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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2017-08-08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	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
2017-08-08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	2025	03/08/2017			Bond Future	127.4913	127.4913	127.4913	127.4913	0.000	0.0000	0.0000	0
2017-08-08	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2025	02/11/2017			Bond Future	130.1125	130.1125	130.0965	130.0965	(0.012)	0.0000	0.0000	2,291
2017-08-08	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2025	02/11/2017	132.96	Put	Bond Future	2,847.4700	2.8475	2,863.5300	2.8635	0.564	0	0	0
2017-08-08	2025	02/11/2017	132.98	Put	Bond Future	2,867.4700	2.8675	2,883.5300	2.8835	0.560	0	0	0
2017-08-08	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2025	02/11/2017	132.97	Put	Bond Future	2,857.4700	2.8575	2,873.5300	2.8735	0.562	0	0	0
2017-08-08	2025	01/02/2018	133.89	Put	Bond Future	2,700.5400	2.7005	2,715.5400	2.7155	0.555	0	0	0
2017-08-08	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2025	01/02/2018			Bond Future	131.1895	131.1895	131.1745	131.1745	(0.011)	0.0000	0.0000	0
2017-08-08	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2025	01/02/2018	133.88	Put	Bond Future	2,690.5400	2.6905	2,705.5400	2.7055	0.558	0	0	0
2017-08-08	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2025	01/02/2018	133.90	Put	Bond Future	2,710.5400	2.7105	2,725.5400	2.7255	0.553	0	0	0
2017-08-08	2025	03/05/2018	133.21	Call	Bond Future	509.0900	0.5091	493.5800	0.4936	(3.047)	0	0	0
2017-08-08	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2025	03/05/2018			Bond Future	133.7191	133.7191	133.7036	133.7036	(0.012)	0.0000	0.0000	0
2017-08-08	2025	03/05/2018	133.22	Call	Bond Future	499.0900	0.4991	483.5800	0.4836	(3.108)	0	0	0
2017-08-08	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2025	03/05/2018	133.20	Call	Bond Future	519.0900	0.5191	503.5800	0.5036	(2.988)	0	0	0
2017-08-08	2029	02/11/2017			Bond Future	100.2684	100.2684	100.2563	100.2563	(0.012)	0.0000	0.0000	1,370
2017-08-08	2029	01/02/2018			Bond Future	102.1401	102.1401	102.1289	102.1289	(0.011)	0.0000	0.0000	0
2017-08-08	2029	03/05/2018			Bond Future	103.0816	103.0816	103.0700	103.0700	(0.011)	0.0000	0.0000	0
2017-08-08	2030	03/08/2017			Bond Future	9.1500	91.7174	9.1500	91.7174	0.000	0.0000	0.0000	0
2017-08-08	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2030	02/11/2017	9.34	Call	Bond Future	1,316.1900	1.3162	1,187.0500	1.1870	(9.812)	0	0	0
2017-08-08	2030	02/11/2017			Bond Future	9.1461	93.7963	9.1649	93.6671	0.206	0.0000	0.0000	54,416
2017-08-08	2030	02/11/2017	9.35	Call	Bond Future	1,383.3500	1.3834	1,254.2100	1.2542	(9.335)	0	0	0
2017-08-08	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2030	02/11/2017	9.36	Call	Bond Future	1,450.4300	1.4504	1,321.2900	1.3213	(8.904)	0	0	0
2017-08-08	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2030	01/02/2018			Bond Future	9.2021	91.5113	9.2215	91.3805	0.211	0.0000	0.0000	0
