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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/08/2017 TO 01/08/2017

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
2017-08-01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	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
2017-08-01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2025	03/08/2017			Bond Future	127.4703	127.4703	127.5096	127.5096	0.031	0.0000	0.0000	1,914
2017-08-01	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2025	03/08/2017	133.96	Put	Bond Future	6,489.6700	6.4897	6,450.3600	6.4504	(0.606)	0	0	0
2017-08-01	2025	03/08/2017	133.98	Put	Bond Future	6,509.6700	6.5097	6,470.3600	6.4704	(0.604)	0	0	0
2017-08-01	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2025	03/08/2017	133.97	Put	Bond Future	6,499.6700	6.4997	6,460.3600	6.4604	(0.605)	0	0	0
2017-08-01	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2025	02/11/2017			Bond Future	129.8669	129.8669	129.9056	129.9056	0.030	0.0000	0.0000	2,291
2017-08-01	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2025	02/11/2017	132.96	Put	Bond Future	3,093.1000	3.0931	3,054.4100	3.0544	(1.251)	0	0	0
2017-08-01	2025	02/11/2017	132.98	Put	Bond Future	3,113.1000	3.1131	3,074.4100	3.0744	(1.243)	0	0	0
2017-08-01	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2025	02/11/2017	132.97	Put	Bond Future	3,103.1000	3.1031	3,064.4100	3.0644	(1.247)	0	0	0
2017-08-01	2025	01/02/2018	133.89	Put	Bond Future	2,908.5800	2.9086	2,869.8100	2.8698	(1.333)	0	0	0
2017-08-01	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2025	01/02/2018			Bond Future	130.9814	130.9814	131.0202	131.0202	0.030	0.0000	0.0000	0
2017-08-01	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2025	01/02/2018	133.88	Put	Bond Future	2,898.5800	2.8986	2,859.8100	2.8598	(1.338)	0	0	0
2017-08-01	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2025	01/02/2018	133.90	Put	Bond Future	2,918.5800	2.9186	2,879.8100	2.8798	(1.328)	0	0	0
2017-08-01	2025	03/05/2018	133.21	Call	Bond Future	303.1100	0.3031	344.3700	0.3444	13.612	0	0	0
2017-08-01	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2025	03/05/2018			Bond Future	133.5131	133.5131	133.5544	133.5544	0.031	0.0000	0.0000	0
2017-08-01	2025	03/05/2018	133.22	Call	Bond Future	293.1100	0.2931	334.3700	0.3344	14.077	0	0	0
2017-08-01	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2025	03/05/2018	133.20	Call	Bond Future	313.1100	0.3131	354.3700	0.3544	13.177	0	0	0
2017-08-01	2029	03/08/2017			Bond Future	99.4521	99.4521	99.4485	99.4485	(0.004)	0.0000	0.0000	0
2017-08-01	2029	02/11/2017			Bond Future	100.3146	100.3146	100.3157	100.3157	0.001	0.0000	0.0000	1,370
2017-08-01	2029	01/02/2018			Bond Future	102.2199	102.2199	102.2202	102.2202	0.000	0.0000	0.0000	0
2017-08-01	2029	03/05/2018			Bond Future	103.1676	103.1676	103.1694	103.1694	0.002	0.0000	0.0000	0
2017-08-01	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2030	03/08/2017	9.33	Call	Bond Future	1,108.6300	1.1086	1,147.4500	1.1475	3.502	0	0	0
2017-08-01	2030	03/08/2017			Bond Future	9.1681	91.5924	9.1625	91.6312	(0.061)	0.0000	0.0000	38,086
2017-08-01	2030	03/08/2017	9.34	Call	Bond Future	1,176.5000	1.1765	1,215.3200	1.2153	3.300	0	0	0
2017-08-01	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2030	03/08/2017	9.35	Call	Bond Future	1,244.2900	1.2443	1,283.1100	1.2831	3.120	0	0	0

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2017-08-01	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2030	02/11/2017	9.34	Call	Bond Future	798.6200	0.7986	837.7300	0.8377	4.897	0	0	0
2017-08-01	2030	02/11/2017			Bond Future	9.2219	93.2787	9.2161	93.3178	(0.062)	0.0000	0.0000	26,755
2017-08-01	2030	02/11/2017	9.35	Call	Bond Future	865.7800	0.8658	904.8900	0.9049	4.517	0	0	0
2017-08-01	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2030	02/11/2017	9.36	Call	Bond Future	932.8600	0.9329	971.9700	0.9720	4.192	0	0	0
2017-08-01	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2030	01/02/2018			Bond Future	9.2774	91.0051	9.2715	91.0449	(0.064)	0.0000	0.0000	0
2017-08-01	2030	01/02/2018	9.38	Call	Bond Future	682.9000	0.6829	722.6600	0.7227	5.822	0	0	0
2017-08-01	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2030	01/02/2018	9.39	Call	Bond Future	749.1000	0.7491	788.8600	0.7889	5.308	0	0	0
2017-08-01	2030	01/02/2018	9.37	Call	Bond Future	616.6400	0.6166	656.4000	0.6564	6.448	0	0	0
2017-08-01	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2030	03/05/2018	9.51	Call	Bond Future	1,135.4400	1.1354	1,175.8100	1.1758	3.555	0	0	0
2017-08-01	2030	03/05/2018			Bond Future	9.3361	92.7164	9.3299	92.7567	(0.066)	0.0000	0.0000	0
2017-08-01	2030	03/05/2018	9.49	Call	Bond Future	1,005.8700	1.0059	1,046.2400	1.0462	4.013	0	0	0
2017-08-01	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2030	03/05/2018	9.50	Call	Bond Future	1,070.6900	1.0707	1,111.0600	1.1111	3.770	0	0	0
2017-08-01	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2032	03/08/2017	9.44	Call	Bond Future	635.2900	0.6353	608.4800	0.6085	(4.220)	0	0	0
2017-08-01	2032	03/08/2017	9.43	Put	Bond Future	206.6100	0.2066	133.8800	0.1339	(35.202)	0	0	0
2017-08-01	2032	03/08/2017			Bond Future	9.3784	94.0224	9.3727	94.0643	(0.061)	0.0000	0.0000	12,287
2017-08-01	2032	03/08/2017	9.45	Call	Bond Future	686.8300	0.6868	664.2200	0.6642	(3.292)	0	0	0
2017-08-01	2032	03/08/2017	9.45	Put	Bond Future	161.3300	0.1613	96.7600	0.0968	(40.024)	0	0	0
2017-08-01	2032	03/08/2017	9.43	Call	Bond Future	585.7400	0.5857	554.9700	0.5550	(5.253)	0	0	0
2017-08-01	2032	03/08/2017	9.44	Put	Bond Future	182.9300	0.1829	114.1600	0.1142	(37.594)	0	0	0
2017-08-01	2032	02/11/2017	9.49	Put	Bond Future	1,869.4300	1.8694	1,839.1800	1.8392	(1.618)	0	0	0
2017-08-01	2032	02/11/2017	9.48	Call	Bond Future	2,209.3900	2.2094	2,221.1300	2.2211	0.531	0	0	0
2017-08-01	2032	02/11/2017			Bond Future	9.4378	91.5968	9.4320	91.6390	(0.062)	0.0000	0.0000	31,663
2017-08-01	2032	02/11/2017	9.49	Call	Bond Future	2,247.5500	2.2475	2,259.5300	2.2595	0.533	0	0	0
2017-08-01	2032	02/11/2017	9.48	Put	Bond Future	1,903.5400	1.9035	1,873.0500	1.8731	(1.602)	0	0	0
2017-08-01	2032	02/11/2017	9.50	Call	Bond Future	2,286.0800	2.2861	2,298.3100	2.2983	0.535	0	0	0
2017-08-01	2032	02/11/2017	9.50	Put	Bond Future	1,835.7600	1.8358	1,805.7600	1.8058	(1.634)	0	0	0
2017-08-01	2032	01/02/2018	9.56	Call	Bond Future	3,067.5300	3.0675	3,083.1100	3.0831	0.508	0	0	0
2017-08-01	2032	01/02/2018	9.55	Put	Bond Future	2,661.6900	2.6617	2,634.1100	2.6341	(1.036)	0	0	0
2017-08-01	2032	01/02/2018			Bond Future	9.4985	93.2966	9.4925	93.3396	(0.063)	0.0000	0.0000	0
2017-08-01	2032	01/02/2018	9.57	Call	Bond Future	3,105.7200	3.1057	3,121.4800	3.1215	0.507	0	0	0
2017-08-01	2032	01/02/2018	9.57	Put	Bond Future	2,595.8200	2.5958	2,568.5900	2.5686	(1.049)	0	0	0
2017-08-01	2032	01/02/2018	9.56	Put	Bond Future	2,628.7300	2.6287	2,601.3200	2.6013	(1.043)	0	0	0
2017-08-01	2032	01/02/2018	9.55	Call	Bond Future	3,029.3100	3.0293	3,044.7200	3.0447	0.509	0	0	0
2017-08-01	2032	03/05/2018	9.71	Put	Bond Future	3,024.8300	3.0248	2,999.6000	2.9996	(0.834)	0	0	0
2017-08-01	2032	03/05/2018	9.70	Call	Bond Future	4,048.5300	4.0485	4,066.8800	4.0669	0.453	0	0	0
2017-08-01	2032	03/05/2018			Bond Future	9.5582	90.8936	9.5520	90.9374	(0.065)	0.0000	0.0000	0
2017-08-01	2032	03/05/2018	9.71	Call	Bond Future	4,087.6100	4.0876	4,106.1000	4.1061	0.452	0	0	0

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2017-08-01	2032	03/05/2018	9.70	Put	Bond Future	3,055.2100	3.0552	3,029.8400	3.0298	(0.830)	0	0	0
2017-08-01	2032	03/05/2018	9.72	Call	Bond Future	4,126.8600	4.1269	4,145.4900	4.1455	0.451	0	0	0
2017-08-01	2032	03/05/2018	9.72	Put	Bond Future	2,994.6900	2.9947	2,969.6000	2.9696	(0.838)	0	0	0
2017-08-01	2033	03/08/2017	113.14	Put	Bond Future	9,104.3000	9.1043	9,108.0000	9.1080	0.041	0	0	0
2017-08-01	2033	03/08/2017			Bond Future	104.0357	104.0357	104.0320	104.0320	(0.004)	0.0000	0.0000	6,133
2017-08-01	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2033	03/08/2017	113.13	Put	Bond Future	9,094.3000	9.0943	9,098.0000	9.0980	0.041	0	0	0
2017-08-01	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2033	03/08/2017	113.12	Put	Bond Future	9,084.3000	9.0843	9,088.0000	9.0880	0.041	0	0	0
2017-08-01	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2033	02/11/2017	110.07	Put	Bond Future	5,150.4400	5.1504	5,155.3700	5.1554	0.096	0	0	0
2017-08-01	2033	02/11/2017			Bond Future	104.9196	104.9196	104.9146	104.9146	(0.005)	0.0000	0.0000	401
2017-08-01	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2033	02/11/2017	110.09	Put	Bond Future	5,170.4400	5.1704	5,175.3700	5.1754	0.095	0	0	0
2017-08-01	2033	02/11/2017	110.08	Put	Bond Future	5,160.4400	5.1604	5,165.3700	5.1654	0.096	0	0	0
2017-08-01	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2033	01/02/2018			Bond Future	106.9122	106.9122	106.9067	106.9067	(0.005)	0.0000	0.0000	0
2017-08-01	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2033	01/02/2018	109.64	Put	Bond Future	2,727.7700	2.7278	2,733.2500	2.7332	0.201	0	0	0
2017-08-01	2033	01/02/2018	109.66	Put	Bond Future	2,747.7700	2.7478	2,753.2500	2.7532	0.199	0	0	0
2017-08-01	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2033	01/02/2018	109.65	Put	Bond Future	2,737.7700	2.7378	2,743.2500	2.7432	0.200	0	0	0
2017-08-01	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2033	03/05/2018			Bond Future	107.8801	107.8801	107.8759	107.8759	(0.004)	0.0000	0.0000	0
2017-08-01	2033	03/05/2018	107.70	Call	Bond Future	180.1400	0.1801	175.9100	0.1759	(2.348)	0	0	0
