2.0451	1,905.2400	1.9052	(6.839)	0	0	0
2017-08-10	R213	02/11/2017	9.35	Put	Bond Future	1,536.1200	1.5361	1,529.2500	1.5293	(0.447)	0	0	0
2017-08-10	R213	02/11/2017	9.36	Call	Bond Future	2,081.7800	2.0818	1,940.7600	1.9408	(6.774)	0	0	0
2017-08-10	R213	02/11/2017	9.34	Call	Bond Future	2,008.7700	2.0088	1,870.0700	1.8701	(6.905)	0	0	0
2017-08-10	R213	02/11/2017	9.34	Put	Bond Future	1,565.6600	1.5657	1,559.9500	1.5600	(0.365)	0	0	0
2017-08-10	R213	01/02/2018	9.42	Call	Bond Future	2,814.5100	2.8145	2,759.7200	2.7597	(1.947)	0	0	0
2017-08-10	R213	01/02/2018	9.41	Put	Bond Future	2,279.2700	2.2793	2,361.1100	2.3611	3.591	0	0	0
2017-08-10	R213	01/02/2018			Bond Future	9.3333	85.6609	9.3541	85.5251	0.223	0.0000	0.0000	0
2017-08-10	R213	01/02/2018	9.43	Call	Bond Future	2,850.2700	2.8503	2,794.8900	2.7949	(1.943)	0	0	0
2017-08-10	R213	01/02/2018	9.43	Put	Bond Future	2,220.9300	2.2209	2,301.3600	2.3014	3.621	0	0	0
2017-08-10	R213	01/02/2018	9.42	Put	Bond Future	2,249.9500	2.2500	2,330.9700	2.3310	3.601	0	0	0
2017-08-10	R213	01/02/2018	9.41	Call	Bond Future	2,778.9700	2.7790	2,725.0000	2.7250	(1.942)	0	0	0
2017-08-10	R213	03/05/2018	9.57	Put	Bond Future	2,606.9400	2.6069	2,577.8700	2.5779	(1.115)	0	0	0
2017-08-10	R213	03/05/2018	9.56	Call	Bond Future	3,747.6400	3.7476	3,580.3500	3.5804	(4.464)	0	0	0
2017-08-10	R213	03/05/2018			Bond Future	9.3859	83.7226	9.4074	83.5838	0.229	0.0000	0.0000	0
2017-08-10	R213	03/05/2018	9.57	Call	Bond Future	3,784.0000	3.7840	3,616.1100	3.6161	(4.437)	0	0	0
2017-08-10	R213	03/05/2018	9.56	Put	Bond Future	2,633.9100	2.6339	2,605.4400	2.6054	(1.081)	0	0	0
2017-08-10	R213	03/05/2018	9.58	Call	Bond Future	3,820.5100	3.8205	3,652.3100	3.6523	(4.403)	0	0	0
2017-08-10	R213	03/05/2018	9.58	Put	Bond Future	2,580.2000	2.5802	2,550.8200	2.5508	(1.139)	0	0	0
2017-08-10	R214	02/11/2017	9.60	Call	Bond Future	1,306.0400	1.3060	1,266.3000	1.2663	(3.043)	0	0	0
2017-08-10	R214	02/11/2017			Bond Future	9.8059	71.1084	9.8053	71.1125	(0.006)	0.0000	0.0000	44,022
2017-08-10	R214	02/11/2017	9.60	Put	Bond Future	2,737.9500	2.7380	2,694.0400	2.6940	(1.604)	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
2017-08-10	R214	02/11/2017	9.58	Call	Bond Future	1,252.6500	1.2527	1,213.2200	1.2132	(3.148)	0	0	0
2017-08-10	R214	02/11/2017	9.58	Put	Bond Future	2,826.1700	2.8262	2,782.5700	2.7826	(1.543)	0	0	0
2017-08-10	R214	02/11/2017	9.59	Put	Bond Future	2,781.8300	2.7818	2,738.0700	2.7381	(1.573)	0	0	0
2017-08-10	R214	02/11/2017	9.59	Call	Bond Future	1,279.1700	1.2792	1,239.5800	1.2396	(3.095)	0	0	0
2017-08-10	R214	01/02/2018	9.84	Call	Bond Future	2,657.5300	2.6575	2,639.3300	2.6393	(0.685)	0	0	0
2017-08-10	R214	01/02/2018			Bond Future	9.8688	72.4127	9.8682	72.4166	(0.006)	0.0000	0.0000	0
2017-08-10	R214	01/02/2018	9.82	Call	Bond Future	2,590.0900	2.5901	2,573.4800	2.5735	(0.641)	0	0	0
2017-08-10	R214	01/02/2018	9.82	Put	Bond Future	2,921.5500	2.9215	2,901.0200	2.9010	(0.703)	0	0	0
2017-08-10	R214	01/02/2018	9.84	Put	Bond Future	2,852.8600	2.8529	2,830.7400	2.8307	(0.775)	0	0	0