2017-08-08	2030	01/02/2018	9.38	Call	Bond Future	1,189.1000	1.1891	1,058.2900	1.0583	(11.001)	0	0	0
2017-08-08	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2030	01/02/2018	9.39	Call	Bond Future	1,255.3000	1.2553	1,124.4900	1.1245	(10.421)	0	0	0

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2017-08-08	2030	01/02/2018	9.37	Call	Bond Future	1,122.8400		1.1228	992.0300	0.9920	(11.650)	0	0	0
2017-08-08	2030	01/02/2018	9.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2030	03/05/2018	9.51	Call	Bond Future	1,653.0300		1.6530	1,518.8000	1.5188	(8.120)	0	0	0
2017-08-08	2030	03/05/2018			Bond Future	9.2577		93.2340	9.2780	93.0997	0.219	0.0000	0.0000	0
2017-08-08	2030	03/05/2018	9.49	Call	Bond Future	1,523.4600		1.5235	1,389.2300	1.3892	(8.811)	0	0	0
2017-08-08	2030	03/05/2018	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2030	03/05/2018	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2030	03/05/2018	9.50	Call	Bond Future	1,588.2800		1.5883	1,454.0500	1.4541	(8.451)	0	0	0
2017-08-08	2030	03/05/2018	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2032	03/08/2017			Bond Future	9.3700		94.0844	9.3700	94.0844	0.000	0.0000	0.0000	0
2017-08-08	2032	02/11/2017	9.49	Put	Bond Future	1,595.9700		1.5960	1,659.4400	1.6594	3.977	0	0	0
2017-08-08	2032	02/11/2017	9.48	Call	Bond Future	2,377.1000		2.3771	2,267.8400	2.2678	(4.596)	0	0	0
2017-08-08	2032	02/11/2017			Bond Future	9.3770		92.0406	9.4007	91.8669	0.253	0.0000	0.0000	32,123
2017-08-08	2032	02/11/2017	9.49	Call	Bond Future	2,417.8900		2.4179	2,307.6600	2.3077	(4.559)	0	0	0
2017-08-08	2032	02/11/2017	9.48	Put	Bond Future	1,627.4500		1.6275	1,691.8900	1.6919	3.960	0	0	0
2017-08-08	2032	02/11/2017	9.50	Call	Bond Future	2,459.0500		2.4591	2,347.8500	2.3478	(4.522)	0	0	0
2017-08-08	2032	02/11/2017	9.50	Put	Bond Future	1,564.9300		1.5649	1,627.4300	1.6274	3.994	0	0	0
2017-08-08	2032	01/02/2018	9.20	Call	Bond Future	1,996.0700		1.9961	1,916.1900	1.9162	(4.002)	0	0	7,500
2017-08-08	2032	01/02/2018	9.40	Put	Bond Future	2,927.9100		2.9279	3,009.2800	3.0093	2.779	0	0	0
2017-08-08	2032	01/02/2018	9.56	Call	Bond Future	3,251.5300		3.2515	3,145.1500	3.1451	(3.272)	0	0	0
2017-08-08	2032	01/02/2018	9.55	Put	Bond Future	2,412.5500		2.4125	2,483.1100	2.4831	2.925	0	0	0
2017-08-08	2032	01/02/2018			Bond Future	9.4385		93.7280	9.4630	93.5517	0.259	0.0000	0.0000	0
2017-08-08	2032	01/02/2018	9.30	Put	Bond Future	3,315.9900		3.3160	3,404.8100	3.4048	2.679	0	0	0
2017-08-08	2032	01/02/2018	9.30	Call	Bond Future	2,309.1900		2.3092	2,221.7800	2.2218	(3.785)	0	0	7,800
2017-08-08	2032	01/02/2018	9.57	Call	Bond Future	3,291.4800		3.2915	3,184.4000	3.1844	(3.253)	0	0	0
2017-08-08	2032	01/02/2018	9.57	Put	Bond Future	2,350.1900		2.3502	2,419.3400	2.4193	2.942	0	0	0
2017-08-08	2032	01/02/2018	9.20	Put	Bond Future	3,739.6400		3.7396	3,835.9900	3.8360	2.576	0	0	0
2017-08-08	2032	01/02/2018	9.40	Call	Bond Future	2,649.5700		2.6496	2,554.7100	2.5547	(3.580)	0	0	6,800
