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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/08/2017 TO 30/08/2017

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
2017-08-30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	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
2017-08-30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2025	02/11/2017			Bond Future	129.5063	129.5063	129.4794	129.4794	(0.021)	0.0000	0.0000	2,291
2017-08-30	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2025	02/11/2017	132.96	Put	Bond Future	3,453.6900	3.4537	3,480.5700	3.4806	0.778	0	0	0
2017-08-30	2025	02/11/2017	132.98	Put	Bond Future	3,473.6900	3.4737	3,500.5700	3.5006	0.774	0	0	0
2017-08-30	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2025	02/11/2017	132.97	Put	Bond Future	3,463.6900	3.4637	3,490.5700	3.4906	0.776	0	0	0
2017-08-30	2025	01/02/2018	133.89	Put	Bond Future	3,309.6300	3.3096	3,335.8600	3.3359	0.793	0	0	0
2017-08-30	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2025	01/02/2018			Bond Future	130.5804	130.5804	130.5541	130.5541	(0.020)	0.0000	0.0000	0
2017-08-30	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2025	01/02/2018	133.88	Put	Bond Future	3,299.6300	3.2996	3,325.8600	3.3259	0.795	0	0	0
2017-08-30	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2025	01/02/2018	133.90	Put	Bond Future	3,319.6300	3.3196	3,345.8600	3.3459	0.790	0	0	0
2017-08-30	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2025	03/05/2018	133.20	Put	Bond Future	122.8600	0.1229	151.7700	0.1518	23.531	0	0	0
2017-08-30	2025	03/05/2018			Bond Future	133.0771	133.0771	133.0482	133.0482	(0.022)	0.0000	0.0000	0
2017-08-30	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2025	03/05/2018	133.22	Put	Bond Future	142.8600	0.1429	171.7700	0.1718	20.237	0	0	0
2017-08-30	2025	03/05/2018	133.21	Put	Bond Future	132.8600	0.1329	161.7700	0.1618	21.760	0	0	0
2017-08-30	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2029	02/11/2017			Bond Future	100.1784	100.1784	99.9515	99.9515	(0.227)	0.0000	0.0000	1,370
2017-08-30	2029	01/02/2018			Bond Future	102.0551	102.0551	101.8247	101.8247	(0.226)	0.0000	0.0000	0
2017-08-30	2029	03/05/2018			Bond Future	102.9784	102.9784	102.7420	102.7420	(0.230)	0.0000	0.0000	0
2017-08-30	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2030	02/11/2017	9.34	Call	Bond Future	1,292.5500	1.2925	1,094.4300	1.0944	(15.328)	0	0	0
2017-08-30	2030	02/11/2017			Bond Future	9.1495	93.7726	9.1785	93.5745	0.317	0.0000	0.0000	58,401
2017-08-30	2030	02/11/2017	9.35	Call	Bond Future	1,359.7100	1.3597	1,161.5900	1.1616	(14.571)	0	0	0
2017-08-30	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2030	02/11/2017	9.36	Call	Bond Future	1,426.7900	1.4268	1,228.6700	1.2287	(13.886)	0	0	0
2017-08-30	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2030	01/02/2018			Bond Future	9.2050	91.4916	9.2349	91.2905	0.324	0.0000	0.0000	0
2017-08-30	2030	01/02/2018	9.38	Call	Bond Future	1,169.3500	1.1694	968.3100	0.9683	(17.192)	0	0	0
2017-08-30	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2030	01/02/2018	9.39	Call	Bond Future	1,235.5500	1.2356	1,034.5100	1.0345	(16.271)	0	0	0
2017-08-30	2030	01/02/2018	9.37	Call	Bond Future	1,103.0900	1.1031	902.0500	0.9020	(18.225)	0	0	0
2017-08-30	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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2017-08-30	2030	03/05/2018	9.51	Call	Bond Future	1,619.2700	1.6193	1,413.7300	1.4137	(12.693)	0	0	0
2017-08-30	2030	03/05/2018			Bond Future	9.2628	93.2002	9.2939	92.9947	0.335	0.0000	0.0000	0
2017-08-30	2030	03/05/2018	9.49	Call	Bond Future	1,489.7000	1.4897	1,284.1600	1.2842	(13.797)	0	0	0
2017-08-30	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2030	03/05/2018	9.50	Call	Bond Future	1,554.5200	1.5545	1,348.9800	1.3490	(13.222)	0	0	0
2017-08-30	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2032	02/11/2017	9.49	Put	Bond Future	1,366.6100	1.3666	1,429.4400	1.4294	4.598	0	0	0
2017-08-30	2032	02/11/2017	9.48	Call	Bond Future	1,947.3200	1.9473	1,839.5400	1.8395	(5.535)	0	0	0
2017-08-30	2032	02/11/2017			Bond Future	9.4045	91.8396	9.4280	91.6679	0.251	0.0000	0.0000	35,444
2017-08-30	2032	02/11/2017	9.49	Call	Bond Future	1,987.6100	1.9876	1,878.6700	1.8787	(5.481)	0	0	0
2017-08-30	2032	02/11/2017	9.48	Put	Bond Future	1,398.5900	1.3986	1,462.5800	1.4626	4.575	0	0	0
2017-08-30	2032	02/11/2017	9.50	Call	Bond Future	2,028.3600	2.0284	1,918.2700	1.9183	(5.428)	0	0	0
2017-08-30	2032	02/11/2017	9.50	Put	Bond Future	1,335.1600	1.3352	1,396.8400	1.3968	4.620	0	0	0
2017-08-30	2032	01/02/2018	9.20	Call	Bond Future	1,765.1000	1.7651	1,688.8800	1.6889	(4.318)	0	0	7,500
2017-08-30	2032	01/02/2018	9.45	Put	Bond Future	2,702.0500	2.7020	2,780.3200	2.7803	2.897	0	0	0
2017-08-30	2032	01/02/2018	9.40	Put	Bond Future	2,884.4300	2.8844	2,966.5500	2.9665	2.847	0	0	0
2017-08-30	2032	01/02/2018	9.56	Call	Bond Future	3,001.0200	3.0010	2,896.9400	2.8969	(3.468)	0	0	0
2017-08-30	2032	01/02/2018	9.55	Put	Bond Future	2,363.1100	2.3631	2,433.8700	2.4339	2.994	0	0	0
2017-08-30	2032	01/02/2018			Bond Future	9.4663	93.5277	9.4906	93.3536	0.256	0.0000	0.0000	0
2017-08-30	2032	01/02/2018	9.30	Put	Bond Future	3,276.3200	3.2763	3,366.2900	3.3663	2.746	0	0	0
2017-08-30	2032	01/02/2018	9.30	Call	Bond Future	2,069.2000	2.0692	1,985.0700	1.9851	(4.066)	0	0	7,800
2017-08-30	2032	01/02/2018	9.57	Call	Bond Future	3,040.2500	3.0402	2,935.4400	2.9354	(3.447)	0	0	0
2017-08-30	2032	01/02/2018	9.57	Put	Bond Future	2,299.2800	2.2993	2,368.5700	2.3686	3.014	0	0	0
2017-08-30	2032	01/02/2018	9.20	Put	Bond Future	3,708.9900	3.7090	3,806.8700	3.8069	2.639	0	0	0
2017-08-30	2032	01/02/2018	9.45	Call	Bond Future	2,584.5400	2.5845	2,488.7100	2.4887	(3.708)	0	0	750
2017-08-30	2032	01/02/2018	9.40	Call	Bond Future	2,405.7700	2.4058	2,313.7900	2.3138	(3.823)	0	0	6,800
2017-08-30	2032	01/02/2018	9.56	Put	Bond Future	2,331.1500	2.3312	2,401.1700	2.4012	3.004	0	0	0
2017-08-30	2032	01/02/2018	9.55	Call	Bond Future	2,961.8000	2.9618	2,858.4600	2.8585	(3.489)	0	0	0
2017-08-30	2032	03/05/2018	9.70	Call	Bond Future	3,970.0100	3.9700	3,861.4400	3.8614	(2.735)	0	0	0
2017-08-30	2032	03/05/2018	9.71	Put	Bond Future	2,723.4600	2.7235	2,792.4700	2.7925	2.534	0	0	0
2017-08-30	2032	03/05/2018			Bond Future	9.5266	91.1174	9.5517	90.9392	0.264	0.0000	0.0000	0
2017-08-30	2032	03/05/2018	9.70	Put	Bond Future	2,752.9700	2.7530	2,822.5600	2.8226	2.528	0	0	0
2017-08-30	2032	03/05/2018	9.71	Call	Bond Future	4,009.9600	4.0100	3,900.8100	3.9008	(2.722)	0	0	0
2017-08-30	2032	03/05/2018	9.72	Call	Bond Future	4,049.8100	4.0498	3,940.0800	3.9401	(2.710)	0	0	0
2017-08-30	2032	03/05/2018	9.72	Put	Bond Future	2,693.9200	2.6939	2,762.3500	2.7624	2.540	0	0	0
2017-08-30	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2033	02/11/2017	110.07	Put	Bond Future	5,714.1700	5.7142	5,735.1200	5.7351	0.367	0	0	0
2017-08-30	2033	02/11/2017			Bond Future	104.3558	104.3558	104.3349	104.3349	(0.020)	0.0000	0.0000	5,174
2017-08-30	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2033	02/11/2017	110.09	Put	Bond Future	5,734.1700	5.7342	5,755.1200	5.7551	0.365	0	0	0
2017-08-30	2033	02/11/2017	110.08	Put	Bond Future	5,724.1700	5.7242	5,745.1200	5.7451	0.366	0	0	0
2017-08-30	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2033	01/02/2018			Bond Future	106.3107	106.3107	106.2902	106.2902	(0.019)	0.0000	0.0000	0
2017-08-30	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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2017-08-30	2033	01/02/2018	109.64	Put	Bond Future	3,329.2700	3.3293	3,349.8200	3.3498	0.617	0	0	0