2017-08-01	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2033	03/05/2018	107.71	Call	Bond Future	170.1400	0.1701	165.9100	0.1659	(2.486)	0	0	0
2017-08-01	2033	03/05/2018	107.69	Call	Bond Future	190.1400	0.1901	185.9100	0.1859	(2.225)	0	0	0
2017-08-01	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2037	03/08/2017	9.57	Call	Bond Future	71.6900	0.0717	32.3200	0.0323	(54.917)	0	0	0
2017-08-01	2037	03/08/2017	9.56	Put	Bond Future	1,254.9500	1.2550	1,254.2000	1.2542	(0.060)	0	0	0
2017-08-01	2037	03/08/2017			Bond Future	9.7084	89.6974	9.7127	89.6630	0.044	0.0000	0.0000	23,820
2017-08-01	2037	03/08/2017	9.57	Put	Bond Future	1,184.2700	1.1843	1,179.2800	1.1793	(0.421)	0	0	0
2017-08-01	2037	03/08/2017	9.58	Call	Bond Future	83.6300	0.0836	39.8200	0.0398	(52.386)	0	0	0
2017-08-01	2037	03/08/2017	9.58	Put	Bond Future	1,115.1100	1.1151	1,105.6800	1.1057	(0.846)	0	0	0
2017-08-01	2037	03/08/2017	9.56	Call	Bond Future	61.1600	0.0612	26.0300	0.0260	(57.440)	0	0	0
2017-08-01	2037	02/11/2017	9.67	Put	Bond Future	2,756.0100	2.7560	2,762.8400	2.7628	0.248	0	0	0
2017-08-01	2037	02/11/2017			Bond Future	9.7687	91.3488	9.7732	91.3134	0.046	0.0000	0.0000	57,552
2017-08-01	2037	02/11/2017	9.66	Call	Bond Future	1,938.9100	1.9389	1,910.4800	1.9105	(1.466)	0	0	0
2017-08-01	2037	02/11/2017	9.66	Put	Bond Future	2,800.4400	2.8004	2,807.4800	2.8075	0.251	0	0	0
2017-08-01	2037	02/11/2017	9.67	Call	Bond Future	1,974.2800	1.9743	1,945.6400	1.9456	(1.451)	0	0	0
2017-08-01	2037	02/11/2017	9.65	Call	Bond Future	1,903.7200	1.9037	1,875.5100	1.8755	(1.482)	0	0	0
2017-08-01	2037	02/11/2017	9.65	Put	Bond Future	2,845.1700	2.8452	2,852.4300	2.8524	0.255	0	0	0
2017-08-01	2037	01/02/2018	9.82	Put	Bond Future	3,286.5800	3.2866	3,295.4300	3.2954	0.269	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
2017-08-01	2037	01/02/2018			Bond Future	9.8309	88.7891	9.8356	88.7529	0.047	0.0000	0.0000	160
2017-08-01	2037	01/02/2018	9.82	Call	Bond Future	3,201.6800	3.2017	3,174.3400	3.1743	(0.854)	0	0	0
2017-08-01	2037	01/02/2018	9.81	Put	Bond Future	3,325.1400	3.3251	3,334.1200	3.3341	0.270	0	0	0
2017-08-01	2037	01/02/2018	9.83	Call	Bond Future	3,241.2300	3.2412	3,213.7400	3.2137	(0.848)	0	0	0
2017-08-01	2037	01/02/2018	9.83	Put	Bond Future	3,248.3800	3.2484	3,257.0800	3.2571	0.268	0	0	0
2017-08-01	2037	01/02/2018	9.81	Call	Bond Future	3,162.3800	3.1624	3,135.1700	3.1352	(0.860)	0	0	0
2017-08-01	2037	03/05/2018	9.99	Call	Bond Future	4,394.4400	4.3944	4,366.8300	4.3668	(0.628)	0	0	0
2017-08-01	2037	03/05/2018	9.97	Put	Bond Future	3,744.4400	3.7444	3,754.0300	3.7540	0.256	0	0	0
2017-08-01	2037	03/05/2018			Bond Future	9.8956	90.4586	9.9004	90.4217	0.049	0.0000	0.0000	0
2017-08-01	2037	03/05/2018	9.99	Put	Bond Future	3,674.6600	3.6747	3,684.0200	3.6840	0.255	0	0	0
2017-08-01	2037	03/05/2018	9.97	Call	Bond Future	4,312.4900	4.3125	4,285.1100	4.2851	(0.635)	0	0	0
2017-08-01	2037	03/05/2018	9.98	Put	Bond Future	3,709.4100	3.7094	3,718.8900	3.7189	0.256	0	0	0
2017-08-01	2037	03/05/2018	9.98	Call	Bond Future	4,353.3800	4.3534	4,325.8900	4.3259	(0.631)	0	0	0
2017-08-01	2038	03/08/2017	141.17	Put	Bond Future	13,314.4900	13.3145	13,319.2600	13.3193	0.036	0	0	0
2017-08-01	2038	03/08/2017			Bond Future	127.8555	127.8555	127.8507	127.8507	(0.004)	0.0000	0.0000	21,645
2017-08-01	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2038	03/08/2017	141.16	Put	Bond Future	13,304.4900	13.3045	13,309.2600	13.3093	0.036	0	0	0
2017-08-01	2038	03/08/2017	141.18	Put	Bond Future	13,324.4900	13.3245	13,329.2600	13.3293	0.036	0	0	0
2017-08-01	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2038	02/11/2017			Bond Future	130.2593	130.2593	130.2530	130.2530	(0.005)	0.0000	0.0000	8,002
2017-08-01	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2038	02/11/2017	136.82	Put	Bond Future	6,560.7200	6.5607	6,566.9600	6.5670	0.095	0	0	0
2017-08-01	2038	02/11/2017	136.80	Put	Bond Future	6,540.7200	6.5407	6,546.9600	6.5470	0.095	0	0	0
2017-08-01	2038	02/11/2017	136.81	Put	Bond Future	6,550.7200	6.5507	6,556.9600	6.5570	0.095	0	0	0
2017-08-01	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2038	01/02/2018	136.95	Put	Bond Future	5,737.7800	5.7378	5,744.8900	5.7449	0.124	0	0	0
2017-08-01	2038	01/02/2018			Bond Future	131.2122	131.2122	131.2051	131.2051	(0.005)	0.0000	0.0000	0
2017-08-01	2038	01/02/2018	136.94	Put	Bond Future	5,727.7800	5.7278	5,734.8900	5.7349	0.124	0	0	0
2017-08-01	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2038	01/02/2018	136.93	Put	Bond Future	5,717.7800	5.7178	5,724.8900	5.7249	0.124	0	0	0
2017-08-01	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2038	03/05/2018	132.27	Call	Bond Future	1,478.4400	1.4784	1,472.9500	1.4729	(0.371)	0	0	0
2017-08-01	2038	03/05/2018			Bond Future	133.7484	133.7484	133.7430	133.7430	(0.004)	0.0000	0.0000	0
2017-08-01	2038	03/05/2018	132.28	Call	Bond Future	1,468.4400	1.4684	1,462.9500	1.4629	(0.374)	0	0	0
2017-08-01	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2038	03/05/2018	132.29	Call	Bond Future	1,458.4400	1.4584	1,452.9500	1.4529	(0.376)	0	0	0
2017-08-01	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2040	03/08/2017	9.62	Put	Bond Future	2,179.5900	2.1796	2,165.3800	2.1654	(0.652)	0	0	0
2017-08-01	2040	03/08/2017	9.61	Call	Bond Future	8.8500	0.0089	1.9800	0.0020	(77.627)	0	0	0
2017-08-01	2040	03/08/2017			Bond Future	9.8736	92.3575	9.8729	92.3634	(0.007)	0.0000	0.0000	13,328
2017-08-01	2040	03/08/2017	9.62	Call	Bond Future	10.9000	0.0109	2.6500	0.0027	(75.688)	0	0	0
2017-08-01	2040	03/08/2017	9.61	Put	Bond Future	2,264.7600	2.2648	2,251.9300	2.2519	(0.567)	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
2017-08-01	2040	03/08/2017	9.63	Call	Bond Future	13.3600	0.0134	3.5100	0.0035	(73.728)	0	0	0
2017-08-01	2040	03/08/2017	9.63	Put	Bond Future	2,094.9500	2.0950	2,079.1400	2.0791	(0.755)	0	0	0
2017-08-01	2040	02/11/2017	9.67	Put	Bond Future	3,823.2300	3.8232	3,807.0500	3.8070	(0.423)	0	0	0
2017-08-01	2040	02/11/2017			Bond Future	9.9368	94.0579	9.9362	94.0635	(0.007)	0.0000	0.0000	931
2017-08-01	2040	02/11/2017	9.66	Call	Bond Future	1,535.2100	1.5352	1,524.6300	1.5246	(0.689)	0	0	0
2017-08-01	2040	02/11/2017	9.66	Put	Bond Future	3,878.7600	3.8788	3,862.6200	3.8626	(0.416)	0	0	0
2017-08-01	2040	02/11/2017	9.67	Call	Bond Future	1,566.0200	1.5660	1,555.4000	1.5554	(0.678)	0	0	0
2017-08-01	2040	02/11/2017	9.65	Call	Bond Future	1,504.6100	1.5046	1,494.0600	1.4941	(0.701)	0	0	0
2017-08-01	2040	02/11/2017	9.65	Put	Bond Future	3,934.6300	3.9346	3,918.5200	3.9185	(0.409)	0	0	0
2017-08-01	2040	01/02/2018	9.89	Call	Bond Future	3,050.8700	3.0509	3,044.2100	3.0442	(0.218)	0	0	0
2017-08-01	2040	01/02/2018			Bond Future	10.0022	91.2981	10.0015	91.3038	(0.007)	0.0000	0.0000	0
2017-08-01	2040	01/02/2018	9.87	Call	Bond Future	2,975.1800	2.9752	2,968.5000	2.9685	(0.225)	0	0	0
2017-08-01	2040	01/02/2018	9.87	Put	Bond Future	4,068.4600	4.0685	4,056.0500	4.0561	(0.305)	0	0	0
2017-08-01	2040	01/02/2018	9.88	Put	Bond Future	4,022.7400	4.0227	4,010.3300	4.0103	(0.308)	0	0	0
2017-08-01	2040	01/02/2018	9.89	Put	Bond Future	3,977.4000	3.9774	3,965.0100	3.9650	(0.312)	0	0	0
2017-08-01	2040	01/02/2018	9.88	Call	Bond Future	3,012.9000	3.0129	3,006.2200	3.0062	(0.222)	0	0	0
2017-08-01	2040	03/05/2018	10.08	Put	Bond Future	4,282.4700	4.2825	4,271.9600	4.2720	(0.245)	0	0	0
2017-08-01	2040	03/05/2018			Bond Future	10.0700	93.0149	10.0693	93.0205	(0.007)	0.0000	0.0000	0
2017-08-01	2040	03/05/2018	10.07	Call	Bond Future	4,322.1500	4.3221	4,317.2800	4.3173	(0.113)	0	0	0
2017-08-01	2040	03/05/2018	10.07	Put	Bond Future	4,322.0700	4.3221	4,311.5400	4.3115	(0.244)	0	0	0
2017-08-01	2040	03/05/2018	10.08	Call	Bond Future	4,363.3800	4.3634	4,358.5300	4.3585	(0.111)	0	0	0
2017-08-01	2040	03/05/2018	10.06	Call	Bond Future	4,280.7800	4.2808	4,275.9000	4.2759	(0.114)	0	0	0
2017-08-01	2040	03/05/2018	10.06	Put	Bond Future	4,361.6400	4.3616	4,351.1000	4.3511	(0.242)	0	0	0
2017-08-01	2044	03/08/2017	9.64	Call	Bond Future	10.6000	0.0106	2.5400	0.0025	(76.038)	0	0	0
2017-08-01	2044	03/08/2017			Bond Future	9.8935	89.5244	9.8928	89.5302	(0.007)	0.0000	0.0000	18,198
2017-08-01	2044	03/08/2017	9.62	Call	Bond Future	6.9100	0.0069	1.4000	0.0014	(79.740)	0	0	0
2017-08-01	2044	03/08/2017	9.62	Put	Bond Future	2,376.2700	2.3763	2,364.9200	2.3649	(0.478)	0	0	0
2017-08-01	2044	03/08/2017	9.64	Put	Bond Future	2,203.0600	2.2031	2,189.1600	2.1892	(0.631)	0	0	0
2017-08-01	2044	03/08/2017	9.63	Call	Bond Future	8.5800	0.0086	1.8900	0.0019	(77.972)	0	0	0
2017-08-01	2044	03/08/2017	9.63	Put	Bond Future	2,289.4200	2.2894	2,276.8900	2.2769	(0.547)	0	0	0
2017-08-01	2044	02/11/2017	9.68	Call	Bond Future	1,572.0700	1.5721	1,561.2500	1.5613	(0.688)	0	0	0
2017-08-01	2044	02/11/2017			Bond Future	9.9547	91.1726	9.9540	91.1782	(0.007)	0.0000	0.0000	20,614
2017-08-01	2044	02/11/2017	9.66	Call	Bond Future	1,510.4900	1.5105	1,499.7400	1.4997	(0.712)	0	0	0
2017-08-01	2044	02/11/2017	9.66	Put	Bond Future	4,038.9800	4.0390	4,022.7000	4.0227	(0.403)	0	0	0
2017-08-01	2044	02/11/2017	9.68	Put	Bond Future	3,925.0800	3.9251	3,908.7300	3.9087	(0.417)	0	0	0
2017-08-01	2044	02/11/2017	9.67	Call	Bond Future	1,541.0000	1.5410	1,530.2100	1.5302	(0.700)	0	0	0
2017-08-01	2044	02/11/2017	9.67	Put	Bond Future	3,981.6800	3.9817	3,965.3600	3.9654	(0.410)	0	0	0
2017-08-01	2044	01/02/2018	9.90	Put	Bond Future	4,065.4900	4.0655	4,052.9900	4.0530	(0.307)	0	0	0
2017-08-01	2044	01/02/2018	9.89	Call	Bond Future	3,042.9200	3.0429	3,036.0400	3.0360	(0.226)	0	0	0
2017-08-01	2044	01/02/2018			Bond Future	10.0178	88.4845	10.0171	88.4901	(0.007)	0.0000	0.0000	0
2017-08-01	2044	01/02/2018	9.90	Call	Bond Future	3,081.1000	3.0811	3,074.2300	3.0742	(0.223)	0	0	0