2017-08-08	2032	01/02/2018	9.56	Put	Bond Future	2,381.3400		2.3813	2,451.1900	2.4512	2.933	0	0	0
2017-08-08	2032	01/02/2018	9.55	Call	Bond Future	3,211.5600		3.2116	3,105.8900	3.1059	(3.290)	0	0	0
2017-08-08	2032	03/05/2018	9.71	Put	Bond Future	2,793.6100		2.7936	2,862.4600	2.8625	2.465	0	0	0
2017-08-08	2032	03/05/2018	9.70	Call	Bond Future	4,257.1800		4.2572	4,146.0400	4.1460	(2.611)	0	0	0
2017-08-08	2032	03/05/2018			Bond Future	9.4959		91.3349	9.5213	91.1544	0.268	0.0000	0.0000	0
2017-08-08	2032	03/05/2018	9.71	Call	Bond Future	4,297.6500		4.2976	4,185.9600	4.1860	(2.599)	0	0	0
2017-08-08	2032	03/05/2018	9.70	Put	Bond Future	2,822.6000		2.8226	2,892.0000	2.8920	2.459	0	0	0
2017-08-08	2032	03/05/2018	9.72	Call	Bond Future	4,338.3000		4.3383	4,226.0600	4.2261	(2.587)	0	0	0
2017-08-08	2032	03/05/2018	9.72	Put	Bond Future	2,764.8700		2.7649	2,833.1700	2.8332	2.470	0	0	0
2017-08-08	2033	03/08/2017			Bond Future	104.0172		104.0172	104.0172	104.0172	0.000	0.0000	0.0000	0
2017-08-08	2033	02/11/2017	110.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2033	02/11/2017	110.07	Put	Bond Future	5,204.6400		5.2046	5,217.3700	5.2174	0.245	0	0	0
2017-08-08	2033	02/11/2017			Bond Future	104.8654		104.8654	104.8526	104.8526	(0.012)	0.0000	0.0000	5,174
2017-08-08	2033	02/11/2017	110.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2033	02/11/2017	110.09	Put	Bond Future	5,224.6400		5.2246	5,237.3700	5.2374	0.244	0	0	0
2017-08-08	2033	02/11/2017	110.08	Put	Bond Future	5,214.6400		5.2146	5,227.3700	5.2274	0.244	0	0	0
2017-08-08	2033	02/11/2017	110.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2033	01/02/2018	109.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2017-08-08	2033	01/02/2018			Bond Future	106.8230	106.8230	106.8110	106.8110	(0.011)	0.0000	0.0000	0
2017-08-08	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2033	01/02/2018	109.64	Put	Bond Future	2,817.0500	2.8170	2,828.9500	2.8289	0.422	0	0	0
2017-08-08	2033	01/02/2018	109.66	Put	Bond Future	2,837.0500	2.8370	2,848.9500	2.8489	0.419	0	0	0
2017-08-08	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2033	01/02/2018	109.65	Put	Bond Future	2,827.0500	2.8270	2,838.9500	2.8389	0.421	0	0	0
2017-08-08	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2033	03/05/2018			Bond Future	107.7841	107.7841	107.7719	107.7719	(0.011)	0.0000	0.0000	0
2017-08-08	2033	03/05/2018	107.70	Call	Bond Future	84.1300	0.0841	71.9400	0.0719	(14.489)	0	0	0
2017-08-08	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2033	03/05/2018	107.71	Call	Bond Future	74.1300	0.0741	61.9400	0.0619	(16.444)	0	0	0
2017-08-08	2033	03/05/2018	107.69	Call	Bond Future	94.1300	0.0941	81.9400	0.0819	(12.950)	0	0	0
2017-08-08	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2037	03/08/2017			Bond Future	9.7100	89.6848	9.7100	89.6848	0.000	0.0000	0.0000	0
2017-08-08	2037	02/11/2017	9.67	Put	Bond Future	2,498.8800	2.4989	2,562.9200	2.5629	2.563	0	0	0
2017-08-08	2037	02/11/2017			Bond Future	9.7284	91.6668	9.7469	91.5203	0.191	0.0000	0.0000	60,243