2017-08-30	2033	01/02/2018	109.66	Put	Bond Future	3,349.2700	3.3493	3,369.8200	3.3698	0.614	0	0	0
2017-08-30	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2033	01/02/2018	109.65	Put	Bond Future	3,339.2700	3.3393	3,359.8200	3.3598	0.615	0	0	0
2017-08-30	2033	03/05/2018	107.71	Put	Bond Future	464.9300	0.4649	487.6200	0.4876	4.880	0	0	0
2017-08-30	2033	03/05/2018			Bond Future	107.2451	107.2451	107.2224	107.2224	(0.021)	0.0000	0.0000	0
2017-08-30	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2033	03/05/2018	107.70	Put	Bond Future	454.9300	0.4549	477.6200	0.4776	4.988	0	0	0
2017-08-30	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2033	03/05/2018	107.69	Put	Bond Future	444.9300	0.4449	467.6200	0.4676	5.100	0	0	0
2017-08-30	2037	02/11/2017	9.67	Put	Bond Future	2,320.4800	2.3205	2,406.7300	2.4067	3.717	0	0	0
2017-08-30	2037	02/11/2017			Bond Future	9.7504	91.4925	9.7739	91.3075	0.241	0.0000	0.0000	54,031
2017-08-30	2037	02/11/2017	9.66	Call	Bond Future	1,646.9400	1.6469	1,549.3600	1.5494	(5.925)	0	0	0
2017-08-30	2037	02/11/2017	9.66	Put	Bond Future	2,364.7900	2.3648	2,452.2600	2.4523	3.699	0	0	0
2017-08-30	2037	02/11/2017	9.67	Call	Bond Future	1,682.4300	1.6824	1,583.6300	1.5836	(5.872)	0	0	0
2017-08-30	2037	02/11/2017	9.65	Call	Bond Future	1,611.7600	1.6118	1,515.3900	1.5154	(5.979)	0	0	0
2017-08-30	2037	02/11/2017	9.65	Put	Bond Future	2,409.5300	2.4095	2,498.2100	2.4982	3.680	0	0	0
2017-08-30	2037	01/02/2018	9.82	Put	Bond Future	2,956.3000	2.9563	3,038.0100	3.0380	2.764	0	0	0
2017-08-30	2037	01/02/2018			Bond Future	9.8142	88.9193	9.8383	88.7314	0.246	0.0000	0.0000	160
2017-08-30	2037	01/02/2018	9.82	Call	Bond Future	3,001.6000	3.0016	2,895.4900	2.8955	(3.535)	0	0	0
2017-08-30	2037	01/02/2018	9.81	Put	Bond Future	2,994.4300	2.9944	3,076.9200	3.0769	2.755	0	0	0
2017-08-30	2037	01/02/2018	9.83	Call	Bond Future	3,041.6100	3.0416	2,934.7100	2.9347	(3.515)	0	0	0
2017-08-30	2037	01/02/2018	9.83	Put	Bond Future	2,918.5600	2.9186	2,999.4800	2.9995	2.773	0	0	0
2017-08-30	2037	01/02/2018	9.81	Call	Bond Future	2,961.8700	2.9619	2,856.5400	2.8565	(3.556)	0	0	0
2017-08-30	2037	03/05/2018	9.99	Call	Bond Future	4,242.1000	4.2421	4,128.3700	4.1284	(2.681)	0	0	0
2017-08-30	2037	03/05/2018	9.97	Put	Bond Future	3,470.0100	3.4700	3,549.5700	3.5496	2.293	0	0	0
2017-08-30	2037	03/05/2018			Bond Future	9.8798	90.5799	9.9048	90.3878	0.253	0.0000	0.0000	0
2017-08-30	2037	03/05/2018	9.99	Put	Bond Future	3,401.1000	3.4011	3,479.4500	3.4794	2.304	0	0	0
2017-08-30	2037	03/05/2018	9.97	Call	Bond Future	4,159.2800	4.1593	4,046.7600	4.0468	(2.705)	0	0	0
2017-08-30	2037	03/05/2018	9.98	Put	Bond Future	3,435.4100	3.4354	3,514.3700	3.5144	2.298	0	0	0
2017-08-30	2037	03/05/2018	9.98	Call	Bond Future	4,200.6000	4.2006	4,087.4800	4.0875	(2.693)	0	0	0
2017-08-30	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2038	02/11/2017			Bond Future	129.4391	129.4391	128.7865	128.7865	(0.504)	0.0000	0.0000	19,544
2017-08-30	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2038	02/11/2017	136.82	Put	Bond Future	7,380.8800	7.3809	8,033.4600	8.0335	8.841	0	0	0
2017-08-30	2038	02/11/2017	136.80	Put	Bond Future	7,360.8800	7.3609	8,013.4600	8.0135	8.866	0	0	0
2017-08-30	2038	02/11/2017	136.81	Put	Bond Future	7,370.8800	7.3709	8,023.4600	8.0235	8.853	0	0	0
2017-08-30	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2038	01/02/2018	136.95	Put	Bond Future	6,607.0800	6.6071	7,270.8000	7.2708	10.046	0	0	0
2017-08-30	2038	01/02/2018			Bond Future	130.3429	130.3429	129.6792	129.6792	(0.509)	0.0000	0.0000	0
2017-08-30	2038	01/02/2018	136.94	Put	Bond Future	6,597.0800	6.5971	7,260.8000	7.2608	10.061	0	0	0
2017-08-30	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2038	01/02/2018	136.93	Put	Bond Future	6,587.0800	6.5871	7,250.8000	7.2508	10.076	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
2017-08-30	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	123.3100	0.1233	100.000	0	0	0
2017-08-30	2038	03/05/2018	132.27	Call	Bond Future	565.1700	0.5652	0.0000	0.0000	(100.000)	0	0	0
2017-08-30	2038	03/05/2018			Bond Future	132.8352	132.8352	132.1567	132.1567	(0.511)	0.0000	0.0000	0
2017-08-30	2038	03/05/2018	132.28	Call	Bond Future	555.1700	0.5552	0.0000	0.0000	(100.000)	0	0	0
2017-08-30	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	113.3100	0.1133	100.000	0	0	0
2017-08-30	2038	03/05/2018	132.29	Call	Bond Future	545.1700	0.5452	0.0000	0.0000	(100.000)	0	0	0
2017-08-30	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	133.3100	0.1333	100.000	0	0	0
2017-08-30	2040	02/11/2017	9.67	Put	Bond Future	2,961.1800	2.9612	3,143.0100	3.1430	6.140	0	0	0
2017-08-30	2040	02/11/2017			Bond Future	9.8409	94.8589	9.8797	94.5335	0.394	0.0000	0.0000	15,712
2017-08-30	2040	02/11/2017	9.66	Call	Bond Future	1,471.3800	1.4714	1,329.8500	1.3299	(9.619)	0	0	0
2017-08-30	2040	02/11/2017	9.66	Put	Bond Future	3,013.9400	3.0139	3,197.8500	3.1979	6.102	0	0	0
2017-08-30	2040	02/11/2017	9.67	Call	Bond Future	1,504.9600	1.5050	1,361.3500	1.3613	(9.542)	0	0	0
2017-08-30	2040	02/11/2017	9.65	Call	Bond Future	1,438.1300	1.4381	1,298.6800	1.2987	(9.697)	0	0	0
2017-08-30	2040	02/11/2017	9.65	Put	Bond Future	3,067.1600	3.0672	3,253.1500	3.2531	6.064	0	0	0
2017-08-30	2040	01/02/2018	9.89	Call	Bond Future	3,199.5200	3.1995	3,022.5900	3.0226	(5.530)	0	0	0
2017-08-30	2040	01/02/2018			Bond Future	9.9053	92.0971	9.9453	91.7664	0.403	0.0000	0.0000	0
2017-08-30	2040	01/02/2018	9.87	Call	Bond Future	3,116.4800	3.1165	2,942.2700	2.9423	(5.590)	0	0	0
2017-08-30	2040	01/02/2018	9.87	Put	Bond Future	3,410.7200	3.4107	3,567.2200	3.5672	4.588	0	0	0
2017-08-30	2040	01/02/2018	9.88	Put	Bond Future	3,368.6600	3.3687	3,523.8000	3.5238	4.605	0	0	0
2017-08-30	2040	01/02/2018	9.89	Put	Bond Future	3,327.0100	3.3270	3,480.7900	3.4808	4.622	0	0	0
2017-08-30	2040	01/02/2018	9.88	Call	Bond Future	3,157.8600	3.1579	2,982.2900	2.9823	(5.560)	0	0	0
2017-08-30	2040	03/05/2018	10.08	Put	Bond Future	3,674.6900	3.6747	3,818.4900	3.8185	3.913	0	0	0
2017-08-30	2040	03/05/2018			Bond Future	9.9715	93.8171	10.0128	93.4794	0.414	0.0000	0.0000	0
2017-08-30	2040	03/05/2018	10.07	Call	Bond Future	4,514.0800	4.5141	4,321.3200	4.3213	(4.270)	0	0	0
2017-08-30	2040	03/05/2018	10.07	Put	Bond Future	3,711.7900	3.7118	3,856.6500	3.8567	3.903	0	0	0
2017-08-30	2040	03/05/2018	10.08	Call	Bond Future	4,557.8100	4.5578	4,363.9900	4.3640	(4.252)	0	0	0
2017-08-30	2040	03/05/2018	10.06	Call	Bond Future	4,470.2500	4.4702	4,278.5500	4.2786	(4.288)	0	0	0
2017-08-30	2040	03/05/2018	10.06	Put	Bond Future	3,748.9000	3.7489	3,894.8200	3.8948	3.892	0	0	0
2017-08-30	2044	02/11/2017	9.68	Call	Bond Future	1,527.2700	1.5273	1,349.4200	1.3494	(11.645)	0	0	0
2017-08-30	2044	02/11/2017			Bond Future	9.8543	92.0203	9.9034	91.6042	0.498	0.0000	0.0000	24,276
2017-08-30	2044	02/11/2017	9.66	Call	Bond Future	1,459.6800	1.4597	1,287.0700	1.2871	(11.825)	0	0	0
2017-08-30	2044	02/11/2017	9.66	Put	Bond Future	3,140.4700	3.1405	3,383.9600	3.3840	7.753	0	0	0
2017-08-30	2044	02/11/2017	9.68	Put	Bond Future	3,032.5800	3.0326	3,270.8300	3.2708	7.856	0	0	0
2017-08-30	2044	02/11/2017	9.67	Call	Bond Future	1,493.2400	1.4932	1,318.0000	1.3180	(11.736)	0	0	0
2017-08-30	2044	02/11/2017	9.67	Put	Bond Future	3,086.2200	3.0862	3,327.0800	3.3271	7.804	0	0	0
2017-08-30	2044	01/02/2018	9.90	Put	Bond Future	3,391.4300	3.3914	3,591.5800	3.5916	5.902	0	0	0
2017-08-30	2044	01/02/2018	9.89	Call	Bond Future	3,212.1500	3.2121	2,990.9200	2.9909	(6.887)	0	0	0