2017-08-01	2044	01/02/2018	9.89	Put	Bond Future	4,111.7500	4.1118	4,099.2400	4.0992	(0.304)	0	0	0
2017-08-01	2044	01/02/2018	9.91	Call	Bond Future	3,119.5300	3.1195	3,112.6800	3.1127	(0.220)	0	0	0
2017-08-01	2044	01/02/2018	9.91	Put	Bond Future	4,019.6300	4.0196	4,007.1500	4.0071	(0.310)	0	0	0
2017-08-01	2044	03/05/2018	10.10	Call	Bond Future	4,465.8400	4.4658	4,460.8200	4.4608	(0.112)	0	0	0
2017-08-01	2044	03/05/2018	10.09	Put	Bond Future	4,367.7300	4.3677	4,357.1300	4.3571	(0.243)	0	0	0
2017-08-01	2044	03/05/2018			Bond Future	10.0831	90.1483	10.0825	90.1538	(0.007)	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
2017-08-01	2044	03/05/2018	10.11	Call	Bond Future	4,507.9500	4.5080	4,502.9500	4.5030	(0.111)	0	0	0
2017-08-01	2044	03/05/2018	10.11	Put	Bond Future	4,288.5700	4.2886	4,278.0100	4.2780	(0.246)	0	0	0
2017-08-01	2044	03/05/2018	10.10	Put	Bond Future	4,328.0000	4.3280	4,317.4200	4.3174	(0.244)	0	0	0
2017-08-01	2044	03/05/2018	10.09	Call	Bond Future	4,423.9100	4.4239	4,418.8700	4.4189	(0.114)	0	0	0
2017-08-01	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2046	03/08/2017	141.17	Put	Bond Future	16,140.4000	16.1404	16,018.7800	16.0188	(0.754)	0	0	0
2017-08-01	2046	03/08/2017			Bond Future	125.0296	125.0296	125.1512	125.1512	0.097	0.0000	0.0000	14,798
2017-08-01	2046	03/08/2017	141.19	Put	Bond Future	16,160.4000	16.1604	16,038.7800	16.0388	(0.753)	0	0	0
2017-08-01	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2046	03/08/2017	141.18	Put	Bond Future	16,150.4000	16.1504	16,028.7800	16.0288	(0.753)	0	0	0
2017-08-01	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2046	02/11/2017	136.30	Put	Bond Future	10,502.5700	10.5026	10,370.9500	10.3710	(1.253)	0	0	0
2017-08-01	2046	02/11/2017			Bond Future	125.7974	125.7974	125.9291	125.9291	0.105	0.0000	0.0000	11,185
2017-08-01	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2046	02/11/2017	136.32	Put	Bond Future	10,522.5700	10.5226	10,390.9500	10.3910	(1.251)	0	0	0
2017-08-01	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2046	02/11/2017	136.31	Put	Bond Future	10,512.5700	10.5126	10,380.9500	10.3810	(1.252)	0	0	0
2017-08-01	2046	01/02/2018	132.92	Put	Bond Future	4,733.3200	4.7333	4,599.8500	4.5999	(2.820)	0	0	0
2017-08-01	2046	01/02/2018			Bond Future	128.1867	128.1867	128.3201	128.3201	0.104	0.0000	0.0000	0
2017-08-01	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2046	01/02/2018	132.91	Put	Bond Future	4,723.3200	4.7233	4,589.8500	4.5899	(2.826)	0	0	0
2017-08-01	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2046	01/02/2018	132.90	Put	Bond Future	4,713.3200	4.7133	4,579.8500	4.5799	(2.832)	0	0	0
2017-08-01	2046	03/05/2018	127.95	Call	Bond Future	1,099.0400	1.0990	1,236.6900	1.2367	12.525	0	0	0
2017-08-01	2046	03/05/2018			Bond Future	129.0490	129.0490	129.1867	129.1867	0.107	0.0000	0.0000	0
2017-08-01	2046	03/05/2018	127.93	Call	Bond Future	1,119.0400	1.1190	1,256.6900	1.2567	12.301	0	0	0
2017-08-01	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2046	03/05/2018	127.94	Call	Bond Future	1,109.0400	1.1090	1,246.6900	1.2467	12.412	0	0	0
2017-08-01	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2050	03/08/2017	149.22	Put	Bond Future	18,742.0000	18.7420	18,746.3800	18.7464	0.023	0	0	0
2017-08-01	2050	03/08/2017			Bond Future	130.4780	130.4780	130.4736	130.4736	(0.003)	0.0000	0.0000	22,839
2017-08-01	2050	03/08/2017	149.24	Put	Bond Future	18,762.0000	18.7620	18,766.3800	18.7664	0.023	0	0	0
2017-08-01	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2050	03/08/2017	149.23	Put	Bond Future	18,752.0000	18.7520	18,756.3800	18.7564	0.023	0	0	0
2017-08-01	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2050	02/11/2017	144.66	Put	Bond Future	11,728.8700	11.7289	11,734.7600	11.7348	0.050	0	0	0
2017-08-01	2050	02/11/2017	144.67	Put	Bond Future	11,738.8700	11.7389	11,744.7600	11.7448	0.050	0	0	0
2017-08-01	2050	02/11/2017			Bond Future	132.9311	132.9311	132.9252	132.9252	(0.004)	0.0000	0.0000	7,641
2017-08-01	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2050	02/11/2017	144.65	Put	Bond Future	11,718.8700	11.7189	11,724.7600	11.7248	0.050	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
2017-08-01	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2050	01/02/2018	140.23	Put	Bond Future	6,465.4100	6.4654	6,472.2500	6.4723	0.106	0	0	0
2017-08-01	2050	01/02/2018			Bond Future	133.7646	133.7646	133.7577	133.7577	(0.005)	0.0000	0.0000	0
2017-08-01	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2050	01/02/2018	140.25	Put	Bond Future	6,485.4100	6.4854	6,492.2500	6.4923	0.105	0	0	0
2017-08-01	2050	01/02/2018	140.24	Put	Bond Future	6,475.4100	6.4754	6,482.2500	6.4823	0.106	0	0	0
2017-08-01	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2050	03/05/2018	135.61	Call	Bond Future	740.1200	0.7401	734.9100	0.7349	(0.704)	0	0	0
2017-08-01	2050	03/05/2018			Bond Future	136.3501	136.3501	136.3449	136.3449	(0.004)	0.0000	0.0000	0
2017-08-01	2050	03/05/2018	135.62	Call	Bond Future	730.1200	0.7301	724.9100	0.7249	(0.714)	0	0	0
2017-08-01	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	2050	03/05/2018	135.63	Call	Bond Future	720.1200	0.7201	714.9100	0.7149	(0.723)	0	0	0
2017-08-01	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	AL37	03/08/2017			Index Future	546.8210	546.8210	546.6200	546.6200	(0.037)	0.0000	0.0000	0
2017-08-01	AL37	02/11/2017			Index Future	556.8870	556.8870	556.6800	556.6800	(0.037)	0.0000	0.0000	0
2017-08-01	AL37	01/02/2018			Index Future	567.2240	567.2240	567.0130	567.0130	(0.037)	0.0000	0.0000	0
2017-08-01	AL37	03/05/2018			Index Future	577.8940	577.8940	577.6780	577.6780	(0.037)	0.0000	0.0000	0
2017-08-01	AL7T	03/08/2017			Index Future	628.7340	628.7340	628.7570	628.7570	0.004	0.0000	0.0000	0
2017-08-01	AL7T	02/11/2017			Index Future	640.3080	640.3080	640.3270	640.3270	0.003	0.0000	0.0000	0
2017-08-01	AL7T	01/02/2018			Index Future	652.1940	652.1940	652.2130	652.2130	0.003	0.0000	0.0000	0
2017-08-01	AL7T	03/05/2018			Index Future	664.4620	664.4620	664.4810	664.4810	0.003	0.0000	0.0000	0
2017-08-01	ALBI	03/08/2017			Index Future	563.4430	563.4430	563.4210	563.4210	(0.004)	0.0000	0.0000	88
2017-08-01	ALBI	02/11/2017			Index Future	573.8150	573.8150	573.7890	573.7890	(0.005)	0.0000	0.0000	594
2017-08-01	ALBI	01/02/2018			Index Future	584.4660	584.4660	584.4400	584.4400	(0.004)	0.0000	0.0000	0
2017-08-01	ALBI	03/05/2018			Index Future	595.4600	595.4600	595.4330	595.4330	(0.005)	0.0000	0.0000	0
2017-08-01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-01	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	EL28	03/08/2017	135.16	Put	Bond Future	8,132.2800	8.1323	8,134.5000	8.1345	0.027	0	0	0
2017-08-01	EL28	03/08/2017			Bond Future	127.0277	127.0277	127.0255	127.0255	(0.002)	0.0000	0.0000	0
2017-08-01	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	EL28	03/08/2017	135.18	Put	Bond Future	8,152.2800	8.1523	8,154.5000	8.1545	0.027	0	0	0
2017-08-01	EL28	03/08/2017	135.17	Put	Bond Future	8,142.2800	8.1423	8,144.5000	8.1445	0.027	0	0	0
2017-08-01	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	EL28	02/11/2017			Bond Future	127.6721	127.6721	127.6686	127.6686	(0.003)	0.0000	0.0000	0
2017-08-01	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	EL28	02/11/2017	133.87	Put	Bond Future	6,197.8900	6.1979	6,201.3600	6.2014	0.056	0	0	0
2017-08-01	EL28	02/11/2017	133.89	Put	Bond Future	6,217.8900	6.2179	6,221.3600	6.2214	0.056	0	0	0
2017-08-01	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	EL28	02/11/2017	133.88	Put	Bond Future	6,207.8900	6.2079	6,211.3600	6.2114	0.056	0	0	0
2017-08-01	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	EL28	01/02/2018			Bond Future	130.0968	130.0968	130.0925	130.0925	(0.003)	0.0000	0.0000	0
2017-08-01	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	EL28	01/02/2018	132.29	Put	Bond Future	2,193.2100	2.1932	2,197.4600	2.1975	0.194	0	0	0
2017-08-01	EL28	01/02/2018	132.31	Put	Bond Future	2,213.2100	2.2132	2,217.4600	2.2175	0.192	0	0	0
2017-08-01	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	EL28	01/02/2018	132.30	Put	Bond Future	2,203.2100	2.2032	2,207.4600	2.2075	0.193	0	0	0
2017-08-01	EL28	03/05/2018	133.20	Put	Bond Future	588.4900	0.5885	591.1700	0.5912	0.455	0	0	0
2017-08-01	EL28	03/05/2018			Bond Future	132.6115	132.6115	132.6088	132.6088	(0.002)	0.0000	0.0000	0
2017-08-01	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	EL28	03/05/2018	133.19	Put	Bond Future	578.4900	0.5785	581.1700	0.5812	0.463	0	0	0
2017-08-01	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	EL28	03/05/2018	133.18	Put	Bond Future	568.4900	0.5685	571.1700	0.5712	0.471	0	0	0
2017-08-01	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	ES33	03/08/2017			Bond Future	10.8057	77.9857	10.8096	77.9620	0.036	0.0000	0.0000	2,000
2017-08-01	ES33	03/08/2017	10.53	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
2017-08-01	ES33	03/08/2017	10.53	Put	Bond Future	1,711.2900	1.7113	1,734.9700	1.7350	1.384	0	0	0
2017-08-01	ES33	03/08/2017	10.55	Put	Bond Future	1,585.1900	1.5852	1,608.8700	1.6089	1.494	0	0	0
2017-08-01	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	ES33	03/08/2017	10.54	Put	Bond Future	1,648.2000	1.6482	1,671.8800	1.6719	1.437	0	0	0
2017-08-01	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	ES33	02/11/2017	10.66	Put	Bond Future	1,516.2200	1.5162	1,540.6600	1.5407	1.612	0	0	0
2017-08-01	ES33	02/11/2017			Bond Future	10.9087	75.6313	10.9127	75.6068	0.037	0.0000	0.0000	9,404
2017-08-01	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	ES33	02/11/2017	10.68	Put	Bond Future	1,392.5800	1.3926	1,417.0200	1.4170	1.755	0	0	0