2017-08-10	R214	01/02/2018	9.83	Call	Bond Future	2,623.7000	2.6237	2,606.3000	2.6063	(0.663)	0	0	0
2017-08-10	R214	01/02/2018	9.83	Put	Bond Future	2,887.0400	2.8870	2,865.7200	2.8657	(0.738)	0	0	0
2017-08-10	R214	03/05/2018	9.99	Put	Bond Future	3,189.8000	3.1898	3,139.7100	3.1397	(1.570)	0	0	0
2017-08-10	R214	03/05/2018			Bond Future	9.9249	70.4787	9.9244	70.4823	(0.005)	0.0000	0.0000	0
2017-08-10	R214	03/05/2018	9.98	Call	Bond Future	3,589.3900	3.5894	3,542.8100	3.5428	(1.298)	0	0	0
2017-08-10	R214	03/05/2018	9.98	Put	Bond Future	3,221.9100	3.2219	3,171.7800	3.1718	(1.556)	0	0	0
2017-08-10	R214	03/05/2018	9.99	Call	Bond Future	3,623.6400	3.6236	3,577.1000	3.5771	(1.284)	0	0	0
2017-08-10	R214	03/05/2018	9.97	Call	Bond Future	3,555.2900	3.5553	3,508.6600	3.5087	(1.312)	0	0	0
2017-08-10	R214	03/05/2018	9.97	Put	Bond Future	3,254.2800	3.2543	3,204.1000	3.2041	(1.542)	0	0	0
2017-08-10	R248	02/11/2017	9.65	Call	Bond Future	1,658.8900	1.6589	1,597.7500	1.5978	(3.686)	0	0	0
2017-08-10	R248	02/11/2017	9.66	Put	Bond Future	3,617.8800	3.6179	3,551.0500	3.5511	(1.847)	0	0	0
2017-08-10	R248	02/11/2017			Bond Future	9.8780	90.8138	9.8774	90.8193	(0.006)	0.0000	0.0000	75,988
2017-08-10	R248	02/11/2017	9.65	Put	Bond Future	3,674.0200	3.6740	3,607.4200	3.6074	(1.813)	0	0	0
2017-08-10	R248	02/11/2017	9.66	Call	Bond Future	1,692.8100	1.6928	1,631.4400	1.6314	(3.625)	0	0	0
2017-08-10	R248	02/11/2017	9.64	Call	Bond Future	1,625.3900	1.6254	1,564.5000	1.5645	(3.746)	0	0	0
2017-08-10	R248	02/11/2017	9.64	Put	Bond Future	3,730.7400	3.7307	3,664.3900	3.6644	(1.778)	0	0	0
2017-08-10	R248	01/02/2018	9.90	Put	Bond Future	3,763.6300	3.7636	3,784.2900	3.7843	0.549	0	0	0
2017-08-10	R248	01/02/2018	9.89	Call	Bond Future	3,349.9000	3.3499	3,375.6800	3.3757	0.770	0	0	0
2017-08-10	R248	01/02/2018			Bond Future	9.9433	92.4796	9.9427	92.4847	(0.006)	0.0000	0.0000	170
2017-08-10	R248	01/02/2018	9.90	Call	Bond Future	3,391.3400	3.3913	3,417.1300	3.4171	0.760	0	0	0
2017-08-10	R248	01/02/2018	9.89	Put	Bond Future	3,808.4900	3.8085	3,829.1400	3.8291	0.542	0	0	0
2017-08-10	R248	01/02/2018	9.91	Call	Bond Future	3,433.0300	3.4330	3,458.8300	3.4588	0.752	0	0	0
2017-08-10	R248	01/02/2018	9.91	Put	Bond Future	3,719.1800	3.7192	3,739.8500	3.7399	0.556	0	0	0
2017-08-10	R248	03/05/2018	10.06	Call	Bond Future	4,704.5900	4.7046	4,641.9400	4.6419	(1.332)	0	0	0
2017-08-10	R248	03/05/2018	10.05	Put	Bond Future	4,254.2200	4.2542	4,186.6900	4.1867	(1.587)	0	0	0
2017-08-10	R248	03/05/2018			Bond Future	10.0018	89.7820	10.0012	89.7868	(0.006)	0.0000	0.0000	0
2017-08-10	R248	03/05/2018	10.07	Call	Bond Future	4,748.7200	4.7487	4,686.1300	4.6861	(1.318)	0	0	0
2017-08-10	R248	03/05/2018	10.07	Put	Bond Future	4,174.6500	4.1746	4,107.2300	4.1072	(1.615)	0	0	0
2017-08-10	R248	03/05/2018	10.06	Put	Bond Future	4,214.2800	4.2143	4,146.8000	4.1468	(1.601)	0	0	0
2017-08-10	R248	03/05/2018	10.05	Call	Bond Future	4,660.6300	4.6606	4,597.9300	4.5979	(1.345)	0	0	0

Total

997855