2017-08-30	2044	01/02/2018			Bond Future	9.9163	89.3316	9.9668	88.9085	0.509	0.0000	0.0000	0
2017-08-30	2044	01/02/2018	9.90	Call	Bond Future	3,254.1800	3.2542	3,031.2100	3.0312	(6.852)	0	0	0
2017-08-30	2044	01/02/2018	9.89	Put	Bond Future	3,433.8400	3.4338	3,635.7300	3.6357	5.879	0	0	0
2017-08-30	2044	01/02/2018	9.91	Call	Bond Future	3,296.7000	3.2967	3,072.0100	3.0720	(6.816)	0	0	0
2017-08-30	2044	01/02/2018	9.91	Put	Bond Future	3,349.6600	3.3497	3,548.0900	3.5481	5.924	0	0	0
2017-08-30	2044	03/05/2018	10.10	Call	Bond Future	4,690.6900	4.6907	4,443.7300	4.4437	(5.265)	0	0	0
2017-08-30	2044	03/05/2018	10.09	Put	Bond Future	3,738.2700	3.7383	3,924.4600	3.9245	4.981	0	0	0
2017-08-30	2044	03/05/2018			Bond Future	9.9799	91.0000	10.0320	90.5682	0.522	0.0000	0.0000	0
2017-08-30	2044	03/05/2018	10.11	Call	Bond Future	4,735.4200	4.7354	4,487.1400	4.4871	(5.243)	0	0	0

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2017-08-30	2044	03/05/2018	10.11	Put	Bond Future	3,664.3600	3.6644	3,847.8800	3.8479	5.008	0	0	0
2017-08-30	2044	03/05/2018	10.10	Put	Bond Future	3,701.1700	3.7012	3,886.0100	3.8860	4.994	0	0	0
2017-08-30	2044	03/05/2018	10.09	Call	Bond Future	4,646.1300	4.6461	4,400.5200	4.4005	(5.286)	0	0	0
2017-08-30	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2046	02/11/2017	136.30	Put	Bond Future	12,445.9500	12.4460	12,972.2000	12.9722	4.228	0	0	0
2017-08-30	2046	02/11/2017			Bond Future	123.8541	123.8541	123.3278	123.3278	(0.425)	0.0000	0.0000	21,292
2017-08-30	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2046	02/11/2017	136.32	Put	Bond Future	12,465.9500	12.4660	12,992.2000	12.9922	4.221	0	0	0
2017-08-30	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2046	02/11/2017	136.31	Put	Bond Future	12,455.9500	12.4560	12,982.2000	12.9822	4.225	0	0	0
2017-08-30	2046	01/02/2018	132.92	Put	Bond Future	6,745.9600	6.7460	7,280.8300	7.2808	7.929	0	0	0
2017-08-30	2046	01/02/2018			Bond Future	126.1740	126.1740	125.6392	125.6392	(0.424)	0.0000	0.0000	0
2017-08-30	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2046	01/02/2018	132.91	Put	Bond Future	6,735.9600	6.7360	7,270.8300	7.2708	7.941	0	0	0
2017-08-30	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2046	01/02/2018	132.90	Put	Bond Future	6,725.9600	6.7260	7,260.8300	7.2608	7.952	0	0	0
2017-08-30	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2046	03/05/2018			Bond Future	126.9713	126.9713	126.4241	126.4241	(0.431)	0.0000	0.0000	0
2017-08-30	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2046	03/05/2018	127.93	Put	Bond Future	958.6700	0.9587	1,505.9000	1.5059	57.082	0	0	0
2017-08-30	2046	03/05/2018	127.95	Put	Bond Future	978.6700	0.9787	1,525.9000	1.5259	55.916	0	0	0
2017-08-30	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2046	03/05/2018	127.94	Put	Bond Future	968.6700	0.9687	1,515.9000	1.5159	56.493	0	0	0
2017-08-30	2050	02/11/2017	144.66	Put	Bond Future	11,912.2600	11.9123	12,235.6200	12.2356	2.715	0	0	0
2017-08-30	2050	02/11/2017	144.67	Put	Bond Future	11,922.2600	11.9223	12,245.6200	12.2456	2.712	0	0	0
2017-08-30	2050	02/11/2017			Bond Future	132.7477	132.7477	132.4244	132.4244	(0.244)	0.0000	0.0000	22,382
2017-08-30	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2050	02/11/2017	144.65	Put	Bond Future	11,902.2600	11.9023	12,225.6200	12.2256	2.717	0	0	0
2017-08-30	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2050	01/02/2018	140.23	Put	Bond Future	6,686.7600	6.6868	7,014.9400	7.0149	4.908	0	0	0
2017-08-30	2050	01/02/2018			Bond Future	133.5432	133.5432	133.2151	133.2151	(0.246)	0.0000	0.0000	0
2017-08-30	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2050	01/02/2018	140.25	Put	Bond Future	6,706.7600	6.7068	7,034.9400	7.0349	4.893	0	0	0
2017-08-30	2050	01/02/2018	140.24	Put	Bond Future	6,696.7600	6.6968	7,024.9400	7.0249	4.901	0	0	0
2017-08-30	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2050	03/05/2018	135.61	Call	Bond Future	486.7100	0.4867	150.0600	0.1501	(69.168)	0	0	0
2017-08-30	2050	03/05/2018			Bond Future	136.0967	136.0967	135.7601	135.7601	(0.247)	0.0000	0.0000	0
2017-08-30	2050	03/05/2018	135.62	Call	Bond Future	476.7100	0.4767	140.0600	0.1401	(70.619)	0	0	0
2017-08-30	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	2050	03/05/2018	135.63	Call	Bond Future	466.7100	0.4667	130.0600	0.1301	(72.133)	0	0	0
2017-08-30	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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2017-08-30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	AL37	02/11/2017			Index Future	558.7990	558.7990	558.6800	558.6800	(0.021)	0.0000	0.0000	0
2017-08-30	AL37	01/02/2018			Index Future	569.0730	569.0730	568.9550	568.9550	(0.021)	0.0000	0.0000	0
2017-08-30	AL37	03/05/2018			Index Future	579.7030	579.7030	579.5770	579.5770	(0.022)	0.0000	0.0000	0
2017-08-30	AL7T	02/11/2017			Index Future	642.3790	642.3790	641.8230	641.8230	(0.087)	0.0000	0.0000	0
2017-08-30	AL7T	01/02/2018			Index Future	654.1880	654.1880	653.6270	653.6270	(0.086)	0.0000	0.0000	0
2017-08-30	AL7T	03/05/2018			Index Future	666.4090	666.4090	665.8300	665.8300	(0.087)	0.0000	0.0000	0
2017-08-30	ALBI	02/11/2017			Index Future	576.5860	576.5860	575.3610	575.3610	(0.212)	0.0000	0.0000	616
2017-08-30	ALBI	01/02/2018			Index Future	587.1860	587.1860	585.9420	585.9420	(0.212)	0.0000	0.0000	0
2017-08-30	ALBI	03/05/2018			Index Future	598.1550	598.1550	596.8820	596.8820	(0.213)	0.0000	0.0000	0
2017-08-30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	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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2017-08-30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-08-30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-30	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	EL28	02/11/2017			Bond Future	128.1514	128.1514	127.5401	127.5401	(0.477)	0.0000	0.0000	0
2017-08-30	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
2017-08-30	EL28	02/11/2017	133.87	Put	Bond Future	5,718.5800	5.7186	6,329.9300	6.3299	10.691	0	0	0
2017-08-30	EL28	02/11/2017	133.89	Put	Bond Future	5,738.5800	5.7386	6,349.9300	6.3499	10.653	0	0	0
2017-08-30	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	EL28	02/11/2017	133.88	Put	Bond Future	5,728.5800	5.7286	6,339.9300	6.3399	10.672	0	0	0
2017-08-30	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	EL28	01/02/2018			Bond Future	130.5521	130.5521	129.9303	129.9303	(0.476)	0.0000	0.0000	0
2017-08-30	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	EL28	01/02/2018	132.29	Put	Bond Future	1,737.8700	1.7379	2,359.7100	2.3597	35.782	0	0	0
2017-08-30	EL28	01/02/2018	132.31	Put	Bond Future	1,757.8700	1.7579	2,379.7100	2.3797	35.375	0	0	0
2017-08-30	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	EL28	01/02/2018	132.30	Put	Bond Future	1,747.8700	1.7479	2,369.7100	2.3697	35.577	0	0	0
2017-08-30	EL28	03/05/2018	133.20	Put	Bond Future	151.6800	0.1517	787.4800	0.7875	419.172	0	0	0
2017-08-30	EL28	03/05/2018			Bond Future	133.0483	133.0483	132.4125	132.4125	(0.478)	0.0000	0.0000	0
2017-08-30	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	EL28	03/05/2018	133.19	Put	Bond Future	141.6800	0.1417	777.4800	0.7775	448.758	0	0	0
2017-08-30	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	EL28	03/05/2018	133.18	Put	Bond Future	131.6800	0.1317	767.4800	0.7675	482.837	0	0	0
2017-08-30	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	ES33	02/11/2017	10.66	Put	Bond Future	1,108.7000	1.1087	1,273.9900	1.2740	14.908	0	0	0