2017-08-01	ES33	02/11/2017	10.67	Put	Bond Future	1,454.3600	1.4544	1,478.8000	1.4788	1.680	0	0	0
2017-08-01	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	ES33	01/02/2018	11.00	Put	Bond Future	99.3900	0.0994	124.3200	0.1243	25.083	0	0	0
2017-08-01	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	ES33	01/02/2018			Bond Future	11.0168	77.0349	11.0210	77.0099	0.038	0.0000	0.0000	0
2017-08-01	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	ES33	01/02/2018	10.99	Put	Bond Future	158.6200	0.1586	183.5500	0.1836	15.717	0	0	0
2017-08-01	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	ES33	01/02/2018	11.01	Put	Bond Future	40.2400	0.0402	65.1700	0.0652	61.953	0	0	0
2017-08-01	ES33	03/05/2018	11.22	Call	Bond Future	563.5800	0.5636	538.0600	0.5381	(4.528)	0	0	0
2017-08-01	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	ES33	03/05/2018			Bond Future	11.1225	74.6916	11.1269	74.6661	0.039	0.0000	0.0000	0
2017-08-01	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	ES33	03/05/2018	11.20	Call	Bond Future	448.5100	0.4485	422.9900	0.4230	(5.690)	0	0	0
2017-08-01	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	ES33	03/05/2018	11.21	Call	Bond Future	506.0800	0.5061	480.5600	0.4806	(5.043)	0	0	0
2017-08-01	ES42	03/08/2017			Bond Future	11.0858	80.7064	11.0846	80.7142	(0.010)	0.0000	0.0000	7,957
2017-08-01	ES42	02/11/2017			Bond Future	11.1901	77.9311	11.1890	77.9387	(0.010)	0.0000	0.0000	7,887
2017-08-01	ES42	01/02/2018			Bond Future	11.2961	79.3772	11.2949	79.3849	(0.010)	0.0000	0.0000	0
2017-08-01	ES42	03/05/2018			Bond Future	11.4049	76.6085	11.4037	76.6163	(0.011)	0.0000	0.0000	0
2017-08-01	GOVI	03/08/2017	561.09	Call	GOVI	12,300.0000	1.2300	11,960.0000	1.1960	(2.764)	0	0	0
2017-08-01	GOVI	03/08/2017			GOVI	562.3200	562.3200	562.2860	562.2860	(0.006)	0.0000	0.0000	34
2017-08-01	GOVI	03/08/2017	561.10	Call	GOVI	12,200.0000	1.2200	11,860.0000	1.1860	(2.787)	0	0	0
2017-08-01	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	GOVI	03/08/2017	561.11	Call	GOVI	12,100.0000	1.2100	11,760.0000	1.1760	(2.810)	0	0	0
2017-08-01	GOVI	02/11/2017	572.45	Call	GOVI	2,210.0000	0.2210	1,840.0000	0.1840	(16.742)	0	0	0
2017-08-01	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	GOVI	02/11/2017			GOVI	572.6710	572.6710	572.6340	572.6340	(0.006)	0.0000	0.0000	493
2017-08-01	GOVI	02/11/2017	572.46	Call	GOVI	2,110.0000	0.2110	1,740.0000	0.1740	(17.536)	0	0	0
2017-08-01	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	GOVI	02/11/2017	572.44	Call	GOVI	2,310.0000	0.2310	1,940.0000	0.1940	(16.017)	0	0	0
2017-08-01	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	GOVI	01/02/2018			GOVI	583.3010	583.3010	583.2630	583.2630	(0.007)	0.0000	0.0000	0
2017-08-01	GOVI	01/02/2018	581.03	Call	GOVI	22,710.0000	2.2710	22,330.0000	2.2330	(1.673)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-01	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	GOVI	01/02/2018	581.04	Call	GOVI	22,610.0000		2.2610	22,230.0000	2.2230	(1.681)	0	0	0
2017-08-01	GOVI	01/02/2018	581.02	Call	GOVI	22,810.0000		2.2810	22,430.0000	2.2430	(1.666)	0	0	0
2017-08-01	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	GOVI	03/05/2018	590.27	Call	GOVI	40,040.0000		4.0040	39,640.0000	3.9640	(0.999)	0	0	0
2017-08-01	GOVI	03/05/2018	590.29	Call	GOVI	39,840.0000		3.9840	39,440.0000	3.9440	(1.004)	0	0	0
2017-08-01	GOVI	03/05/2018			GOVI	594.2740		594.2740	594.2340	594.2340	(0.007)	0.0000	0.0000	0
2017-08-01	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	GOVI	03/05/2018	590.28	Call	GOVI	39,940.0000		3.9940	39,540.0000	3.9540	(1.002)	0	0	0
2017-08-01	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-08-01	IGOV	03/08/2017			Index Future	246.4870		246.4870	246.4900	246.4900	0.001	0.0000	0.0000	758
2017-08-01	IGOV	02/11/2017			Index Future	251.1190		251.1190	251.1200	251.1200	0.000	0.0000	0.0000	864
2017-08-01	IGOV	01/02/2018			Index Future	255.8890		255.8890	255.8880	255.8880	0.000	0.0000	0.0000	0
2017-08-01	IGOV	03/05/2018			Index Future	260.8360		260.8360	260.8380	260.8380	0.001	0.0000	0.0000	0
2017-08-01	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017-08-01	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-08-01	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-08-01	IS01	21/12/2017			Interest Rate Swap	99.7556		99.7556	99.7615	99.7615	0.006	0.0000	0.0000	0
2017-08-01	IS01	15/03/2018			Interest Rate Swap	99.6317		99.6317	99.6363	99.6363	0.005	0.0000	0.0000	0
2017-08-01	IS01	21/06/2018			Interest Rate Swap	99.6973		99.6973	99.7007	99.7007	0.003	0.0000	0.0000	0
2017-08-01	IS01	20/09/2018			Interest Rate Swap	99.8010		99.8010	99.7971	99.7971	(0.004)	0.0000	0.0000	0
2017-08-01	IS02	18/12/2017			Interest Rate Swap	99.7876		99.7876	99.7931	99.7931	0.006	0.0000	0.0000	0
2017-08-01	IS02	16/03/2018			Interest Rate Swap	98.9089		98.9089	98.9143	98.9143	0.006	0.0000	0.0000	0
2017-08-01	IS02	15/06/2018			Interest Rate Swap	98.3910		98.3910	98.3945	98.3945	0.004	0.0000	0.0000	0
2017-08-01	IS02	21/09/2018			Interest Rate Swap	98.2666		98.2666	98.2626	98.2626	(0.004)	0.0000	0.0000	0
2017-08-01	IS02	21/12/2018			Interest Rate Swap	98.5700		98.5700	98.5600	98.5600	(0.010)	0.0000	0.0000	0
2017-08-01	IS02	15/03/2019			Interest Rate Swap	98.8916		98.8916	98.8753	98.8753	(0.016)	0.0000	0.0000	0
2017-08-01	IS02	21/06/2019			Interest Rate Swap	99.2148		99.2148	99.1998	99.1998	(0.015)	0.0000	0.0000	0
2017-08-01	IS02	20/09/2019			Interest Rate Swap	99.5645		99.5645	99.5540	99.5540	(0.011)	0.0000	0.0000	0
2017-08-01	IS05	17/12/2020			Interest Rate Swap	95.5891		95.5891	95.5685	95.5685	(0.021)	0.0000	0.0000	0
2017-08-01	IS05	16/03/2021			Interest Rate Swap	94.7993		94.7993	94.7806	94.7806	(0.020)	0.0000	0.0000	0
2017-08-01	IS05	15/06/2021			Interest Rate Swap	93.9849		93.9849	93.9673	93.9673	(0.019)	0.0000	0.0000	0
2017-08-01	IS05	21/09/2021			Interest Rate Swap	94.1455		94.1455	94.1308	94.1308	(0.016)	0.0000	0.0000	0
2017-08-01	IS05	21/12/2021			Interest Rate Swap	96.3235		96.3235	96.3126	96.3126	(0.011)	0.0000	0.0000	51
2017-08-01	IS05	15/03/2022			Interest Rate Swap	96.4390		96.4390	96.4309	96.4309	(0.008)	0.0000	0.0000	0
2017-08-01	IS05	21/06/2022			Interest Rate Swap	97.6257		97.6257	97.6203	97.6203	(0.006)	0.0000	0.0000	0
2017-08-01	IS05	20/09/2022			Interest Rate Swap	99.8300		99.8300	99.8236	99.8236	(0.006)	0.0000	0.0000	0
2017-08-01	IS10	17/12/2025			Interest Rate Swap	94.6435		94.6435	94.6589	94.6589	0.016	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
2017-08-01	IS10	16/03/2026			Interest Rate Swap	91.6653		91.6653	91.6885	91.6885	0.025	0.0000	0.0000	0
2017-08-01	IS10	15/06/2026			Interest Rate Swap	90.4361		90.4361	90.4620	90.4620	0.029	0.0000	0.0000	0
2017-08-01	IS10	21/09/2026			Interest Rate Swap	92.6276		92.6276	92.6480	92.6480	0.022	0.0000	0.0000	0
2017-08-01	IS10	21/12/2026			Interest Rate Swap	96.4417		96.4417	96.4472	96.4472	0.006	0.0000	0.0000	0
2017-08-01	IS10	15/03/2027			Interest Rate Swap	95.0305		95.0305	95.0193	95.0193	(0.012)	0.0000	0.0000	0
2017-08-01	IS10	21/06/2027			Interest Rate Swap	97.1297		97.1297	97.1033	97.1033	(0.027)	0.0000	0.0000	0
2017-08-01	IS10	20/09/2027			Interest Rate Swap	100.8713		100.8713	100.8387	100.8387	(0.032)	0.0000	0.0000	0
2017-08-01	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-08-01	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-08-01	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-08-01	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-08-01	JBAF	16/08/2017			Jibar Tradeable Future	7.0600		92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017-08-01	JBAF	20/09/2017			Jibar Tradeable Future	6.9300		93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017-08-01	JBAF	18/10/2017			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017-08-01	JBAF	15/11/2017			Jibar Tradeable Future	6.8200		93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2017-08-01	JBAF	20/12/2017			Jibar Tradeable Future	6.7600		93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-08-01	JBAF	17/01/2018			Jibar Tradeable Future	6.7300		93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-08-01	JBAF	20/03/2018			Jibar Tradeable Future	6.6600		93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017-08-01	JBAF	20/06/2018			Jibar Tradeable Future	6.6300		93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2017-08-01	JBAF	19/09/2018			Jibar Tradeable Future	6.6500		93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
2017-08-01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-08-01	JBAF	19/12/2018			Jibar Tradeable Future	6.7000		93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017-08-01	JBAF	20/03/2019			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2017-08-01	JBAF	19/06/2019			Jibar Tradeable Future	6.8300		93.1700	6.8300	93.1700	0.000	0.0000	0.0000	0
2017-08-01	R023	03/08/2017	8.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R023	03/08/2017			Bond Future	7.9517		102.4895	7.9614	102.4469	0.122	0.0000	0.0000	28,136
2017-08-01	R023	03/08/2017	8.59	Call	Bond Future	2,761.6400		2.7616	2,719.0300	2.7190	(1.543)	0	0	0
2017-08-01	R023	03/08/2017	8.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R023	03/08/2017	8.60	Call	Bond Future	2,804.1500		2.8042	2,761.5400	2.7615	(1.520)	0	0	0
2017-08-01	R023	03/08/2017	8.58	Call	Bond Future	2,719.1000		2.7191	2,676.4900	2.6765	(1.567)	0	0	0
2017-08-01	R023	03/08/2017	8.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R023	02/11/2017	8.56	Call	Bond Future	2,592.0400		2.5920	2,551.7200	2.5517	(1.556)	0	0	0
2017-08-01	R023	02/11/2017			Bond Future	7.9823		100.4482	7.9926	100.4042	0.130	0.0000	0.0000	34,713