2017-08-08	2037	02/11/2017	9.66	Call	Bond Future	1,998.0900	1.9981	1,916.4900	1.9165	(4.084)	0	0	0
2017-08-08	2037	02/11/2017	9.66	Put	Bond Future	2,541.6900	2.5417	2,606.5700	2.6066	2.553	0	0	0
2017-08-08	2037	02/11/2017	9.67	Call	Bond Future	2,035.0800	2.0351	1,952.6400	1.9526	(4.051)	0	0	0
2017-08-08	2037	02/11/2017	9.65	Call	Bond Future	1,961.3100	1.9613	1,880.5700	1.8806	(4.117)	0	0	0
2017-08-08	2037	02/11/2017	9.65	Put	Bond Future	2,584.8300	2.5848	2,650.5700	2.6506	2.543	0	0	0
2017-08-08	2037	01/02/2018	9.82	Put	Bond Future	3,079.3700	3.0794	3,140.9800	3.1410	2.001	0	0	0
2017-08-08	2037	01/02/2018			Bond Future	9.7920	89.0925	9.8110	88.9440	0.195	0.0000	0.0000	160
2017-08-08	2037	01/02/2018	9.82	Call	Bond Future	3,297.9500	3.2980	3,210.9700	3.2110	(2.637)	0	0	0
2017-08-08	2037	01/02/2018	9.81	Put	Bond Future	3,116.7700	3.1168	3,178.9600	3.1790	1.995	0	0	0
2017-08-08	2037	01/02/2018	9.83	Call	Bond Future	3,338.6500	3.3387	3,251.1000	3.2511	(2.622)	0	0	0
2017-08-08	2037	01/02/2018	9.83	Put	Bond Future	3,042.3200	3.0423	3,103.3600	3.1034	2.006	0	0	0
2017-08-08	2037	01/02/2018	9.81	Call	Bond Future	3,257.4900	3.2575	3,171.0900	3.1711	(2.652)	0	0	0
2017-08-08	2037	03/05/2018	9.99	Call	Bond Future	4,516.4000	4.5164	4,423.7800	4.4238	(2.051)	0	0	0
2017-08-08	2037	03/05/2018	9.97	Put	Bond Future	3,553.5800	3.5536	3,614.1200	3.6141	1.704	0	0	0
2017-08-08	2037	03/05/2018			Bond Future	9.8552	90.7696	9.8750	90.6173	0.201	0.0000	0.0000	0
2017-08-08	2037	03/05/2018	9.99	Put	Bond Future	3,485.6900	3.4857	3,545.3200	3.5453	1.711	0	0	0
2017-08-08	2037	03/05/2018	9.97	Call	Bond Future	4,432.5600	4.4326	4,340.8500	4.3408	(2.069)	0	0	0
2017-08-08	2037	03/05/2018	9.98	Put	Bond Future	3,519.5000	3.5195	3,579.5800	3.5796	1.707	0	0	0
2017-08-08	2037	03/05/2018	9.98	Call	Bond Future	4,474.4000	4.4744	4,382.2300	4.3822	(2.060)	0	0	0
2017-08-08	2038	03/08/2017			Bond Future	127.8314	127.8314	127.8314	127.8314	0.000	0.0000	0.0000	0
2017-08-08	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2038	02/11/2017			Bond Future	130.8257	130.8257	131.2346	131.2346	0.313	0.0000	0.0000	19,558
2017-08-08	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2038	02/11/2017	136.82	Put	Bond Future	5,994.2700	5.9943	5,585.4200	5.5854	(6.821)	0	0	0
2017-08-08	2038	02/11/2017	136.80	Put	Bond Future	5,974.2700	5.9743	5,565.4200	5.5654	(6.844)	0	0	0
2017-08-08	2038	02/11/2017	136.81	Put	Bond Future	5,984.2700	5.9843	5,575.4200	5.5754	(6.832)	0	0	0
2017-08-08	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2038	01/02/2018	136.95	Put	Bond Future	5,202.9300	5.2029	4,785.3500	4.7854	(8.026)	0	0	0
2017-08-08	2038	01/02/2018			Bond Future	131.7471	131.7471	132.1647	132.1647	0.317	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
2017-08-08	2038	01/02/2018	136.94	Put	Bond Future	5,192.9300	5.1929	4,775.3500	4.7754	(8.041)	0	0	0
2017-08-08	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2038	01/02/2018	136.93	Put	Bond Future	5,182.9300	5.1829	4,765.3500	4.7654	(8.057)	0	0	0