2017-08-30	ES33	02/11/2017			Bond Future	10.8411	76.0388	10.8684	75.8735	0.252	0.0000	0.0000	9,466
2017-08-30	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	ES33	02/11/2017	10.68	Put	Bond Future	985.0600	0.9851	1,150.3500	1.1503	16.780	0	0	0
2017-08-30	ES33	02/11/2017	10.67	Put	Bond Future	1,046.8400	1.0468	1,212.1300	1.2121	15.789	0	0	0
2017-08-30	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	ES33	01/02/2018	10.99	Call	Bond Future	243.0300	0.2430	75.3200	0.0753	(69.008)	0	0	0
2017-08-30	ES33	01/02/2018			Bond Future	10.9491	77.4365	10.9773	77.2688	0.258	0.0000	0.0000	0
2017-08-30	ES33	01/02/2018	11.00	Call	Bond Future	302.2600	0.3023	134.5500	0.1346	(55.485)	0	0	0
2017-08-30	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	ES33	01/02/2018	11.01	Call	Bond Future	361.4100	0.3614	193.7000	0.1937	(46.404)	0	0	0
2017-08-30	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	ES33	03/05/2018	11.22	Call	Bond Future	963.1900	0.9632	791.7300	0.7917	(17.801)	0	0	0
2017-08-30	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	ES33	03/05/2018			Bond Future	11.0540	75.0912	11.0833	74.9198	0.265	0.0000	0.0000	0
2017-08-30	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	ES33	03/05/2018	11.20	Call	Bond Future	848.1200	0.8481	676.6600	0.6767	(20.216)	0	0	0
2017-08-30	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	ES33	03/05/2018	11.21	Call	Bond Future	905.6900	0.9057	734.2300	0.7342	(18.931)	0	0	0
2017-08-30	ES42	02/11/2017			Bond Future	11.0705	78.7406	11.1132	78.4499	0.386	0.0000	0.0000	7,957
2017-08-30	ES42	01/02/2018			Bond Future	11.1743	80.1877	11.2184	79.8924	0.395	0.0000	0.0000	0
2017-08-30	ES42	03/05/2018			Bond Future	11.2803	77.4241	11.3261	77.1226	0.406	0.0000	0.0000	0
2017-08-30	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	GOVI	02/11/2017	572.45	Call	GOVI	28,890.0000	2.8890	16,930.0000	1.6930	(41.398)	0	0	0
2017-08-30	GOVI	02/11/2017			GOVI	575.3390	575.3390	574.1430	574.1430	(0.208)	0.0000	0.0000	673

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
2017-08-30	GOVI	02/11/2017	572.46	Call	GOVI	28,790.0000		2.8790	16,830.0000	1.6830	(41.542)	0	0	0
2017-08-30	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	GOVI	02/11/2017	572.44	Call	GOVI	28,990.0000		2.8990	17,030.0000	1.7030	(41.256)	0	0	0
2017-08-30	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	GOVI	01/02/2018			GOVI	585.9160		585.9160	584.7020	584.7020	(0.207)	0.0000	0.0000	0
2017-08-30	GOVI	01/02/2018	581.03	Call	GOVI	48,860.0000		4.8860	36,720.0000	3.6720	(24.847)	0	0	0
2017-08-30	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	GOVI	01/02/2018	581.04	Call	GOVI	48,760.0000		4.8760	36,620.0000	3.6620	(24.897)	0	0	0
2017-08-30	GOVI	01/02/2018	581.02	Call	GOVI	48,960.0000		4.8960	36,820.0000	3.6820	(24.796)	0	0	0
2017-08-30	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	GOVI	03/05/2018	590.27	Call	GOVI	65,910.0000		6.5910	53,480.0000	5.3480	(18.859)	0	0	0
2017-08-30	GOVI	03/05/2018	590.29	Call	GOVI	65,710.0000		6.5710	53,280.0000	5.3280	(18.916)	0	0	0
2017-08-30	GOVI	03/05/2018			GOVI	596.8610		596.8610	595.6180	595.6180	(0.208)	0.0000	0.0000	0
2017-08-30	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	GOVI	03/05/2018	590.28	Call	GOVI	65,810.0000		6.5810	53,380.0000	5.3380	(18.888)	0	0	0
2017-08-30	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-08-30	IGOV	02/11/2017			Index Future	250.8450		250.8450	250.1420	250.1420	(0.280)	0.0000	0.0000	1,163
2017-08-30	IGOV	01/02/2018			Index Future	255.5450		255.5450	254.8300	254.8300	(0.280)	0.0000	0.0000	0
2017-08-30	IGOV	03/05/2018			Index Future	260.4310		260.4310	259.6980	259.6980	(0.281)	0.0000	0.0000	0
2017-08-30	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-08-30	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-08-30	IS01	21/12/2017			Interest Rate Swap	99.7443		99.7443	99.7427	99.7427	(0.002)	0.0000	0.0000	0
2017-08-30	IS01	15/03/2018			Interest Rate Swap	99.6193		99.6193	99.6166	99.6166	(0.003)	0.0000	0.0000	0
2017-08-30	IS01	21/06/2018			Interest Rate Swap	99.6743		99.6743	99.6687	99.6687	(0.006)	0.0000	0.0000	0
2017-08-30	IS01	20/09/2018			Interest Rate Swap	99.7453		99.7453	99.7418	99.7418	(0.003)	0.0000	0.0000	0
2017-08-30	IS02	18/12/2017			Interest Rate Swap	99.7750		99.7750	99.7739	99.7739	(0.001)	0.0000	0.0000	0
2017-08-30	IS02	16/03/2018			Interest Rate Swap	98.8966		98.8966	98.8936	98.8936	(0.003)	0.0000	0.0000	0
2017-08-30	IS02	15/06/2018			Interest Rate Swap	98.3672		98.3672	98.3627	98.3627	(0.005)	0.0000	0.0000	0
2017-08-30	IS02	21/09/2018			Interest Rate Swap	98.2103		98.2103	98.2067	98.2067	(0.004)	0.0000	0.0000	0
2017-08-30	IS02	21/12/2018			Interest Rate Swap	98.4800		98.4800	98.4800	98.4800	0.000	0.0000	0.0000	0
2017-08-30	IS02	15/03/2019			Interest Rate Swap	98.7720		98.7720	98.7718	98.7718	0.000	0.0000	0.0000	0
2017-08-30	IS02	21/06/2019			Interest Rate Swap	99.0675		99.0675	99.0696	99.0696	0.002	0.0000	0.0000	0
2017-08-30	IS02	20/09/2019			Interest Rate Swap	99.3884		99.3884	99.3928	99.3928	0.004	0.0000	0.0000	0
2017-08-30	IS05	17/12/2020			Interest Rate Swap	95.2713		95.2713	95.2968	95.2968	0.027	0.0000	0.0000	0
2017-08-30	IS05	16/03/2021			Interest Rate Swap	94.4563		94.4563	94.4812	94.4812	0.026	0.0000	0.0000	0
2017-08-30	IS05	15/06/2021			Interest Rate Swap	93.6212		93.6212	93.6462	93.6462	0.027	0.0000	0.0000	0
2017-08-30	IS05	21/09/2021			Interest Rate Swap	93.7743		93.7743	93.8013	93.8013	0.029	0.0000	0.0000	0
2017-08-30	IS05	21/12/2021			Interest Rate Swap	95.9542		95.9542	95.9860	95.9860	0.033	0.0000	0.0000	51
2017-08-30	IS05	15/03/2022			Interest Rate Swap	96.0675		96.0675	96.1052	96.1052	0.039	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-30	IS05	21/06/2022			Interest Rate Swap	97.2609	97.2609	97.3042	97.3042	0.045	0.0000	0.0000	0
2017-08-30	IS05	20/09/2022			Interest Rate Swap	99.4645	99.4645	99.5104	99.5104	0.046	0.0000	0.0000	0
2017-08-30	IS10	17/12/2025			Interest Rate Swap	94.0733	94.0733	94.1350	94.1350	0.066	0.0000	0.0000	0
2017-08-30	IS10	16/03/2026			Interest Rate Swap	91.0726	91.0726	91.1362	91.1362	0.070	0.0000	0.0000	0
2017-08-30	IS10	15/06/2026			Interest Rate Swap	89.8261	89.8261	89.8914	89.8914	0.073	0.0000	0.0000	0
2017-08-30	IS10	21/09/2026			Interest Rate Swap	92.0124	92.0124	92.0782	92.0782	0.071	0.0000	0.0000	0
2017-08-30	IS10	21/12/2026			Interest Rate Swap	95.8202	95.8202	95.8860	95.8860	0.069	0.0000	0.0000	0
2017-08-30	IS10	15/03/2027			Interest Rate Swap	94.3800	94.3800	94.4477	94.4477	0.072	0.0000	0.0000	0
2017-08-30	IS10	21/06/2027			Interest Rate Swap	96.4736	96.4736	96.5416	96.5416	0.071	0.0000	0.0000	0
2017-08-30	IS10	20/09/2027			Interest Rate Swap	100.2216	100.2216	100.2894	100.2894	0.068	0.0000	0.0000	0
2017-08-30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-08-30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-08-30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-08-30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-08-30	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017-08-30	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-08-30	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017-08-30	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-08-30	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017-08-30	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017-08-30	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017-08-30	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017-08-30	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017-08-30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-08-30	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017-08-30	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017-08-30	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017-08-30	R023	02/11/2017	8.56	Call	Bond Future	2,879.2000	2.8792	2,839.7300	2.8397	(1.371)	0	0	0