2017-08-01	R023	02/11/2017	8.56	Put	Bond Future	180.3700		0.1804	183.9900	0.1840	2.007	0	0	0
2017-08-01	R023	02/11/2017	8.58	Put	Bond Future	168.7400		0.1687	172.1100	0.1721	1.997	0	0	0
2017-08-01	R023	02/11/2017	8.57	Call	Bond Future	2,627.3000		2.6273	2,586.8600	2.5869	(1.539)	0	0	0
2017-08-01	R023	02/11/2017	8.57	Put	Bond Future	174.5300		0.1745	178.0300	0.1780	2.005	0	0	0
2017-08-01	R023	02/11/2017	8.58	Call	Bond Future	2,662.6000		2.6626	2,622.0300	2.6220	(1.524)	0	0	0
2017-08-01	R023	01/02/2018	8.33	Put	Bond Future	781.3900		0.7814	793.5700	0.7936	1.559	0	0	0
2017-08-01	R023	01/02/2018			Bond Future	8.0146		102.3124	8.0256	102.2676	0.137	0.0000	0.0000	0
2017-08-01	R023	01/02/2018	8.32	Call	Bond Future	2,027.3500		2.0274	1,994.9800	1.9950	(1.597)	0	0	0
2017-08-01	R023	01/02/2018	8.32	Put	Bond Future	794.6800		0.7947	807.0500	0.8070	1.557	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
2017-08-01	R023	01/02/2018	8.33	Call	Bond Future	2,054.1100	2.0541	2,021.5500	2.0216	(1.585)	0	0	0
2017-08-01	R023	01/02/2018	8.31	Call	Bond Future	2,001.0200	2.0010	1,968.8300	1.9688	(1.609)	0	0	0
2017-08-01	R023	01/02/2018	8.31	Put	Bond Future	808.4200	0.8084	820.9700	0.8210	1.552	0	0	0
2017-08-01	R023	03/05/2018	8.27	Call	Bond Future	2,059.7900	2.0598	2,029.7600	2.0298	(1.458)	0	0	0
2017-08-01	R023	03/05/2018			Bond Future	8.0375	100.3061	8.0493	100.2604	0.146	0.0000	0.0000	0
2017-08-01	R023	03/05/2018	8.27	Put	Bond Future	1,157.8900	1.1579	1,173.5800	1.1736	1.355	0	0	0
2017-08-01	R023	03/05/2018	8.28	Call	Bond Future	2,083.3600	2.0834	2,053.1700	2.0532	(1.449)	0	0	0
2017-08-01	R023	03/05/2018	8.29	Put	Bond Future	1,128.3800	1.1284	1,143.7400	1.1437	1.361	0	0	0
2017-08-01	R023	03/05/2018	8.28	Put	Bond Future	1,142.8900	1.1429	1,158.4200	1.1584	1.359	0	0	0
2017-08-01	R023	03/05/2018	8.29	Call	Bond Future	2,107.4000	2.1074	2,077.0400	2.0770	(1.441)	0	0	0
2017-08-01	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R035	03/08/2017			Bond Future	9.6286	97.5456	9.6329	97.5113	0.045	0.0000	0.0000	2,636
2017-08-01	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R035	03/08/2017	9.52	Put	Bond Future	873.6100	0.8736	907.9600	0.9080	3.932	0	0	0
2017-08-01	R035	03/08/2017	9.50	Put	Bond Future	1,035.8800	1.0359	1,070.2300	1.0702	3.316	0	0	0
2017-08-01	R035	03/08/2017	9.51	Put	Bond Future	954.6900	0.9547	989.0400	0.9890	3.598	0	0	0
2017-08-01	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R035	02/11/2017	9.61	Put	Bond Future	657.5100	0.6575	692.9800	0.6930	5.395	0	0	0
2017-08-01	R035	02/11/2017			Bond Future	9.6929	94.8431	9.6975	94.8076	0.046	0.0000	0.0000	10,813
2017-08-01	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R035	02/11/2017	9.60	Put	Bond Future	737.2500	0.7372	772.7200	0.7727	4.811	0	0	0
2017-08-01	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R035	02/11/2017	9.59	Put	Bond Future	817.0900	0.8171	852.5600	0.8526	4.341	0	0	0
2017-08-01	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R035	01/02/2018	9.73	Put	Bond Future	233.7700	0.2338	269.8400	0.2698	15.430	0	0	0
2017-08-01	R035	01/02/2018			Bond Future	9.7600	96.6032	9.7647	96.5672	0.048	0.0000	0.0000	0
2017-08-01	R035	01/02/2018	9.75	Put	Bond Future	77.8700	0.0779	113.9400	0.1139	46.321	0	0	0
2017-08-01	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R035	01/02/2018	9.74	Put	Bond Future	155.7700	0.1558	191.8400	0.1918	23.156	0	0	0
2017-08-01	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R035	03/05/2018			Bond Future	9.8222	93.9190	9.8271	93.8820	0.049	0.0000	0.0000	0
2017-08-01	R035	03/05/2018	9.90	Call	Bond Future	593.9000	0.5939	556.9200	0.5569	(6.227)	0	0	0
2017-08-01	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R035	03/05/2018	9.91	Call	Bond Future	669.8600	0.6699	632.8800	0.6329	(5.521)	0	0	0
2017-08-01	R035	03/05/2018	9.89	Call	Bond Future	517.8500	0.5178	480.8700	0.4809	(7.141)	0	0	0
2017-08-01	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R186	03/08/2017	8.93	Put	Bond Future	0.7400	0.0007	0.0700	0.0001	(90.541)	0	0	0
2017-08-01	R186	03/08/2017	9.35	Call	Bond Future	4,894.7900	4.8948	4,898.5500	4.8986	0.077	0	0	0
2017-08-01	R186	03/08/2017			Bond Future	8.6128	113.3233	8.6122	113.3271	(0.006)	0.0000	0.0000	53,284
2017-08-01	R186	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	733
2017-08-01	R186	03/08/2017	8.85	Call	Bond Future	1,612.7600	1.6128	1,612.0500	1.6121	(0.044)	0	0	0
2017-08-01	R186	03/08/2017	8.85	Put	Bond Future	5.6400	0.0056	1.1700	0.0012	(79.255)	0	0	733
2017-08-01	R186	03/08/2017	8.92	Call	Bond Future	2,076.4200	2.0764	2,079.3100	2.0793	0.139	0	0	0
2017-08-01	R186	03/08/2017	8.92	Put	Bond Future	0.9700	0.0010	0.1000	0.0001	(89.691)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-01	R186	03/08/2017	8.90	Call	Bond Future	1,943.5700		1.9436	1,945.8900	1.9459	0.119	0	0	0
2017-08-01	R186	03/08/2017	8.90	Put	Bond Future	1.6500		0.0017	0.2100	0.0002	(87.273)	0	0	0
2017-08-01	R186	03/08/2017	9.50	Call	Bond Future	5,855.4500		5.8554	5,859.2100	5.8592	0.064	0	0	0
2017-08-01	R186	03/08/2017	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	6,500
2017-08-01	R186	03/08/2017	8.80	Put	Bond Future	16.7500		0.0168	5.3200	0.0053	(68.239)	0	0	7,100
2017-08-01	R186	03/08/2017	8.93	Call	Bond Future	2,142.8800		2.1429	2,145.9700	2.1460	0.144	0	0	0
2017-08-01	R186	03/08/2017	8.91	Call	Bond Future	2,009.9800		2.0100	2,012.6100	2.0126	0.131	0	0	0
2017-08-01	R186	03/08/2017	8.65	Call	Bond Future	451.9600		0.4520	401.4900	0.4015	(11.167)	0	0	0
2017-08-01	R186	03/08/2017	8.65	Put	Bond Future	197.6900		0.1977	143.4600	0.1435	(27.432)	0	0	2,500
2017-08-01	R186	03/08/2017	8.80	Call	Bond Future	1,287.7200		1.2877	1,280.0500	1.2800	(0.596)	0	0	0
2017-08-01	R186	03/08/2017	9.00	Call	Bond Future	2,607.5300		2.6075	2,611.2000	2.6112	0.141	0	0	0
2017-08-01	R186	03/08/2017	9.00	Put	Bond Future	0.0900		0.0001	0.0000	0.0000	(100.000)	0	0	0
2017-08-01	R186	03/08/2017	8.91	Put	Bond Future	1.2700		0.0013	0.1400	0.0001	(88.976)	0	0	0
2017-08-01	R186	03/08/2017	8.75	Call	Bond Future	976.8400		0.9768	956.7400	0.9567	(2.058)	0	0	0
2017-08-01	R186	03/08/2017	8.75	Put	Bond Future	43.3900		0.0434	19.5300	0.0195	(54.990)	0	0	3,654
2017-08-01	R186	02/11/2017	8.88	Call	Bond Future	2,538.3500		2.5384	2,531.8500	2.5319	(0.256)	0	0	0
2017-08-01	R186	02/11/2017	8.75	Put	Bond Future	1,417.4500		1.4175	1,407.0400	1.4070	(0.734)	0	0	2,500
2017-08-01	R186	02/11/2017	8.89	Put	Bond Future	1,055.7400		1.0557	1,046.0100	1.0460	(0.922)	0	0	0
2017-08-01	R186	02/11/2017			Bond Future	8.6598		115.4097	8.6593	115.4130	(0.006)	0.0000	0.0000	171,685
2017-08-01	R186	02/11/2017	8.75	Call	Bond Future	2,018.5300		2.0185	2,011.4000	2.0114	(0.353)	0	0	0
2017-08-01	R186	02/11/2017	8.88	Put	Bond Future	1,079.0000		1.0790	1,069.2200	1.0692	(0.906)	0	0	0
2017-08-01	R186	02/11/2017	8.89	Call	Bond Future	2,580.7400		2.5807	2,574.2900	2.5743	(0.250)	0	0	0
2017-08-01	R186	02/11/2017	9.00	Call	Bond Future	3,068.8200		3.0688	3,063.1400	3.0631	(0.185)	0	0	0
2017-08-01	R186	02/11/2017	9.00	Put	Bond Future	825.0500		0.8250	816.0900	0.8161	(1.086)	0	0	5,000
2017-08-01	R186	02/11/2017	8.90	Call	Bond Future	2,623.4600		2.6235	2,617.0800	2.6171	(0.243)	0	0	0
2017-08-01	R186	02/11/2017	8.90	Put	Bond Future	1,032.8600		1.0329	1,023.2000	1.0232	(0.935)	0	0	0
2017-08-01	R186	01/02/2018	9.00	Call	Bond Future	0.0000		0.0000	3,447.7100	3.4477	100.000	0	0	0
2017-08-01	R186	01/02/2018	8.96	Call	Bond Future	3,290.2000		3.2902	3,285.9900	3.2860	(0.128)	0	0	0
2017-08-01	R186	01/02/2018	8.50	Put	Bond Future	3,098.7500		3.0988	3,090.6600	3.0907	(0.261)	0	0	0
2017-08-01	R186	01/02/2018			Bond Future	8.7081		112.2512	8.7076	112.2545	(0.006)	0.0000	0.0000	198
2017-08-01	R186	01/02/2018	8.50	Call	Bond Future	1,729.3800		1.7294	1,724.5600	1.7246	(0.279)	0	0	1,460
2017-08-01	R186	01/02/2018	7.75	Put	Bond Future	6,875.3300		6.8753	6,869.1700	6.8692	(0.090)	0	0	0
2017-08-01	R186	01/02/2018	7.75	Call	Bond Future	381.7300		0.3817	378.8400	0.3788	(0.757)	0	0	1,460
2017-08-01	R186	01/02/2018	9.00	Put	Bond Future	0.0000		0.0000	1,560.6400	1.5606	100.000	0	0	6,200
2017-08-01	R186	01/02/2018	8.96	Put	Bond Future	1,662.0300		1.6620	1,654.5500	1.6546	(0.450)	0	0	0
2017-08-01	R186	01/02/2018	8.97	Call	Bond Future	3,330.3400		3.3303	3,326.1600	3.3262	(0.126)	0	0	0
2017-08-01	R186	01/02/2018	8.97	Put	Bond Future	1,638.1900		1.6382	1,630.7400	1.6307	(0.455)	0	0	0
2017-08-01	R186	01/02/2018	8.98	Call	Bond Future	3,370.7100		3.3707	3,366.5600	3.3666	(0.123)	0	0	0
2017-08-01	R186	01/02/2018	8.98	Put	Bond Future	1,614.6200		1.6146	1,607.2000	1.6072	(0.460)	0	0	0
2017-08-01	R186	03/05/2018	8.92	Call	Bond Future	3,465.0500		3.4650	3,461.6300	3.4616	(0.099)	0	0	0
2017-08-01	R186	03/05/2018	8.91	Put	Bond Future	2,454.9100		2.4549	2,448.2900	2.4483	(0.270)	0	0	0
2017-08-01	R186	03/05/2018			Bond Future	8.7562		114.3621	8.7557	114.3653	(0.006)	0.0000	0.0000	0
2017-08-01	R186	03/05/2018	8.93	Call	Bond Future	3,501.6800		3.5017	3,498.2800	3.4983	(0.097)	0	0	0
2017-08-01	R186	03/05/2018	8.93	Put	Bond Future	2,401.7900		2.4018	2,395.2000	2.3952	(0.274)	0	0	0
2017-08-01	R186	03/05/2018	8.92	Put	Bond Future	2,428.0500		2.4281	2,421.4400	2.4214	(0.272)	0	0	0
2017-08-01	R186	03/05/2018	8.91	Call	Bond Future	3,428.9800		3.4290	3,425.5500	3.4256	(0.100)	0	0	0
2017-08-01	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2017-08-01	R197	03/08/2017			Bond Future	295.1811	295.1811	295.1701	295.1701	(0.004)	0.0000	0.0000	838
2017-08-01	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R197	03/08/2017	308.05	Put	Bond Future	12,868.9400	12.8689	12,879.9500	12.8799	0.086	0	0	0