2017-08-08	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2038	03/05/2018	132.27	Call	Bond Future	2,017.4200	2.0174	2,442.9700	2.4430	21.094	0	0	0
2017-08-08	2038	03/05/2018			Bond Future	134.2874	134.2874	134.7130	134.7130	0.317	0.0000	0.0000	0
2017-08-08	2038	03/05/2018	132.28	Call	Bond Future	2,007.4200	2.0074	2,432.9700	2.4330	21.199	0	0	0
2017-08-08	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2038	03/05/2018	132.29	Call	Bond Future	1,997.4200	1.9974	2,422.9700	2.4230	21.305	0	0	0
2017-08-08	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2040	03/08/2017			Bond Future	9.8650	92.4294	9.8650	92.4294	0.000	0.0000	0.0000	0
2017-08-08	2040	02/11/2017	9.67	Put	Bond Future	3,445.0900	3.4451	3,472.9700	3.4730	0.809	0	0	0
2017-08-08	2040	02/11/2017			Bond Future	9.8808	94.5245	9.8890	94.4561	0.083	0.0000	0.0000	15,669
2017-08-08	2040	02/11/2017	9.66	Call	Bond Future	1,621.6200	1.6216	1,581.5700	1.5816	(2.470)	0	0	0
2017-08-08	2040	02/11/2017	9.66	Put	Bond Future	3,498.5700	3.4986	3,526.8800	3.5269	0.809	0	0	0
2017-08-08	2040	02/11/2017	9.67	Call	Bond Future	1,654.4800	1.6545	1,614.0000	1.6140	(2.447)	0	0	0
2017-08-08	2040	02/11/2017	9.65	Call	Bond Future	1,589.0000	1.5890	1,549.3800	1.5494	(2.493)	0	0	0
2017-08-08	2040	02/11/2017	9.65	Put	Bond Future	3,552.4200	3.5524	3,581.1600	3.5812	0.809	0	0	0
2017-08-08	2040	01/02/2018	9.89	Call	Bond Future	3,205.4200	3.2054	3,161.6700	3.1617	(1.365)	0	0	0
2017-08-08	2040	01/02/2018			Bond Future	9.9470	91.7523	9.9553	91.6834	0.084	0.0000	0.0000	0
2017-08-08	2040	01/02/2018	9.87	Call	Bond Future	3,126.3700	3.1264	3,083.1600	3.0832	(1.382)	0	0	0
2017-08-08	2040	01/02/2018	9.87	Put	Bond Future	3,765.4400	3.7654	3,791.1200	3.7911	0.682	0	0	0
2017-08-08	2040	01/02/2018	9.88	Put	Bond Future	3,721.3900	3.7214	3,746.8000	3.7468	0.683	0	0	0
2017-08-08	2040	01/02/2018	9.89	Put	Bond Future	3,677.7400	3.6777	3,702.8800	3.7029	0.684	0	0	0
2017-08-08	2040	01/02/2018	9.88	Call	Bond Future	3,165.7600	3.1658	3,122.2800	3.1223	(1.373)	0	0	0
2017-08-08	2040	03/05/2018	10.08	Put	Bond Future	4,011.1200	4.0111	4,035.7900	4.0358	0.615	0	0	0
2017-08-08	2040	03/05/2018			Bond Future	10.0128	93.4794	10.0215	93.4083	0.087	0.0000	0.0000	0
2017-08-08	2040	03/05/2018	10.07	Call	Bond Future	4,514.0000	4.5140	4,467.7200	4.4677	(1.025)	0	0	0
2017-08-08	2040	03/05/2018	10.07	Put	Bond Future	4,049.3300	4.0493	4,074.2100	4.0742	0.614	0	0	0
2017-08-08	2040	03/05/2018	10.08	Call	Bond Future	4,556.6200	4.5566	4,510.1300	4.5101	(1.020)	0	0	0
2017-08-08	2040	03/05/2018	10.06	Call	Bond Future	4,471.2400	4.4712	4,425.1700	4.4252	(1.030)	0	0	0
2017-08-08	2040	03/05/2018	10.06	Put	Bond Future	4,087.5100	4.0875	4,112.6000	4.1126	0.614	0	0	0
2017-08-08	2044	03/08/2017			Bond Future	9.8900	89.5537	9.8900	89.5537	0.000	0.0000	0.0000	0
2017-08-08	2044	02/11/2017	9.68	Call	Bond Future	1,642.1600	1.6422	1,584.8100	1.5848	(3.492)	0	0	0
2017-08-08	2044	02/11/2017			Bond Future	9.9039	91.5993	9.9173	91.4865	0.135	0.0000	0.0000	20,734
2017-08-08	2044	02/11/2017	9.66	Call	Bond Future	1,576.9800	1.5770	1,520.9700	1.5210	(3.552)	0	0	0