2017-08-30	R023	02/11/2017			Bond Future	7.8822	100.8734	7.8916	100.8333	0.120	0.0000	0.0000	53,960
2017-08-30	R023	02/11/2017	8.56	Put	Bond Future	42.2400	0.0422	42.9000	0.0429	1.563	0	0	0
2017-08-30	R023	02/11/2017	8.58	Put	Bond Future	38.0100	0.0380	38.5800	0.0386	1.500	0	0	0
2017-08-30	R023	02/11/2017	8.57	Call	Bond Future	2,918.1600	2.9182	2,878.6400	2.8786	(1.354)	0	0	0
2017-08-30	R023	02/11/2017	8.57	Put	Bond Future	40.1000	0.0401	40.7100	0.0407	1.521	0	0	0
2017-08-30	R023	02/11/2017	8.58	Call	Bond Future	2,957.1600	2.9572	2,917.6000	2.9176	(1.338)	0	0	0
2017-08-30	R023	01/02/2018	8.33	Put	Bond Future	565.1300	0.5651	573.3000	0.5733	1.446	0	0	0
2017-08-30	R023	01/02/2018			Bond Future	7.9128	102.7277	7.9226	102.6876	0.124	0.0000	0.0000	0
2017-08-30	R023	01/02/2018	8.32	Call	Bond Future	2,224.2400	2.2242	2,192.4600	2.1925	(1.429)	0	0	0
2017-08-30	R023	01/02/2018	8.32	Put	Bond Future	576.2000	0.5762	584.5200	0.5845	1.444	0	0	0
2017-08-30	R023	01/02/2018	8.33	Call	Bond Future	2,253.2200	2.2532	2,221.2900	2.2213	(1.417)	0	0	0
2017-08-30	R023	01/02/2018	8.31	Call	Bond Future	2,195.6500	2.1956	2,164.0200	2.1640	(1.441)	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
2017-08-30	R023	01/02/2018	8.31	Put	Bond Future	587.6800	0.5877	596.1500	0.5962	1.441	0	0	0
2017-08-30	R023	03/05/2018	8.27	Call	Bond Future	2,239.7100	2.2397	2,210.1000	2.2101	(1.322)	0	0	0
2017-08-30	R023	03/05/2018			Bond Future	7.9326	100.7165	7.9433	100.6748	0.134	0.0000	0.0000	0
2017-08-30	R023	03/05/2018	8.27	Put	Bond Future	927.4400	0.9274	939.5100	0.9395	1.301	0	0	0
2017-08-30	R023	03/05/2018	8.28	Call	Bond Future	2,265.3200	2.2653	2,235.5500	2.2356	(1.314)	0	0	0
2017-08-30	R023	03/05/2018	8.29	Put	Bond Future	901.3600	0.9014	913.1300	0.9131	1.306	0	0	0
2017-08-30	R023	03/05/2018	8.28	Put	Bond Future	914.4800	0.9145	926.3900	0.9264	1.302	0	0	0
2017-08-30	R023	03/05/2018	8.29	Call	Bond Future	2,290.7500	2.2907	2,260.8400	2.2608	(1.306)	0	0	0
2017-08-30	R035	02/11/2017	9.61	Put	Bond Future	222.8100	0.2228	448.8500	0.4488	101.450	0	0	0
2017-08-30	R035	02/11/2017			Bond Future	9.6380	95.2777	9.6665	95.0517	0.296	0.0000	0.0000	20,633
2017-08-30	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R035	02/11/2017	9.60	Put	Bond Future	302.5500	0.3025	528.5900	0.5286	74.712	0	0	0
2017-08-30	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R035	02/11/2017	9.59	Put	Bond Future	382.3900	0.3824	608.4300	0.6084	59.112	0	0	0
2017-08-30	R035	01/02/2018	9.75	Call	Bond Future	348.1200	0.3481	118.6000	0.1186	(65.931)	0	0	0
2017-08-30	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	37.3000	0.0373	100.000	0	0	0
2017-08-30	R035	01/02/2018			Bond Future	9.7054	97.0292	9.7348	96.7997	0.303	0.0000	0.0000	0
2017-08-30	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R035	01/02/2018	9.73	Call	Bond Future	192.2200	0.1922	0.0000	0.0000	(100.000)	0	0	0
2017-08-30	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R035	01/02/2018	9.74	Call	Bond Future	270.2200	0.2702	40.7000	0.0407	(84.938)	0	0	0
2017-08-30	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R035	03/05/2018			Bond Future	9.7674	94.3410	9.7979	94.1064	0.311	0.0000	0.0000	0
2017-08-30	R035	03/05/2018	9.90	Call	Bond Future	1,015.9400	1.0159	781.3000	0.7813	(23.096)	0	0	0
2017-08-30	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R035	03/05/2018	9.91	Call	Bond Future	1,091.9000	1.0919	857.2600	0.8573	(21.489)	0	0	0
2017-08-30	R035	03/05/2018	9.89	Call	Bond Future	939.8900	0.9399	705.2500	0.7053	(24.965)	0	0	0
2017-08-30	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R186	02/11/2017	8.89	Put	Bond Future	677.1600	0.6772	695.2000	0.6952	2.664	0	0	0
2017-08-30	R186	02/11/2017	8.88	Call	Bond Future	2,522.6500	2.5226	2,448.0000	2.4480	(2.959)	0	0	0
2017-08-30	R186	02/11/2017	8.75	Put	Bond Future	987.0700	0.9871	1,012.9600	1.0130	2.623	0	0	3,750
2017-08-30	R186	02/11/2017			Bond Future	8.6050	115.7766	8.6189	115.6834	0.161	0.0000	0.0000	161,203
2017-08-30	R186	02/11/2017	8.75	Call	Bond Future	1,954.9700	1.9550	1,887.6700	1.8877	(3.443)	0	0	0
2017-08-30	R186	02/11/2017	8.89	Call	Bond Future	2,568.9800	2.5690	2,493.8300	2.4938	(2.925)	0	0	0
2017-08-30	R186	02/11/2017	8.88	Put	Bond Future	696.4800	0.6965	715.0200	0.7150	2.662	0	0	0
2017-08-30	R186	02/11/2017	8.90	Call	Bond Future	2,615.8500	2.6158	2,540.2000	2.5402	(2.892)	0	0	0
2017-08-30	R186	02/11/2017	8.90	Put	Bond Future	658.4300	0.6584	675.9700	0.6760	2.664	0	0	0
2017-08-30	R186	02/11/2017	9.00	Call	Bond Future	3,102.9400	3.1029	3,022.8300	3.0228	(2.582)	0	0	0
2017-08-30	R186	02/11/2017	9.00	Put	Bond Future	492.3500	0.4923	505.4300	0.5054	2.657	0	0	5,000
2017-08-30	R186	01/02/2018	9.00	Call	Bond Future	3,524.8400	3.5248	3,456.0000	3.4560	(1.953)	0	0	0
2017-08-30	R186	01/02/2018	9.25	Call	Bond Future	4,658.5500	4.6586	4,581.6800	4.5817	(1.650)	0	0	0
2017-08-30	R186	01/02/2018	8.50	Put	Bond Future	2,719.5800	2.7196	2,766.1300	2.7661	1.712	0	0	0
2017-08-30	R186	01/02/2018	8.96	Call	Bond Future	3,355.3000	3.3553	3,287.9200	3.2879	(2.008)	0	0	0
2017-08-30	R186	01/02/2018			Bond Future	8.6540	112.6048	8.6684	112.5108	0.166	0.0000	0.0000	198
2017-08-30	R186	01/02/2018	8.50	Call	Bond Future	1,703.7500	1.7038	1,656.2900	1.6563	(2.786)	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-30	R186	01/02/2018	7.75	Put	Bond Future	6,475.9300	6.4759	6,554.3300	6.5543	1.211	0	0	0
2017-08-30	R186	01/02/2018	7.75	Call	Bond Future	335.8700	0.3359	320.2600	0.3203	(4.648)	0	0	1,460
2017-08-30	R186	01/02/2018	9.00	Put	Bond Future	1,287.5000	1.2875	1,312.6700	1.3127	1.955	0	0	6,200
2017-08-30	R186	01/02/2018	9.25	Put	Bond Future	841.4100	0.8414	858.5500	0.8586	2.037	0	0	820
2017-08-30	R186	01/02/2018	8.96	Put	Bond Future	1,373.5900	1.3736	1,400.2200	1.4002	1.939	0	0	0
2017-08-30	R186	01/02/2018	8.75	Put	Bond Future	1,903.0200	1.9030	1,938.1500	1.9381	1.846	0	0	820
2017-08-30	R186	01/02/2018	8.97	Call	Bond Future	3,397.3300	3.3973	3,329.5900	3.3296	(1.994)	0	0	0
2017-08-30	R186	01/02/2018	8.98	Call	Bond Future	3,439.6100	3.4396	3,371.4900	3.3715	(1.980)	0	0	0
2017-08-30	R186	01/02/2018	8.98	Put	Bond Future	1,329.9800	1.3300	1,355.8700	1.3559	1.947	0	0	0
2017-08-30	R186	01/02/2018	8.75	Call	Bond Future	2,529.6000	2.5296	2,470.7200	2.4707	(2.328)	0	0	0
2017-08-30	R186	01/02/2018	8.97	Put	Bond Future	1,351.6400	1.3516	1,377.9100	1.3779	1.944	0	0	0
2017-08-30	R186	03/05/2018	8.92	Call	Bond Future	3,545.7500	3.5457	3,483.3700	3.4834	(1.759)	0	0	0
2017-08-30	R186	03/05/2018	8.91	Put	Bond Future	2,188.6500	2.1887	2,223.3000	2.2233	1.583	0	0	0
2017-08-30	R186	03/05/2018			Bond Future	8.7020	114.7078	8.7172	114.6111	0.174	0.0000	0.0000	0
2017-08-30	R186	03/05/2018	8.93	Call	Bond Future	3,583.6500	3.5837	3,520.9400	3.5209	(1.750)	0	0	0
2017-08-30	R186	03/05/2018	8.93	Put	Bond Future	2,138.0700	2.1381	2,172.0700	2.1721	1.590	0	0	0
2017-08-30	R186	03/05/2018	8.92	Put	Bond Future	2,163.0600	2.1631	2,197.3900	2.1974	1.587	0	0	0
2017-08-30	R186	03/05/2018	8.91	Call	Bond Future	3,508.4100	3.5084	3,446.3500	3.4463	(1.769)	0	0	0
2017-08-30	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R197	02/11/2017	305.15	Put	Bond Future	3,727.1900	3.7272	4,114.1300	4.1141	10.382	0	0	0