2017-08-01	R197	03/08/2017	308.07	Put	Bond Future	12,888.9400	12.8889	12,899.9500	12.8999	0.085	0	0	0
2017-08-01	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R197	03/08/2017	308.06	Put	Bond Future	12,878.9400	12.8789	12,889.9500	12.8899	0.085	0	0	0
2017-08-01	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R197	02/11/2017	305.15	Put	Bond Future	4,419.2500	4.4193	4,433.5100	4.4335	0.323	0	0	0
2017-08-01	R197	02/11/2017			Bond Future	300.7308	300.7308	300.7165	300.7165	(0.005)	0.0000	0.0000	2,350
2017-08-01	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R197	02/11/2017	305.17	Put	Bond Future	4,439.2500	4.4393	4,453.5100	4.4535	0.321	0	0	0
2017-08-01	R197	02/11/2017	305.16	Put	Bond Future	4,429.2500	4.4293	4,443.5100	4.4435	0.322	0	0	0
2017-08-01	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R197	01/02/2018	301.68	Put	Bond Future	2,287.6900	2.2877	2,303.6700	2.3037	0.699	0	0	0
2017-08-01	R197	01/02/2018			Bond Future	299.3923	299.3923	299.3763	299.3763	(0.005)	0.0000	0.0000	0
2017-08-01	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R197	01/02/2018	301.67	Put	Bond Future	2,277.6900	2.2777	2,293.6700	2.2937	0.702	0	0	0
2017-08-01	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R197	01/02/2018	301.66	Put	Bond Future	2,267.6900	2.2677	2,283.6700	2.2837	0.705	0	0	0
2017-08-01	R197	03/05/2018	304.46	Call	Bond Future	719.1500	0.7192	706.7400	0.7067	(1.726)	0	0	0
2017-08-01	R197	03/05/2018			Bond Future	305.1792	305.1792	305.1667	305.1667	(0.004)	0.0000	0.0000	0
2017-08-01	R197	03/05/2018	304.44	Call	Bond Future	739.1500	0.7392	726.7400	0.7267	(1.679)	0	0	0
2017-08-01	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R197	03/05/2018	304.45	Call	Bond Future	729.1500	0.7292	716.7400	0.7167	(1.702)	0	0	0
2017-08-01	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	03/08/2017	258.35	Put	Bond Future	21,440.8900	21.4409	21,448.9700	21.4490	0.038	0	0	0
2017-08-01	R202	03/08/2017			Bond Future	236.9091	236.9091	236.9010	236.9010	(0.003)	0.0000	0.0000	19,703
2017-08-01	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	03/08/2017	258.37	Put	Bond Future	21,460.8900	21.4609	21,468.9700	21.4690	0.038	0	0	0
2017-08-01	R202	03/08/2017	258.36	Put	Bond Future	21,450.8900	21.4509	21,458.9700	21.4590	0.038	0	0	0
2017-08-01	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	02/11/2017			Bond Future	241.3631	241.3631	241.3523	241.3523	(0.004)	0.0000	0.0000	15,219
2017-08-01	R202	02/11/2017	253.89	Put	Bond Future	12,526.9300	12.5269	12,537.6700	12.5377	0.086	0	0	0
2017-08-01	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	02/11/2017	253.91	Put	Bond Future	12,546.9300	12.5469	12,557.6700	12.5577	0.086	0	0	0
2017-08-01	R202	02/11/2017	253.90	Put	Bond Future	12,536.9300	12.5369	12,547.6700	12.5477	0.086	0	0	0
2017-08-01	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	01/02/2018	249.06	Put	Bond Future	6,857.3000	6.8573	6,869.5500	6.8696	0.179	0	0	0
2017-08-01	R202	01/02/2018			Bond Future	242.2027	242.2027	242.1904	242.1904	(0.005)	0.0000	0.0000	0
2017-08-01	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	01/02/2018	249.08	Put	Bond Future	6,877.3000	6.8773	6,889.5500	6.8896	0.178	0	0	0
2017-08-01	R202	01/02/2018	249.07	Put	Bond Future	6,867.3000	6.8673	6,879.5500	6.8796	0.178	0	0	0

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2017-08-01	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	03/05/2018	247.48	Put	Bond Future	595.8200	0.5958	605.1800	0.6052	1.571	0	0	0
2017-08-01	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	03/05/2018			Bond Future	246.8842	246.8842	246.8748	246.8748	(0.004)	0.0000	0.0000	0
2017-08-01	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	03/05/2018	247.47	Put	Bond Future	585.8200	0.5858	595.1800	0.5952	1.598	0	0	0
2017-08-01	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R202	03/05/2018	247.49	Put	Bond Future	605.8200	0.6058	615.1800	0.6152	1.545	0	0	0
2017-08-01	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R203	03/08/2017			Bond Future	7.0133	103.3702	7.0190	103.3696	0.081	0.0000	0.0000	0
2017-08-01	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R203	03/08/2017	4.87	Put	Bond Future	229.5000	0.2295	230.1100	0.2301	0.266	0	0	0
2017-08-01	R203	03/08/2017	4.89	Put	Bond Future	227.3500	0.2273	227.9600	0.2280	0.268	0	0	0
2017-08-01	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R203	03/08/2017	4.88	Put	Bond Future	228.4200	0.2284	229.0300	0.2290	0.267	0	0	0
2017-08-01	R204	03/08/2017	7.76	Call	Bond Future	813.6900	0.8137	813.1100	0.8131	(0.071)	0	0	0
2017-08-01	R204	03/08/2017	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R204	03/08/2017			Bond Future	7.1278	102.1543	7.1283	102.1537	0.006	0.0000	0.0000	25,143
2017-08-01	R204	03/08/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R204	03/08/2017	7.77	Call	Bond Future	826.4800	0.8265	825.9000	0.8259	(0.070)	0	0	0
2017-08-01	R204	03/08/2017	7.75	Call	Bond Future	800.8900	0.8009	800.3100	0.8003	(0.072)	0	0	0
2017-08-01	R204	03/08/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R204	02/11/2017	7.76	Put	Bond Future	0.4000	0.0004	0.3800	0.0004	(5.000)	0	0	0
2017-08-01	R204	02/11/2017			Bond Future	7.0470	104.0351	7.0481	104.0339	0.015	0.0000	0.0000	22,179
2017-08-01	R204	02/11/2017	7.75	Call	Bond Future	747.8000	0.7478	746.6500	0.7467	(0.154)	0	0	0
2017-08-01	R204	02/11/2017	7.75	Put	Bond Future	0.4500	0.0005	0.4300	0.0004	(4.444)	0	0	0
2017-08-01	R204	02/11/2017	7.76	Call	Bond Future	758.3200	0.7583	757.1700	0.7572	(0.152)	0	0	0
2017-08-01	R204	02/11/2017	7.74	Call	Bond Future	737.2600	0.7373	736.1200	0.7361	(0.155)	0	0	0
2017-08-01	R204	02/11/2017	7.74	Put	Bond Future	0.4900	0.0005	0.4800	0.0005	(2.041)	0	0	0
2017-08-01	R204	01/02/2018	7.27	Call	Bond Future	386.7400	0.3867	385.4500	0.3855	(0.334)	0	0	0
2017-08-01	R204	01/02/2018			Bond Future	6.9085	101.9274	6.9099	101.9263	0.020	0.0000	0.0000	0
2017-08-01	R204	01/02/2018	7.25	Call	Bond Future	374.2100	0.3742	372.9200	0.3729	(0.345)	0	0	0
2017-08-01	R204	01/02/2018	7.25	Put	Bond Future	88.2500	0.0882	88.1200	0.0881	(0.147)	0	0	0
2017-08-01	R204	01/02/2018	7.27	Put	Bond Future	84.0700	0.0841	83.9400	0.0839	(0.155)	0	0	0
2017-08-01	R204	01/02/2018	7.26	Call	Bond Future	380.4600	0.3805	379.1700	0.3792	(0.339)	0	0	0
2017-08-01	R204	01/02/2018	7.26	Put	Bond Future	86.1400	0.0861	86.0100	0.0860	(0.151)	0	0	0
2017-08-01	R204	03/05/2018	7.10	Put	Bond Future	74.0500	0.0741	74.1400	0.0741	0.122	0	0	0
2017-08-01	R204	03/05/2018			Bond Future	6.6247	103.8443	6.6269	103.8429	0.034	0.0000	0.0000	0
2017-08-01	R204	03/05/2018	7.09	Call	Bond Future	356.1100	0.3561	354.8500	0.3548	(0.354)	0	0	0
2017-08-01	R204	03/05/2018	7.09	Put	Bond Future	75.3700	0.0754	75.4600	0.0755	0.119	0	0	0
2017-08-01	R204	03/05/2018	7.10	Call	Bond Future	360.8100	0.3608	359.5500	0.3595	(0.349)	0	0	0
2017-08-01	R204	03/05/2018	7.08	Call	Bond Future	351.4300	0.3514	350.1800	0.3502	(0.356)	0	0	0
2017-08-01	R204	03/05/2018	7.08	Put	Bond Future	76.7100	0.0767	76.8100	0.0768	0.130	0	0	0
2017-08-01	R207	03/08/2017	8.41	Call	Bond Future	2,244.8500	2.2449	2,222.8000	2.2228	(0.982)	0	0	0
2017-08-01	R207	03/08/2017	8.19	Call	Bond Future	1,775.3500	1.7753	1,753.3000	1.7533	(1.242)	0	0	51

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
2017-08-01	R207	03/08/2017			Bond Future	7.3700	100.2025	7.3800	100.1804	0.137	0.0000	0.0000	26,830
2017-08-01	R207	03/08/2017	8.39	Call	Bond Future	2,202.2900	2.2023	2,180.2400	2.1802	(1.001)	0	0	0
2017-08-01	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R207	03/08/2017	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R207	03/08/2017	8.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R207	03/08/2017	8.40	Call	Bond Future	2,223.5700	2.2236	2,201.5200	2.2015	(0.992)	0	0	0
2017-08-01	R207	03/08/2017	8.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R207	02/11/2017	8.03	Call	Bond Future	1,349.5000	1.3495	1,327.1600	1.3272	(1.655)	0	0	0
2017-08-01	R207	02/11/2017	8.04	Put	Bond Future	13.4800	0.0135	14.0800	0.0141	4.451	0	0	0
2017-08-01	R207	02/11/2017			Bond Future	7.3521	102.0473	7.3637	102.0244	0.157	0.0000	0.0000	22,937
2017-08-01	R207	02/11/2017	8.03	Put	Bond Future	14.2800	0.0143	14.9200	0.0149	4.482	0	0	0
2017-08-01	R207	02/11/2017	8.04	Call	Bond Future	1,368.2300	1.3682	1,345.8500	1.3459	(1.636)	0	0	0
2017-08-01	R207	02/11/2017	8.05	Call	Bond Future	1,387.0300	1.3870	1,364.6200	1.3646	(1.616)	0	0	0
2017-08-01	R207	02/11/2017	8.05	Put	Bond Future	12.7600	0.0128	13.3300	0.0133	4.467	0	0	0
2017-08-01	R207	01/02/2018	7.60	Call	Bond Future	733.7700	0.7338	717.0600	0.7171	(2.277)	0	0	0
2017-08-01	R207	01/02/2018	7.61	Put	Bond Future	241.6100	0.2416	248.2100	0.2482	2.732	0	0	0
2017-08-01	R207	01/02/2018			Bond Future	7.3252	100.3000	7.3384	100.2766	0.180	0.0000	0.0000	0
2017-08-01	R207	01/02/2018	7.60	Put	Bond Future	246.9600	0.2470	253.6700	0.2537	2.717	0	0	0
2017-08-01	R207	01/02/2018	7.61	Call	Bond Future	746.0700	0.7461	729.2500	0.7292	(2.254)	0	0	0
2017-08-01	R207	01/02/2018	7.62	Call	Bond Future	758.4700	0.7585	741.5200	0.7415	(2.235)	0	0	0
2017-08-01	R207	01/02/2018	7.62	Put	Bond Future	236.3600	0.2364	242.8300	0.2428	2.737	0	0	0
2017-08-01	R207	03/05/2018	7.57	Call	Bond Future	761.1900	0.7612	745.1300	0.7451	(2.110)	0	0	0
2017-08-01	R207	03/05/2018	7.56	Put	Bond Future	329.4800	0.3295	337.5400	0.3375	2.446	0	0	0
2017-08-01	R207	03/05/2018			Bond Future	7.2895	102.1862	7.3049	102.1622	0.211	0.0000	0.0000	0
2017-08-01	R207	03/05/2018	7.58	Call	Bond Future	771.6900	0.7717	755.5300	0.7555	(2.094)	0	0	0
2017-08-01	R207	03/05/2018	7.58	Put	Bond Future	319.0000	0.3190	326.8600	0.3269	2.464	0	0	0