2017-08-30	R197	02/11/2017			Bond Future	301.4228	301.4228	301.0359	301.0359	(0.128)	0.0000	0.0000	2,350
2017-08-30	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R197	02/11/2017	305.17	Put	Bond Future	3,747.1900	3.7472	4,134.1300	4.1341	10.326	0	0	0
2017-08-30	R197	02/11/2017	305.16	Put	Bond Future	3,737.1900	3.7372	4,124.1300	4.1241	10.354	0	0	0
2017-08-30	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R197	01/02/2018	301.68	Put	Bond Future	1,659.2200	1.6592	2,050.9200	2.0509	23.607	0	0	0
2017-08-30	R197	01/02/2018			Bond Future	300.0208	300.0208	299.6291	299.6291	(0.131)	0.0000	0.0000	0
2017-08-30	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R197	01/02/2018	301.67	Put	Bond Future	1,649.2200	1.6492	2,040.9200	2.0409	23.751	0	0	0
2017-08-30	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R197	01/02/2018	301.66	Put	Bond Future	1,639.2200	1.6392	2,030.9200	2.0309	23.896	0	0	0
2017-08-30	R197	03/05/2018	304.46	Call	Bond Future	1,297.2900	1.2973	893.2600	0.8933	(31.144)	0	0	0
2017-08-30	R197	03/05/2018			Bond Future	305.7573	305.7573	305.3533	305.3533	(0.132)	0.0000	0.0000	0
2017-08-30	R197	03/05/2018	304.44	Call	Bond Future	1,317.2900	1.3173	913.2600	0.9133	(30.671)	0	0	0
2017-08-30	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R197	03/05/2018	304.45	Call	Bond Future	1,307.2900	1.3073	903.2600	0.9033	(30.906)	0	0	0
2017-08-30	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R202	02/11/2017			Bond Future	241.9432	241.9432	240.6808	240.6808	(0.522)	0.0000	0.0000	28,758
2017-08-30	R202	02/11/2017	253.89	Put	Bond Future	11,946.8300	11.9468	13,209.2100	13.2092	10.567	0	0	0
2017-08-30	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R202	02/11/2017	253.91	Put	Bond Future	11,966.8300	11.9668	13,229.2100	13.2292	10.549	0	0	0
2017-08-30	R202	02/11/2017	253.90	Put	Bond Future	11,956.8300	11.9568	13,219.2100	13.2192	10.558	0	0	0
2017-08-30	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
2017-08-30	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R202	01/02/2018	249.06	Put	Bond Future	6,328.2500	6.3283	7,612.1300	7.6121	20.288	0	0	0
2017-08-30	R202	01/02/2018			Bond Future	242.7317	242.7317	241.4479	241.4479	(0.529)	0.0000	0.0000	0
2017-08-30	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R202	01/02/2018	249.08	Put	Bond Future	6,348.2500	6.3483	7,632.1300	7.6321	20.224	0	0	0
2017-08-30	R202	01/02/2018	249.07	Put	Bond Future	6,338.2500	6.3383	7,622.1300	7.6221	20.256	0	0	0
2017-08-30	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R202	03/05/2018	247.48	Put	Bond Future	107.2300	0.1072	1,419.5800	1.4196	1223.865	0	0	0
2017-08-30	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R202	03/05/2018			Bond Future	247.3728	247.3728	246.0604	246.0604	(0.531)	0.0000	0.0000	0
2017-08-30	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R202	03/05/2018	247.47	Put	Bond Future	97.2300	0.0972	1,409.5800	1.4096	1349.738	0	0	0
2017-08-30	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R202	03/05/2018	247.49	Put	Bond Future	117.2300	0.1172	1,429.5800	1.4296	1119.466	0	0	0
2017-08-30	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R204	02/11/2017			Bond Future	6.8932	104.1997	6.8908	104.2022	(0.034)	0.0000	0.0000	46,398
2017-08-30	R204	02/11/2017	7.75	Call	Bond Future	912.0000	0.9120	914.5100	0.9145	0.275	0	0	0
2017-08-30	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R204	02/11/2017	7.76	Call	Bond Future	922.5700	0.9226	925.0800	0.9251	0.272	0	0	0
2017-08-30	R204	02/11/2017	7.74	Call	Bond Future	901.4200	0.9014	903.9300	0.9039	0.278	0	0	0
2017-08-30	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R204	01/02/2018	7.27	Call	Bond Future	490.3800	0.4904	492.8500	0.4928	0.504	0	0	0
2017-08-30	R204	01/02/2018			Bond Future	6.7304	102.0770	6.7264	102.0804	(0.059)	0.0000	0.0000	0
2017-08-30	R204	01/02/2018	7.25	Call	Bond Future	476.0900	0.4761	478.5200	0.4785	0.510	0	0	0
2017-08-30	R204	01/02/2018	7.25	Put	Bond Future	40.5500	0.0405	39.6300	0.0396	(2.269)	0	0	0
2017-08-30	R204	01/02/2018	7.27	Put	Bond Future	38.1300	0.0381	37.2500	0.0373	(2.308)	0	0	0
2017-08-30	R204	01/02/2018	7.26	Call	Bond Future	483.2200	0.4832	485.6700	0.4857	0.507	0	0	0
2017-08-30	R204	01/02/2018	7.26	Put	Bond Future	39.3200	0.0393	38.4200	0.0384	(2.289)	0	0	0
2017-08-30	R204	03/05/2018	7.10	Put	Bond Future	38.6300	0.0386	37.9900	0.0380	(1.657)	0	0	0
2017-08-30	R204	03/05/2018			Bond Future	6.3948	103.9835	6.3906	103.9861	(0.066)	0.0000	0.0000	0
2017-08-30	R204	03/05/2018	7.09	Call	Bond Future	459.6200	0.4596	461.5200	0.4615	0.413	0	0	0
2017-08-30	R204	03/05/2018	7.09	Put	Bond Future	39.6400	0.0396	38.9900	0.0390	(1.640)	0	0	0
2017-08-30	R204	03/05/2018	7.10	Call	Bond Future	464.6300	0.4646	466.5400	0.4665	0.411	0	0	0
2017-08-30	R204	03/05/2018	7.08	Call	Bond Future	454.4100	0.4544	456.3000	0.4563	0.416	0	0	0
2017-08-30	R204	03/05/2018	7.08	Put	Bond Future	40.4500	0.0404	39.7900	0.0398	(1.632)	0	0	0
2017-08-30	R207	02/11/2017	8.04	Put	Bond Future	0.8200	0.0008	0.5000	0.0005	(39.024)	0	0	0
2017-08-30	R207	02/11/2017	8.03	Call	Bond Future	1,446.4500	1.4465	1,520.4900	1.5205	5.119	0	0	0
2017-08-30	R207	02/11/2017			Bond Future	7.2966	102.1577	7.2592	102.2321	(0.512)	0.0000	0.0000	41,067
2017-08-30	R207	02/11/2017	8.04	Call	Bond Future	1,465.8900	1.4659	1,539.9700	1.5400	5.054	0	0	0
2017-08-30	R207	02/11/2017	8.03	Put	Bond Future	0.9100	0.0009	0.5500	0.0006	(39.560)	0	0	0
2017-08-30	R207	02/11/2017	8.05	Call	Bond Future	1,485.3400	1.4853	1,559.4400	1.5594	4.989	0	0	0
2017-08-30	R207	02/11/2017	8.05	Put	Bond Future	0.7500	0.0008	0.4500	0.0005	(40.000)	0	0	0
2017-08-30	R207	01/02/2018	7.61	Put	Bond Future	177.7300	0.1777	156.3200	0.1563	(12.046)	0	0	0
2017-08-30	R207	01/02/2018	7.60	Call	Bond Future	763.4600	0.7635	818.2100	0.8182	7.171	0	0	0
2017-08-30	R207	01/02/2018			Bond Future	7.2721	100.3944	7.2291	100.4709	(0.592)	0.0000	0.0000	0
2017-08-30	R207	01/02/2018	7.61	Call	Bond Future	776.5400	0.7765	831.7100	0.8317	7.105	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
2017-08-30	R207	01/02/2018	7.60	Put	Bond Future	182.3000	0.1823	160.4700	0.1605	(11.975)	0	0	0
2017-08-30	R207	01/02/2018	7.62	Call	Bond Future	789.4900	0.7895	845.0900	0.8451	7.043	0	0	0
2017-08-30	R207	01/02/2018	7.62	Put	Bond Future	173.0300	0.1730	152.0500	0.1521	(12.125)	0	0	0
2017-08-30	R207	03/05/2018	7.57	Call	Bond Future	786.5700	0.7866	838.1700	0.8382	6.560	0	0	0
2017-08-30	R207	03/05/2018	7.56	Put	Bond Future	271.1600	0.2712	245.2700	0.2453	(9.548)	0	0	0
2017-08-30	R207	03/05/2018			Bond Future	7.2363	102.2694	7.1870	102.3466	(0.681)	0.0000	0.0000	0
2017-08-30	R207	03/05/2018	7.58	Call	Bond Future	797.5400	0.7975	849.4800	0.8495	6.513	0	0	0
2017-08-30	R207	03/05/2018	7.58	Put	Bond Future	261.6500	0.2616	236.4400	0.2364	(9.635)	0	0	0
2017-08-30	R207	03/05/2018	7.57	Put	Bond Future	266.2200	0.2662	240.6700	0.2407	(9.597)	0	0	0
2017-08-30	R207	03/05/2018	7.56	Call	Bond Future	775.9700	0.7760	827.2300	0.8272	6.606	0	0	0
2017-08-30	R208	02/11/2017	8.19	Call	Bond Future	2,093.1500	2.0931	2,108.3800	2.1084	0.728	0	0	0
2017-08-30	R208	02/11/2017	8.18	Put	Bond Future	5.3200	0.0053	4.8100	0.0048	(9.586)	0	0	0
2017-08-30	R208	02/11/2017			Bond Future	7.4640	98.5871	7.4587	98.6028	(0.072)	0.0000	0.0000	32,637
2017-08-30	R208	02/11/2017	8.20	Call	Bond Future	2,121.1500	2.1212	2,136.4100	2.1364	0.719	0	0	0
2017-08-30	R208	02/11/2017	8.20	Put	Bond Future	4.5600	0.0046	4.1100	0.0041	(9.868)	0	0	0
2017-08-30	R208	02/11/2017	8.19	Put	Bond Future	4.9400	0.0049	4.4600	0.0045	(9.717)	0	0	0
2017-08-30	R208	02/11/2017	8.18	Call	Bond Future	2,065.1300	2.0651	2,080.3300	2.0803	0.736	0	0	0
2017-08-30	R208	01/02/2018	7.85	Put	Bond Future	289.3400	0.2893	282.9900	0.2830	(2.195)	0	0	0
2017-08-30	R208	01/02/2018			Bond Future	7.4679	100.3992	7.4618	100.4160	(0.082)	0.0000	0.0000	0
2017-08-30	R208	01/02/2018	7.84	Call	Bond Future	1,304.2500	1.3043	1,314.5900	1.3146	0.793	0	0	0
2017-08-30	R208	01/02/2018	7.84	Put	Bond Future	296.4200	0.2964	289.9700	0.2900	(2.176)	0	0	0
2017-08-30	R208	01/02/2018	7.85	Call	Bond Future	1,324.0800	1.3241	1,334.5200	1.3345	0.788	0	0	0
2017-08-30	R208	01/02/2018	7.83	Call	Bond Future	1,284.3200	1.2843	1,294.5600	1.2946	0.797	0	0	0
2017-08-30	R208	01/02/2018	7.83	Put	Bond Future	303.4100	0.3034	296.8600	0.2969	(2.159)	0	0	0
2017-08-30	R208	03/05/2018	7.77	Call	Bond Future	1,260.5800	1.2606	1,269.7200	1.2697	0.725	0	0	0
2017-08-30	R208	03/05/2018			Bond Future	7.4594	98.8731	7.4530	98.8894	(0.086)	0.0000	0.0000	0
2017-08-30	R208	03/05/2018	7.77	Put	Bond Future	477.1800	0.4772	470.0500	0.4701	(1.494)	0	0	0
2017-08-30	R208	03/05/2018	7.78	Call	Bond Future	1,277.4500	1.2775	1,286.6800	1.2867	0.723	0	0	0
2017-08-30	R208	03/05/2018	7.79	Put	Bond Future	460.8600	0.4609	453.9000	0.4539	(1.510)	0	0	0
2017-08-30	R208	03/05/2018	7.78	Put	Bond Future	468.9600	0.4690	461.9200	0.4619	(1.501)	0	0	0
2017-08-30	R208	03/05/2018	7.79	Call	Bond Future	1,294.4300	1.2944	1,303.7400	1.3037	0.719	0	0	0
2017-08-30	R209	02/11/2017	9.54	Call	Bond Future	1,363.9500	1.3640	1,264.3900	1.2644	(7.299)	0	0	0
2017-08-30	R209	02/11/2017	9.52	Put	Bond Future	1,852.4400	1.8524	1,946.5600	1.9466	5.081	0	0	0
2017-08-30	R209	02/11/2017	9.00	Put	Bond Future	4,473.3500	4.4733	4,630.5400	4.6305	3.514	0	0	0
2017-08-30	R209	02/11/2017	10.60	Put	Bond Future	102.4300	0.1024	109.8300	0.1098	7.224	0	0	1,300
2017-08-30	R209	02/11/2017	9.75	Call	Bond Future	2,099.1600	2.0992	1,972.8100	1.9728	(6.019)	0	0	0
2017-08-30	R209	02/11/2017	8.30	Put	Bond Future	9,538.3600	9.5384	9,727.0500	9.7271	1.978	0	0	0
2017-08-30	R209	02/11/2017	9.88	Put	Bond Future	823.1400	0.8231	873.2900	0.8733	6.093	0	0	1,350
2017-08-30	R209	02/11/2017			Bond Future	9.6019	71.9498	9.6307	71.7587	0.299	0.0000	0.0000	115,523
2017-08-30	R209	02/11/2017	9.54	Put	Bond Future	1,778.5300	1.7785	1,869.9800	1.8700	5.142	0	0	0
2017-08-30	R209	02/11/2017	9.52	Call	Bond Future	1,303.2300	1.3032	1,206.3400	1.2063	(7.435)	0	0	0
2017-08-30	R209	02/11/2017	10.00	Call	Bond Future	3,186.9000	3.1869	3,034.5300	3.0345	(4.781)	0	0	0
2017-08-30	R209	02/11/2017	10.00	Put	Bond Future	606.5600	0.6066	645.2000	0.6452	6.370	0	0	1,138
2017-08-30	R209	02/11/2017	9.53	Put	Bond Future	1,815.2300	1.8152	1,908.0200	1.9080	5.112	0	0	0
2017-08-30	R209	02/11/2017	9.00	Call	Bond Future	287.1800	0.2872	253.3600	0.2534	(11.777)	0	0	2,248
2017-08-30	R209	02/11/2017	10.60	Call	Bond Future	6,312.8600	6.3129	6,129.2500	6.1292	(2.909)	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
2017-08-30	R209	02/11/2017	9.75	Put	Bond Future	1,122.6200	1.1226	1,187.2800	1.1873	5.760	0	0	6,500
2017-08-30	R209	02/11/2017	8.30	Call	Bond Future	11.7800	0.0118	9.4600	0.0095	(19.694)	0	0	2,800
2017-08-30	R209	02/11/2017	9.88	Call	Bond Future	2,640.6200	2.6406	2,499.7600	2.4998	(5.334)	0	0	0
2017-08-30	R209	02/11/2017	9.53	Call	Bond Future	1,333.3800	1.3334	1,235.1600	1.2352	(7.366)	0	0	0
2017-08-30	R209	02/11/2017	9.58	Call	Bond Future	1,490.3900	1.4904	1,385.5100	1.3855	(7.037)	0	0	0
2017-08-30	R209	02/11/2017	9.58	Put	Bond Future	1,636.8300	1.6368	1,722.9600	1.7230	5.262	0	0	1,350
2017-08-30	R209	02/11/2017	9.33	Put	Bond Future	2,657.5300	2.6575	2,777.0000	2.7770	4.496	0	0	0
2017-08-30	R209	02/11/2017	9.33	Call	Bond Future	810.2600	0.8103	738.7200	0.7387	(8.829)	0	0	1,350
2017-08-30	R209	01/02/2018	10.10	Call	Bond Future	4,151.5100	4.1515	4,011.6200	4.0116	(3.370)	0	0	0
2017-08-30	R209	01/02/2018	9.73	Call	Bond Future	2,708.7600	2.7088	2,596.1000	2.5961	(4.159)	0	0	0
2017-08-30	R209	01/02/2018	9.71	Put	Bond Future	2,310.2100	2.3102	2,393.0900	2.3931	3.588	0	0	0
2017-08-30	R209	01/02/2018	9.72	Call	Bond Future	2,673.7000	2.6737	2,561.8500	2.5619	(4.183)	0	0	0
2017-08-30	R209	01/02/2018			Bond Future	9.6600	73.2722	9.6895	73.0783	0.305	0.0000	0.0000	0
2017-08-30	R209	01/02/2018	9.73	Put	Bond Future	2,249.5300	2.2495	2,330.7800	2.3308	3.612	0	0	0
2017-08-30	R209	01/02/2018	9.71	Call	Bond Future	2,638.6700	2.6387	2,527.6400	2.5276	(4.208)	0	0	0
2017-08-30	R209	01/02/2018	10.10	Put	Bond Future	1,336.9900	1.3370	1,391.0100	1.3910	4.040	0	0	3,000
2017-08-30	R209	01/02/2018	9.72	Put	Bond Future	2,279.8100	2.2798	2,361.8700	2.3619	3.599	0	0	0
2017-08-30	R209	01/02/2018	10.00	Call	Bond Future	3,736.1300	3.7361	3,602.9800	3.6030	(3.564)	0	0	0
2017-08-30	R209	01/02/2018	10.00	Put	Bond Future	1,546.3800	1.5464	1,607.1400	1.6071	3.929	0	0	7,500
2017-08-30	R209	03/05/2018	9.85	Put	Bond Future	2,704.1500	2.7042	2,784.9300	2.7849	2.987	0	0	0
2017-08-30	R209	03/05/2018			Bond Future	9.7165	71.4914	9.7469	71.2932	0.313	0.0000	0.0000	0
2017-08-30	R209	03/05/2018	9.85	Call	Bond Future	3,567.4500	3.5675	3,450.0500	3.4500	(3.291)	0	0	0
2017-08-30	R209	03/05/2018	9.86	Call	Bond Future	3,603.0500	3.6031	3,485.0100	3.4850	(3.276)	0	0	0
2017-08-30	R209	03/05/2018	9.86	Put	Bond Future	2,675.7400	2.6757	2,755.8800	2.7559	2.995	0	0	0
2017-08-30	R209	03/05/2018	9.84	Call	Bond Future	3,532.0000	3.5320	3,415.2400	3.4152	(3.306)	0	0	0
2017-08-30	R209	03/05/2018	9.84	Put	Bond Future	2,732.8000	2.7328	2,814.2200	2.8142	2.979	0	0	0
2017-08-30	R210	02/11/2017	192.08	Put	Bond Future	5,667.2300	5.6672	6,564.9700	6.5650	15.841	0	0	0
2017-08-30	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R210	02/11/2017			Bond Future	186.4128	186.4128	185.5150	185.5150	(0.482)	0.0000	0.0000	2,179
2017-08-30	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R210	02/11/2017	192.07	Put	Bond Future	5,657.2300	5.6572	6,554.9700	6.5550	15.869	0	0	0
2017-08-30	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R210	02/11/2017	192.09	Put	Bond Future	5,677.2300	5.6772	6,574.9700	6.5750	15.813	0	0	0
2017-08-30	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R210	01/02/2018			Bond Future	189.9049	189.9049	188.9919	188.9919	(0.481)	0.0000	0.0000	0
2017-08-30	R210	01/02/2018	192.36	Put	Bond Future	2,455.1500	2.4551	3,368.0800	3.3681	37.184	0	0	0
2017-08-30	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R210	01/02/2018	192.38	Put	Bond Future	2,475.1500	2.4751	3,388.0800	3.3881	36.884	0	0	0
2017-08-30	R210	01/02/2018	192.37	Put	Bond Future	2,465.1500	2.4651	3,378.0800	3.3781	37.033	0	0	0
2017-08-30	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R210	03/05/2018	191.44	Put	Bond Future	352.7400	0.3527	1,286.1600	1.2862	264.620	0	0	0
2017-08-30	R210	03/05/2018			Bond Future	191.0873	191.0873	190.1538	190.1538	(0.488)	0.0000	0.0000	0
2017-08-30	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R210	03/05/2018	191.46	Put	Bond Future	372.7400	0.3727	1,306.1600	1.3062	250.421	0	0	0
2017-08-30	R210	03/05/2018	191.45	Put	Bond Future	362.7400	0.3627	1,296.1600	1.2962	257.325	0	0	0
2017-08-30	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
2017-08-30	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R212	02/11/2017			Bond Future	151.1768	151.1768	150.9570	150.9570	(0.145)	0.0000	0.0000	4,247
2017-08-30	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R212	02/11/2017	152.40	Put	Bond Future	1,223.1800	1.2232	1,443.0300	1.4430	17.974	0	0	0