2017-08-01	R207	03/05/2018	7.57	Put	Bond Future	324.0400	0.3240	332.0000	0.3320	2.456	0	0	0
2017-08-01	R207	03/05/2018	7.56	Call	Bond Future	751.0900	0.7511	735.1300	0.7351	(2.125)	0	0	0
2017-08-01	R208	03/08/2017	8.32	Call	Bond Future	2,418.2500	2.4182	2,387.7100	2.3877	(1.263)	0	0	0
2017-08-01	R208	03/08/2017			Bond Future	7.5258	99.9513	7.5357	99.9207	0.131	0.0000	0.0000	21,376
2017-08-01	R208	03/08/2017	8.30	Call	Bond Future	2,358.2600	2.3583	2,327.7200	2.3277	(1.295)	0	0	0
2017-08-01	R208	03/08/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R208	03/08/2017	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R208	03/08/2017	8.31	Call	Bond Future	2,388.2600	2.3883	2,357.7200	2.3577	(1.279)	0	0	0
2017-08-01	R208	03/08/2017	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R208	02/11/2017	8.19	Call	Bond Future	1,933.9000	1.9339	1,903.6200	1.9036	(1.566)	0	0	0
2017-08-01	R208	02/11/2017	8.18	Put	Bond Future	44.3100	0.0443	45.7200	0.0457	3.182	0	0	0
2017-08-01	R208	02/11/2017			Bond Future	7.5316	98.3906	7.5424	98.3589	0.144	0.0000	0.0000	21,234
2017-08-01	R208	02/11/2017	8.20	Call	Bond Future	1,960.3600	1.9604	1,930.0200	1.9300	(1.548)	0	0	0
2017-08-01	R208	02/11/2017	8.20	Put	Bond Future	40.3200	0.0403	41.6000	0.0416	3.175	0	0	0
2017-08-01	R208	02/11/2017	8.19	Put	Bond Future	42.2400	0.0422	43.5800	0.0436	3.172	0	0	0
2017-08-01	R208	02/11/2017	8.18	Call	Bond Future	1,907.5700	1.9076	1,877.3600	1.8774	(1.584)	0	0	0
2017-08-01	R208	01/02/2018	7.85	Put	Bond Future	399.1500	0.3991	407.7600	0.4078	2.157	0	0	0
2017-08-01	R208	01/02/2018			Bond Future	7.5351	100.2165	7.5469	100.1843	0.157	0.0000	0.0000	0
2017-08-01	R208	01/02/2018	7.84	Call	Bond Future	1,232.6400	1.2326	1,209.2100	1.2092	(1.901)	0	0	0
2017-08-01	R208	01/02/2018	7.84	Put	Bond Future	407.5500	0.4076	416.3100	0.4163	2.149	0	0	0
2017-08-01	R208	01/02/2018	7.85	Call	Bond Future	1,251.1500	1.2511	1,227.5700	1.2276	(1.885)	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
2017-08-01	R208	01/02/2018	7.83	Call	Bond Future	1,213.9900	1.2140	1,190.7200	1.1907	(1.917)	0	0	0
2017-08-01	R208	01/02/2018	7.83	Put	Bond Future	415.8200	0.4158	424.7400	0.4247	2.145	0	0	0
2017-08-01	R208	03/05/2018	7.77	Call	Bond Future	1,210.5100	1.2105	1,188.8300	1.1888	(1.791)	0	0	0
2017-08-01	R208	03/05/2018			Bond Future	7.5279	98.6997	7.5409	98.6667	0.173	0.0000	0.0000	0
2017-08-01	R208	03/05/2018	7.77	Put	Bond Future	600.5200	0.6005	611.8100	0.6118	1.880	0	0	0
2017-08-01	R208	03/05/2018	7.78	Call	Bond Future	1,226.4100	1.2264	1,204.5900	1.2046	(1.779)	0	0	0
2017-08-01	R208	03/05/2018	7.79	Put	Bond Future	582.2600	0.5823	593.2700	0.5933	1.891	0	0	0
2017-08-01	R208	03/05/2018	7.78	Put	Bond Future	591.3300	0.5913	602.4800	0.6025	1.886	0	0	0
2017-08-01	R208	03/05/2018	7.79	Call	Bond Future	1,242.4200	1.2424	1,220.4600	1.2205	(1.768)	0	0	0
2017-08-01	R209	03/08/2017	9.45	Put	Bond Future	1,019.4400	1.0194	1,019.2000	1.0192	(0.024)	0	0	0
2017-08-01	R209	03/08/2017			Bond Future	9.5932	73.4287	9.5976	73.3995	0.045	0.0000	0.0000	56,365
2017-08-01	R209	03/08/2017	9.44	Call	Bond Future	43.5100	0.0435	17.5200	0.0175	(59.733)	0	0	0
2017-08-01	R209	03/08/2017	9.44	Put	Bond Future	1,079.8400	1.0798	1,083.0100	1.0830	0.294	0	0	0
2017-08-01	R209	03/08/2017	9.45	Call	Bond Future	51.4200	0.0514	22.0200	0.0220	(57.176)	0	0	0
2017-08-01	R209	03/08/2017	9.43	Call	Bond Future	36.6200	0.0366	13.8300	0.0138	(62.234)	0	0	0
2017-08-01	R209	03/08/2017	9.43	Put	Bond Future	1,141.3700	1.1414	1,147.7400	1.1477	0.558	0	0	0
2017-08-01	R209	02/11/2017	9.54	Call	Bond Future	1,580.0400	1.5800	1,556.3500	1.5563	(1.499)	0	0	0
2017-08-01	R209	02/11/2017	9.52	Put	Bond Future	2,389.0600	2.3891	2,395.7800	2.3958	0.281	0	0	0
2017-08-01	R209	02/11/2017	9.00	Put	Bond Future	4,961.3400	4.9613	4,979.2800	4.9793	0.362	0	0	0
2017-08-01	R209	02/11/2017	10.60	Put	Bond Future	275.7000	0.2757	273.8800	0.2739	(0.660)	0	0	1,300
2017-08-01	R209	02/11/2017	9.75	Call	Bond Future	2,270.9300	2.2709	2,243.7500	2.2438	(1.197)	0	0	0
2017-08-01	R209	02/11/2017	8.30	Put	Bond Future	9,887.6400	9.8876	9,915.5200	9.9155	0.282	0	0	0
2017-08-01	R209	02/11/2017			Bond Future	9.6499	71.6315	9.6544	71.6015	0.047	0.0000	0.0000	34,886
2017-08-01	R209	02/11/2017	9.54	Put	Bond Future	2,312.8300	2.3128	2,319.1800	2.3192	0.275	0	0	0
2017-08-01	R209	02/11/2017	9.52	Call	Bond Future	1,521.6400	1.5216	1,498.3200	1.4983	(1.533)	0	0	0
2017-08-01	R209	02/11/2017	10.00	Call	Bond Future	3,272.6800	3.2727	3,242.6700	3.2427	(0.917)	0	0	0
2017-08-01	R209	02/11/2017	10.00	Put	Bond Future	1,010.5500	1.0106	1,010.5800	1.0106	0.003	0	0	3,360
2017-08-01	R209	02/11/2017	9.00	Call	Bond Future	456.9600	0.4570	444.8600	0.4449	(2.648)	0	0	4,100
2017-08-01	R209	02/11/2017	9.53	Put	Bond Future	2,350.7400	2.3507	2,357.2700	2.3573	0.278	0	0	0
2017-08-01	R209	02/11/2017	10.60	Call	Bond Future	6,167.9200	6.1679	6,136.0600	6.1361	(0.517)	0	0	0
2017-08-01	R209	02/11/2017	9.75	Put	Bond Future	1,612.6000	1.6126	1,615.4600	1.6155	0.177	0	0	6,500
2017-08-01	R209	02/11/2017	8.30	Call	Bond Future	42.8500	0.0429	40.6900	0.0407	(5.041)	0	0	2,800
2017-08-01	R209	02/11/2017	9.53	Call	Bond Future	1,550.6800	1.5507	1,527.1700	1.5272	(1.516)	0	0	0
2017-08-01	R209	01/02/2018	9.73	Call	Bond Future	2,725.1100	2.7251	2,701.8200	2.7018	(0.855)	0	0	0
2017-08-01	R209	01/02/2018	9.71	Put	Bond Future	2,641.8800	2.6419	2,649.4700	2.6495	0.287	0	0	0
2017-08-01	R209	01/02/2018	9.72	Call	Bond Future	2,691.9400	2.6919	2,668.7700	2.6688	(0.861)	0	0	0
2017-08-01	R209	01/02/2018			Bond Future	9.7074	72.9609	9.7121	72.9302	0.048	0.0000	0.0000	0
2017-08-01	R209	01/02/2018	9.73	Put	Bond Future	2,577.2400	2.5772	2,584.6000	2.5846	0.286	0	0	0
2017-08-01	R209	01/02/2018	9.71	Call	Bond Future	2,658.9800	2.6590	2,635.9200	2.6359	(0.867)	0	0	0
2017-08-01	R209	01/02/2018	9.72	Put	Bond Future	2,609.4100	2.6094	2,616.8900	2.6169	0.287	0	0	0
2017-08-01	R209	03/05/2018	9.85	Put	Bond Future	3,029.4300	3.0294	3,037.5800	3.0376	0.269	0	0	0
2017-08-01	R209	03/05/2018			Bond Future	9.7638	71.1834	9.7687	71.1521	0.049	0.0000	0.0000	0
2017-08-01	R209	03/05/2018	9.85	Call	Bond Future	3,584.7500	3.5848	3,561.6000	3.5616	(0.646)	0	0	0
2017-08-01	R209	03/05/2018	9.86	Call	Bond Future	3,619.2800	3.6193	3,596.0300	3.5960	(0.642)	0	0	0
2017-08-01	R209	03/05/2018	9.86	Put	Bond Future	2,999.9500	3.0000	3,008.0000	3.0080	0.268	0	0	0
2017-08-01	R209	03/05/2018	9.84	Call	Bond Future	3,550.3700	3.5504	3,527.3100	3.5273	(0.650)	0	0	0
2017-08-01	R209	03/05/2018	9.84	Put	Bond Future	3,059.1500	3.0592	3,067.3900	3.0674	0.269	0	0	0

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2017-08-01	R210	03/08/2017	196.29	Put	Bond Future	11,556.6100	11.5566	11,563.3900	11.5634	0.059	0	0	0
2017-08-01	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R210	03/08/2017			Bond Future	184.7334	184.7334	184.7266	184.7266	(0.004)	0.0000	0.0000	55
2017-08-01	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R210	03/08/2017	196.28	Put	Bond Future	11,546.6100	11.5466	11,553.3900	11.5534	0.059	0	0	0
2017-08-01	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R210	03/08/2017	196.30	Put	Bond Future	11,566.6100	11.5666	11,573.3900	11.5734	0.059	0	0	0
2017-08-01	R210	02/11/2017	192.08	Put	Bond Future	6,272.6500	6.2726	6,267.9500	6.2679	(0.075)	0	0	0
2017-08-01	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R210	02/11/2017			Bond Future	185.8074	185.8074	185.8121	185.8121	0.003	0.0000	0.0000	2,234
2017-08-01	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R210	02/11/2017	192.07	Put	Bond Future	6,262.6500	6.2626	6,257.9500	6.2579	(0.075)	0	0	0
2017-08-01	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R210	02/11/2017	192.09	Put	Bond Future	6,282.6500	6.2826	6,277.9500	6.2779	(0.075)	0	0	0
2017-08-01	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R210	01/02/2018			Bond Future	189.3362	189.3362	189.3400	189.3400	0.002	0.0000	0.0000	0
2017-08-01	R210	01/02/2018	192.36	Put	Bond Future	3,023.8400	3.0238	3,020.0100	3.0200	(0.127)	0	0	0
2017-08-01	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R210	01/02/2018	192.38	Put	Bond Future	3,043.8400	3.0438	3,040.0100	3.0400	(0.126)	0	0	0
2017-08-01	R210	01/02/2018	192.37	Put	Bond Future	3,033.8400	3.0338	3,030.0100	3.0300	(0.126)	0	0	0
2017-08-01	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R210	03/05/2018	191.44	Put	Bond Future	892.9300	0.8929	886.6600	0.8867	(0.702)	0	0	0
2017-08-01	R210	03/05/2018			Bond Future	190.5471	190.5471	190.5533	190.5533	0.003	0.0000	0.0000	0
2017-08-01	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R210	03/05/2018	191.46	Put	Bond Future	912.9300	0.9129	906.6600	0.9067	(0.687)	0	0	0
2017-08-01	R210	03/05/2018	191.45	Put	Bond Future	902.9300	0.9029	896.6600	0.8967	(0.694)	0	0	0
2017-08-01	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R212	03/08/2017			Bond Future	148.2997	148.2997	148.2940	148.2940	(0.004)	0.0000	0.0000	2,258
2017-08-01	R212	03/08/2017	153.34	Put	Bond Future	5,040.3300	5.0403	5,046.0500	5.0461	0.113	0	0	0
2017-08-01	R212	03/08/2017	153.36	Put	Bond Future	5,060.3300	5.0603	5,066.0500	5.0661	0.113	0	0	0
2017-08-01	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R212	03/08/2017	153.35	Put	Bond Future	5,050.3300	5.0503	5,056.0500	5.0561	0.113	0	0	0
2017-08-01	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R212	02/11/2017			Bond Future	151.0878	151.0878	151.0805	151.0805	(0.005)	0.0000	0.0000	3,812
2017-08-01	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R212	02/11/2017	152.40	Put	Bond Future	1,312.2000	1.3122	1,319.5300	1.3195	0.559	0	0	0
2017-08-01	R212	02/11/2017	152.42	Put	Bond Future	1,332.2000	1.3322	1,339.5300	1.3395	0.550	0	0	0