2017-08-30	R212	02/11/2017	152.42	Put	Bond Future	1,243.1800	1.2432	1,463.0300	1.4630	17.684	0	0	0
2017-08-30	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R212	02/11/2017	152.41	Put	Bond Future	1,233.1800	1.2332	1,453.0300	1.4530	17.828	0	0	0
2017-08-30	R212	01/02/2018	154.71	Put	Bond Future	2,761.1800	2.7612	2,983.8300	2.9838	8.064	0	0	0
2017-08-30	R212	01/02/2018			Bond Future	151.9488	151.9488	151.7262	151.7262	(0.147)	0.0000	0.0000	0
2017-08-30	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R212	01/02/2018	154.70	Put	Bond Future	2,751.1800	2.7512	2,973.8300	2.9738	8.093	0	0	0
2017-08-30	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R212	01/02/2018	154.69	Put	Bond Future	2,741.1800	2.7412	2,963.8300	2.9638	8.122	0	0	0
2017-08-30	R212	03/05/2018	154.30	Call	Bond Future	554.1700	0.5542	324.7300	0.3247	(41.402)	0	0	0
2017-08-30	R212	03/05/2018			Bond Future	154.8542	154.8542	154.6247	154.6247	(0.148)	0.0000	0.0000	0
2017-08-30	R212	03/05/2018	154.28	Call	Bond Future	574.1700	0.5742	344.7300	0.3447	(39.960)	0	0	0
2017-08-30	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R212	03/05/2018	154.29	Call	Bond Future	564.1700	0.5642	334.7300	0.3347	(40.669)	0	0	0
2017-08-30	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-30	R213	02/11/2017	9.36	Put	Bond Future	1,199.2700	1.1993	1,270.5400	1.2705	5.943	0	0	0
2017-08-30	R213	02/11/2017			Bond Future	9.2624	84.1885	9.2912	83.9974	0.311	0.0000	0.0000	63,381
2017-08-30	R213	02/11/2017	9.35	Call	Bond Future	1,806.8500	1.8069	1,688.3300	1.6883	(6.559)	0	0	0
2017-08-30	R213	02/11/2017	9.35	Put	Bond Future	1,227.3800	1.2274	1,299.9500	1.3000	5.913	0	0	0
2017-08-30	R213	02/11/2017	9.36	Call	Bond Future	1,844.5400	1.8445	1,724.7200	1.7247	(6.496)	0	0	0
2017-08-30	R213	02/11/2017	9.34	Call	Bond Future	1,769.5700	1.7696	1,652.3500	1.6524	(6.624)	0	0	0
2017-08-30	R213	02/11/2017	9.34	Put	Bond Future	1,255.9700	1.2560	1,329.8400	1.3298	5.882	0	0	0
2017-08-30	R213	01/02/2018	9.42	Call	Bond Future	2,689.8900	2.6899	2,575.6300	2.5756	(4.248)	0	0	0
2017-08-30	R213	01/02/2018	9.41	Put	Bond Future	2,079.3400	2.0793	2,159.8600	2.1599	3.872	0	0	0
2017-08-30	R213	01/02/2018			Bond Future	9.3218	85.7360	9.3515	85.5421	0.318	0.0000	0.0000	0
2017-08-30	R213	01/02/2018	9.43	Call	Bond Future	2,726.0900	2.7261	2,611.0000	2.6110	(4.222)	0	0	0
2017-08-30	R213	01/02/2018	9.43	Put	Bond Future	2,021.6500	2.0216	2,100.4900	2.1005	3.900	0	0	0
2017-08-30	R213	01/02/2018	9.42	Put	Bond Future	2,050.2300	2.0502	2,129.9000	2.1299	3.886	0	0	0
2017-08-30	R213	01/02/2018	9.41	Call	Bond Future	2,654.1400	2.6541	2,540.7300	2.5407	(4.273)	0	0	0
2017-08-30	R213	03/05/2018	9.57	Put	Bond Future	2,438.6700	2.4387	2,516.3000	2.5163	3.183	0	0	0
2017-08-30	R213	03/05/2018	9.56	Call	Bond Future	3,644.2000	3.6442	3,524.2200	3.5242	(3.292)	0	0	0
2017-08-30	R213	03/05/2018			Bond Future	9.3758	83.7878	9.4065	83.5895	0.328	0.0000	0.0000	0
2017-08-30	R213	03/05/2018	9.57	Call	Bond Future	3,680.9000	3.6809	3,560.2800	3.5603	(3.277)	0	0	0
2017-08-30	R213	03/05/2018	9.56	Put	Bond Future	2,465.3000	2.4653	2,543.5700	2.5436	3.175	0	0	0
2017-08-30	R213	03/05/2018	9.58	Call	Bond Future	3,717.7700	3.7178	3,596.5100	3.5965	(3.262)	0	0	0
2017-08-30	R213	03/05/2018	9.58	Put	Bond Future	2,412.2900	2.4123	2,489.2800	2.4893	3.192	0	0	0
2017-08-30	R214	02/11/2017	9.60	Call	Bond Future	1,223.9100	1.2239	1,088.9000	1.0889	(11.031)	0	0	0
2017-08-30	R214	02/11/2017			Bond Future	9.7383	71.5732	9.7823	71.2702	0.452	0.0000	0.0000	44,733
2017-08-30	R214	02/11/2017	9.60	Put	Bond Future	2,190.9900	2.1910	2,358.9400	2.3589	7.665	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
2017-08-30	R214	02/11/2017	9.58	Call	Bond Future	1,167.1900	1.1672	1,036.2900	1.0363	(11.215)	0	0	0
2017-08-30	R214	02/11/2017	9.58	Put	Bond Future	2,275.8800	2.2759	2,447.9400	2.4479	7.560	0	0	0
2017-08-30	R214	02/11/2017	9.59	Put	Bond Future	2,233.1700	2.2332	2,403.1700	2.4032	7.612	0	0	0
2017-08-30	R214	02/11/2017	9.59	Call	Bond Future	1,195.3400	1.1953	1,062.3800	1.0624	(11.123)	0	0	0
2017-08-30	R214	01/02/2018	9.84	Call	Bond Future	2,724.8700	2.7249	2,554.7700	2.5548	(6.242)	0	0	0
2017-08-30	R214	01/02/2018			Bond Future	9.7988	72.8889	9.8440	72.5809	0.461	0.0000	0.0000	0
2017-08-30	R214	01/02/2018	9.82	Call	Bond Future	2,654.0200	2.6540	2,486.5200	2.4865	(6.311)	0	0	0
2017-08-30	R214	01/02/2018	9.82	Put	Bond Future	2,509.3300	2.5093	2,649.7600	2.6498	5.596	0	0	0
2017-08-30	R214	01/02/2018	9.84	Put	Bond Future	2,444.0500	2.4441	2,581.8800	2.5819	5.639	0	0	0
2017-08-30	R214	01/02/2018	9.83	Call	Bond Future	2,689.3300	2.6893	2,520.5300	2.5205	(6.277)	0	0	0
2017-08-30	R214	01/02/2018	9.83	Put	Bond Future	2,476.5200	2.4765	2,615.6500	2.6156	5.618	0	0	0
2017-08-30	R214	03/05/2018	9.99	Put	Bond Future	2,881.2000	2.8812	3,013.0100	3.0130	4.575	0	0	0
2017-08-30	R214	03/05/2018			Bond Future	9.8543	70.9542	9.9009	70.6399	0.473	0.0000	0.0000	0
2017-08-30	R214	03/05/2018	9.98	Call	Bond Future	3,753.8200	3.7538	3,572.3000	3.5723	(4.836)	0	0	0
2017-08-30	R214	03/05/2018	9.98	Put	Bond Future	2,910.8600	2.9109	3,043.6600	3.0437	4.562	0	0	0
2017-08-30	R214	03/05/2018	9.99	Call	Bond Future	3,790.5200	3.7905	3,608.0100	3.6080	(4.815)	0	0	0
2017-08-30	R214	03/05/2018	9.97	Call	Bond Future	3,717.4900	3.7175	3,536.9700	3.5370	(4.856)	0	0	0
2017-08-30	R214	03/05/2018	9.97	Put	Bond Future	2,941.0000	2.9410	3,074.8000	3.0748	4.549	0	0	0
2017-08-30	R248	02/11/2017	9.65	Call	Bond Future	1,503.5500	1.5035	1,321.4700	1.3215	(12.110)	0	0	0
2017-08-30	R248	02/11/2017	9.66	Put	Bond Future	2,915.3300	2.9153	3,158.1800	3.1582	8.330	0	0	0
2017-08-30	R248	02/11/2017			Bond Future	9.8150	91.3627	9.8640	90.9349	0.500	0.0000	0.0000	79,165
2017-08-30	R248	02/11/2017	9.65	Put	Bond Future	2,969.8100	2.9698	3,215.4900	3.2155	8.273	0	0	0
2017-08-30	R248	02/11/2017	9.66	Call	Bond Future	1,539.1300	1.5391	1,354.2200	1.3542	(12.014)	0	0	0
2017-08-30	R248	02/11/2017	9.64	Call	Bond Future	1,468.4900	1.4685	1,289.2300	1.2892	(12.207)	0	0	0
2017-08-30	R248	02/11/2017	9.64	Put	Bond Future	3,024.9700	3.0250	3,273.4700	3.2735	8.215	0	0	0
2017-08-30	R248	01/02/2018	9.90	Put	Bond Future	3,323.5200	3.3235	3,522.6000	3.5226	5.990	0	0	0
2017-08-30	R248	01/02/2018	9.89	Call	Bond Future	3,469.5000	3.4695	3,235.4200	3.2354	(6.747)	0	0	0
2017-08-30	R248	01/02/2018			Bond Future	9.8780	93.0422	9.9284	92.6073	0.511	0.0000	0.0000	170
2017-08-30	R248	01/02/2018	9.90	Call	Bond Future	3,513.8300	3.5138	3,277.9900	3.2780	(6.712)	0	0	0
2017-08-30	R248	01/02/2018	9.89	Put	Bond Future	3,365.4900	3.3655	3,566.3300	3.5663	5.968	0	0	0
2017-08-30	R248	01/02/2018	9.91	Call	Bond Future	3,558.6700	3.5587	3,321.0800	3.3211	(6.676)	0	0	0
2017-08-30	R248	01/02/2018	9.91	Put	Bond Future	3,282.2200	3.2822	3,479.5500	3.4795	6.012	0	0	0
2017-08-30	R248	03/05/2018	10.06	Call	Bond Future	4,837.5600	4.8376	4,582.8500	4.5829	(5.265)	0	0	0
2017-08-30	R248	03/05/2018	10.05	Put	Bond Future	3,824.2300	3.8242	4,014.6600	4.0147	4.980	0	0	0
2017-08-30	R248	03/05/2018			Bond Future	9.9359	90.3429	9.9880	89.8991	0.524	0.0000	0.0000	0
2017-08-30	R248	03/05/2018	10.07	Call	Bond Future	4,883.4600	4.8835	4,627.3800	4.6274	(5.244)	0	0	0
2017-08-30	R248	03/05/2018	10.07	Put	Bond Future	3,748.4900	3.7485	3,936.1700	3.9362	5.007	0	0	0
2017-08-30	R248	03/05/2018	10.06	Put	Bond Future	3,786.3500	3.7863	3,975.4000	3.9754	4.993	0	0	0
2017-08-30	R248	03/05/2018	10.05	Call	Bond Future	4,791.5400	4.7915	4,538.2100	4.5382	(5.287)	0	0	0

Total

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