2017-08-01	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R212	02/11/2017	152.41	Put	Bond Future	1,322.2000	1.3222	1,329.5300	1.3295	0.554	0	0	0
2017-08-01	R212	01/02/2018	154.71	Put	Bond Future	2,812.7000	2.8127	2,820.9100	2.8209	0.292	0	0	0
2017-08-01	R212	01/02/2018			Bond Future	151.8973	151.8973	151.8891	151.8891	(0.005)	0.0000	0.0000	0
2017-08-01	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R212	01/02/2018	154.70	Put	Bond Future	2,802.7000	2.8027	2,810.9100	2.8109	0.293	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
2017-08-01	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R212	01/02/2018	154.69	Put	Bond Future	2,792.7000	2.7927	2,800.9100	2.8009	0.294	0	0	0
2017-08-01	R212	03/05/2018	154.30	Call	Bond Future	533.3000	0.5333	526.8700	0.5269	(1.206)	0	0	0
2017-08-01	R212	03/05/2018			Bond Future	154.8333	154.8333	154.8269	154.8269	(0.004)	0.0000	0.0000	0
2017-08-01	R212	03/05/2018	154.28	Call	Bond Future	553.3000	0.5533	546.8700	0.5469	(1.162)	0	0	0
2017-08-01	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R212	03/05/2018	154.29	Call	Bond Future	543.3000	0.5433	536.8700	0.5369	(1.184)	0	0	0
2017-08-01	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-01	R213	03/08/2017	9.34	Call	Bond Future	692.0500	0.6920	652.2000	0.6522	(5.758)	0	0	0
2017-08-01	R213	03/08/2017	9.33	Put	Bond Future	128.9400	0.1289	81.7300	0.0817	(36.614)	0	0	0
2017-08-01	R213	03/08/2017			Bond Future	9.2531	85.8441	9.2525	85.8483	(0.007)	0.0000	0.0000	40,684
2017-08-01	R213	03/08/2017	9.35	Call	Bond Future	743.6100	0.7436	707.0000	0.7070	(4.923)	0	0	0
2017-08-01	R213	03/08/2017	9.35	Put	Bond Future	97.6300	0.0976	56.7900	0.0568	(41.831)	0	0	0
2017-08-01	R213	03/08/2017	9.34	Put	Bond Future	112.4400	0.1124	68.3600	0.0684	(39.203)	0	0	0
2017-08-01	R213	03/08/2017	9.33	Call	Bond Future	642.1200	0.6421	599.1400	0.5991	(6.693)	0	0	0
2017-08-01	R213	02/11/2017	9.36	Put	Bond Future	1,696.0100	1.6960	1,684.3700	1.6844	(0.686)	0	0	0
2017-08-01	R213	02/11/2017			Bond Future	9.3095	83.8764	9.3089	83.8803	(0.006)	0.0000	0.0000	27,970
2017-08-01	R213	02/11/2017	9.35	Call	Bond Future	1,994.0300	1.9940	1,986.1900	1.9862	(0.393)	0	0	0
2017-08-01	R213	02/11/2017	9.35	Put	Bond Future	1,726.5900	1.7266	1,714.9200	1.7149	(0.676)	0	0	0
2017-08-01	R213	02/11/2017	9.36	Call	Bond Future	2,029.2500	2.0293	2,021.4400	2.0214	(0.385)	0	0	0
2017-08-01	R213	02/11/2017	9.34	Call	Bond Future	1,959.1500	1.9591	1,951.2900	1.9513	(0.401)	0	0	0
2017-08-01	R213	02/11/2017	9.34	Put	Bond Future	1,757.5800	1.7576	1,745.8900	1.7459	(0.665)	0	0	0
2017-08-01	R213	01/02/2018	9.42	Call	Bond Future	2,746.9900	2.7470	2,742.0900	2.7421	(0.178)	0	0	0
2017-08-01	R213	01/02/2018	9.41	Put	Bond Future	2,440.4700	2.4405	2,431.7100	2.4317	(0.359)	0	0	0
2017-08-01	R213	01/02/2018			Bond Future	9.3682	85.4331	9.3676	85.4370	(0.006)	0.0000	0.0000	0
2017-08-01	R213	01/02/2018	9.43	Call	Bond Future	2,781.8000	2.7818	2,776.9300	2.7769	(0.175)	0	0	0
2017-08-01	R213	01/02/2018	9.43	Put	Bond Future	2,380.2500	2.3803	2,371.5300	2.3715	(0.366)	0	0	0
2017-08-01	R213	01/02/2018	9.42	Put	Bond Future	2,410.2200	2.4102	2,401.4700	2.4015	(0.363)	0	0	0
2017-08-01	R213	01/02/2018	9.41	Call	Bond Future	2,712.3800	2.7124	2,707.4700	2.7075	(0.181)	0	0	0
2017-08-01	R213	03/05/2018	9.57	Put	Bond Future	2,752.9800	2.7530	2,745.5500	2.7456	(0.270)	0	0	0
2017-08-01	R213	03/05/2018	9.56	Call	Bond Future	3,661.6100	3.6616	3,658.0100	3.6580	(0.098)	0	0	0
2017-08-01	R213	03/05/2018			Bond Future	9.4220	83.4898	9.4214	83.4936	(0.006)	0.0000	0.0000	0
2017-08-01	R213	03/05/2018	9.57	Call	Bond Future	3,697.2100	3.6972	3,693.6300	3.6936	(0.097)	0	0	0
2017-08-01	R213	03/05/2018	9.56	Put	Bond Future	2,780.7100	2.7807	2,773.2600	2.7733	(0.268)	0	0	0
2017-08-01	R213	03/05/2018	9.58	Call	Bond Future	3,732.9600	3.7330	3,729.3900	3.7294	(0.096)	0	0	0
2017-08-01	R213	03/05/2018	9.58	Put	Bond Future	2,725.4800	2.7255	2,718.0600	2.7181	(0.272)	0	0	0
2017-08-01	R214	03/08/2017	9.51	Call	Bond Future	4.3800	0.0044	0.8100	0.0008	(81.507)	0	0	0
2017-08-01	R214	03/08/2017			Bond Future	9.7833	72.8100	9.7827	72.8145	(0.007)	0.0000	0.0000	27,819
2017-08-01	R214	03/08/2017	9.51	Put	Bond Future	1,924.2300	1.9242	1,916.1200	1.9161	(0.421)	0	0	0
2017-08-01	R214	03/08/2017	9.52	Call	Bond Future	5.5100	0.0055	1.1200	0.0011	(79.673)	0	0	0
2017-08-01	R214	03/08/2017	9.53	Put	Bond Future	1,783.3600	1.7834	1,773.4600	1.7735	(0.555)	0	0	0
2017-08-01	R214	03/08/2017	9.52	Put	Bond Future	1,853.6100	1.8536	1,844.6800	1.8447	(0.482)	0	0	0
2017-08-01	R214	03/08/2017	9.53	Call	Bond Future	6.8900	0.0069	1.5300	0.0015	(77.794)	0	0	0
2017-08-01	R214	02/11/2017	9.60	Call	Bond Future	1,291.3600	1.2914	1,282.7700	1.2828	(0.665)	0	0	0

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2017-08-01	R214	02/11/2017			Bond Future	9.8429		70.8559	9.8423	70.8601	(0.006)	0.0000	0.0000	20,488
2017-08-01	R214	02/11/2017	9.60	Put	Bond Future	2,975.7500		2.9757	2,962.9500	2.9630	(0.430)	0	0	0
2017-08-01	R214	02/11/2017	9.58	Call	Bond Future	1,239.9500		1.2400	1,231.4100	1.2314	(0.689)	0	0	0
2017-08-01	R214	02/11/2017	9.58	Put	Bond Future	3,065.9500		3.0660	3,053.2000	3.0532	(0.416)	0	0	0
2017-08-01	R214	02/11/2017	9.59	Put	Bond Future	3,020.6300		3.0206	3,007.8500	3.0079	(0.423)	0	0	0
2017-08-01	R214	02/11/2017	9.59	Call	Bond Future	1,265.4900		1.2655	1,256.9200	1.2569	(0.677)	0	0	0
2017-08-01	R214	01/02/2018	9.84	Call	Bond Future	2,597.7100		2.5977	2,592.2600	2.5923	(0.210)	0	0	0
2017-08-01	R214	01/02/2018			Bond Future	9.9047		72.1709	9.9040	72.1752	(0.006)	0.0000	0.0000	0
2017-08-01	R214	01/02/2018	9.82	Call	Bond Future	2,532.0700		2.5321	2,526.5900	2.5266	(0.216)	0	0	0
2017-08-01	R214	01/02/2018	9.82	Put	Bond Future	3,105.3600		3.1054	3,095.5700	3.0956	(0.315)	0	0	0
2017-08-01	R214	01/02/2018	9.84	Put	Bond Future	3,034.8700		3.0349	3,025.1100	3.0251	(0.322)	0	0	0
2017-08-01	R214	01/02/2018	9.83	Call	Bond Future	2,564.7900		2.5648	2,559.3200	2.5593	(0.213)	0	0	0
2017-08-01	R214	01/02/2018	9.83	Put	Bond Future	3,069.9600		3.0700	3,060.1800	3.0602	(0.319)	0	0	0
2017-08-01	R214	03/05/2018	9.99	Put	Bond Future	3,354.0000		3.3540	3,345.7700	3.3458	(0.245)	0	0	0
2017-08-01	R214	03/05/2018			Bond Future	9.9619		70.2317	9.9613	70.2359	(0.006)	0.0000	0.0000	0
2017-08-01	R214	03/05/2018	9.98	Call	Bond Future	3,507.3500		3.5074	3,503.3600	3.5034	(0.114)	0	0	0
2017-08-01	R214	03/05/2018	9.98	Put	Bond Future	3,386.8900		3.3869	3,378.6400	3.3786	(0.244)	0	0	0
2017-08-01	R214	03/05/2018	9.99	Call	Bond Future	3,540.8200		3.5408	3,536.8500	3.5369	(0.112)	0	0	0
2017-08-01	R214	03/05/2018	9.97	Call	Bond Future	3,474.0200		3.4740	3,470.0200	3.4700	(0.115)	0	0	0
2017-08-01	R214	03/05/2018	9.97	Put	Bond Future	3,420.0300		3.4200	3,411.7700	3.4118	(0.242)	0	0	0
2017-08-01	R248	03/08/2017	9.58	Put	Bond Future	2,489.3000		2.4893	2,477.8700	2.4779	(0.459)	0	0	0
2017-08-01	R248	03/08/2017			Bond Future	9.8585		93.1667	9.8578	93.1727	(0.007)	0.0000	0.0000	62,034
2017-08-01	R248	03/08/2017	9.57	Call	Bond Future	5.4100		0.0054	0.9800	0.0010	(81.885)	0	0	0
2017-08-01	R248	03/08/2017	9.57	Put	Bond Future	2,579.3700		2.5794	2,568.9300	2.5689	(0.405)	0	0	0
2017-08-01	R248	03/08/2017	9.58	Call	Bond Future	6.7600		0.0068	1.3400	0.0013	(80.178)	0	0	0
2017-08-01	R248	03/08/2017	9.56	Call	Bond Future	4.3100		0.0043	0.7100	0.0007	(83.527)	0	0	0
2017-08-01	R248	03/08/2017	9.56	Put	Bond Future	2,669.8500		2.6699	2,660.2400	2.6602	(0.360)	0	0	0
2017-08-01	R248	02/11/2017	9.65	Call	Bond Future	1,627.9000		1.6279	1,616.7700	1.6168	(0.684)	0	0	0
2017-08-01	R248	02/11/2017	9.66	Put	Bond Future	3,952.5300		3.9525	3,935.7000	3.9357	(0.426)	0	0	0
2017-08-01	R248	02/11/2017			Bond Future	9.9205		90.4467	9.9199	90.4524	(0.007)	0.0000	0.0000	64,240
2017-08-01	R248	02/11/2017	9.65	Put	Bond Future	4,010.1100		4.0101	3,993.3100	3.9933	(0.419)	0	0	0
2017-08-01	R248	02/11/2017	9.66	Call	Bond Future	1,660.3800		1.6604	1,649.2200	1.6492	(0.672)	0	0	0
2017-08-01	R248	02/11/2017	9.64	Call	Bond Future	1,595.8200		1.5958	1,584.7300	1.5847	(0.695)	0	0	0
2017-08-01	R248	02/11/2017	9.64	Put	Bond Future	4,068.2500		4.0682	4,051.4900	4.0515	(0.412)	0	0	0
2017-08-01	R248	01/02/2018	9.90	Put	Bond Future	4,021.9500		4.0219	4,009.2000	4.0092	(0.317)	0	0	0
2017-08-01	R248	01/02/2018	9.89	Call	Bond Future	3,255.3500		3.2554	3,248.2900	3.2483	(0.217)	0	0	0
2017-08-01	R248	01/02/2018			Bond Future	9.9849		92.1254	9.9842	92.1311	(0.007)	0.0000	0.0000	170
2017-08-01	R248	01/02/2018	9.90	Call	Bond Future	3,295.4900		3.2955	3,288.4300	3.2884	(0.214)	0	0	0
2017-08-01	R248	01/02/2018	9.89	Put	Bond Future	4,068.1100		4.0681	4,055.3600	4.0554	(0.313)	0	0	0
2017-08-01	R248	01/02/2018	9.91	Call	Bond Future	3,335.8700		3.3359	3,328.8300	3.3288	(0.211)	0	0	0
2017-08-01	R248	01/02/2018	9.91	Put	Bond Future	3,976.1900		3.9762	3,963.4600	3.9635	(0.320)	0	0	0
2017-08-01	R248	03/05/2018	10.06	Call	Bond Future	4,576.5700		4.5766	4,571.3900	4.5714	(0.113)	0	0	0
2017-08-01	R248	03/05/2018	10.05	Put	Bond Future	4,488.9200		4.4889	4,478.0900	4.4781	(0.241)	0	0	0
2017-08-01	R248	03/05/2018			Bond Future	10.0447		89.4203	10.0440	89.4260	(0.007)	0.0000	0.0000	0
2017-08-01	R248	03/05/2018	10.07	Call	Bond Future	4,619.6200		4.6196	4,614.4500	4.6144	(0.112)	0	0	0
2017-08-01	R248	03/05/2018	10.07	Put	Bond Future	4,407.1800		4.4072	4,396.3800	4.3964	(0.245)	0	0	0
2017-08-01	R248	03/05/2018	10.06	Put	Bond Future	4,447.8900		4.4479	4,437.0800	4.4371	(0.243)	0	0	0

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2017-08-01	R248 03/05/2018	10.05	Call	Bond Future	4,533.7000	4.5337	4,528.5000	4.5285	(0.115)	0	0	0
Total											1252483	