2017-08-08	2044	02/11/2017	9.66	Put	Bond Future	3,678.7700	3.6788	3,735.5800	3.7356	1.544	0	0	0
2017-08-08	2044	02/11/2017	9.68	Put	Bond Future	3,568.4700	3.5685	3,623.9400	3.6239	1.554	0	0	0
2017-08-08	2044	02/11/2017	9.67	Call	Bond Future	1,609.2800	1.6093	1,552.5900	1.5526	(3.523)	0	0	0
2017-08-08	2044	02/11/2017	9.67	Put	Bond Future	3,623.2600	3.6233	3,679.3900	3.6794	1.549	0	0	0
2017-08-08	2044	01/02/2018	9.90	Put	Bond Future	3,784.4700	3.7845	3,832.8200	3.8328	1.278	0	0	0
2017-08-08	2044	01/02/2018	9.89	Call	Bond Future	3,174.5500	3.1745	3,109.1400	3.1091	(2.060)	0	0	0
2017-08-08	2044	01/02/2018			Bond Future	9.9680	88.8986	9.9817	88.7844	0.137	0.0000	0.0000	0
2017-08-08	2044	01/02/2018	9.90	Call	Bond Future	3,214.2500	3.2143	3,148.4000	3.1484	(2.049)	0	0	0
2017-08-08	2044	01/02/2018	9.89	Put	Bond Future	3,829.2100	3.8292	3,878.0000	3.8780	1.274	0	0	0

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2017-08-08	2044	01/02/2018	9.91	Call	Bond Future	3,254.2200	3.2542	3,187.9200	3.1879	(2.037)	0	0	0
2017-08-08	2044	01/02/2018	9.91	Put	Bond Future	3,740.1500	3.7401	3,788.0500	3.7881	1.281	0	0	0
2017-08-08	2044	03/05/2018	10.10	Call	Bond Future	4,637.3300	4.6373	4,565.5700	4.5656	(1.547)	0	0	0
2017-08-08	2044	03/05/2018	10.09	Put	Bond Future	4,114.1200	4.1141	4,160.1300	4.1601	1.118	0	0	0
2017-08-08	2044	03/05/2018			Bond Future	10.0315	90.5721	10.0458	90.4547	0.142	0.0000	0.0000	0
2017-08-08	2044	03/05/2018	10.11	Call	Bond Future	4,680.7000	4.6807	4,608.5900	4.6086	(1.541)	0	0	0
2017-08-08	2044	03/05/2018	10.11	Put	Bond Future	4,037.4800	4.0375	4,082.7900	4.0828	1.122	0	0	0
2017-08-08	2044	03/05/2018	10.10	Put	Bond Future	4,075.6500	4.0756	4,121.3100	4.1213	1.120	0	0	0
2017-08-08	2044	03/05/2018	10.09	Call	Bond Future	4,594.1400	4.5941	4,522.7300	4.5227	(1.554)	0	0	0
2017-08-08	2046	03/08/2017			Bond Future	125.1335	125.1335	125.1335	125.1335	0.000	0.0000	0.0000	0
2017-08-08	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2046	02/11/2017	136.30	Put	Bond Future	10,558.8200	10.5588	10,574.0200	10.5740	0.144	0	0	0
2017-08-08	2046	02/11/2017			Bond Future	125.7412	125.7412	125.7260	125.7260	(0.012)	0.0000	0.0000	21,292
2017-08-08	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2046	02/11/2017	136.32	Put	Bond Future	10,578.8200	10.5788	10,594.0200	10.5940	0.144	0	0	0
2017-08-08	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2046	02/11/2017	136.31	Put	Bond Future	10,568.8200	10.5688	10,584.0200	10.5840	0.144	0	0	0
2017-08-08	2046	01/02/2018	132.92	Put	Bond Future	4,831.6600	4.8317	4,845.7000	4.8457	0.291	0	0	0
2017-08-08	2046	01/02/2018			Bond Future	128.0883	128.0883	128.0743	128.0743	(0.011)	0.0000	0.0000	0
2017-08-08	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2046	01/02/2018	132.91	Put	Bond Future	4,821.6600	4.8217	4,835.7000	4.8357	0.291	0	0	0
2017-08-08	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2046	01/02/2018	132.90	Put	Bond Future	4,811.6600	4.8117	4,825.7000	4.8257	0.292	0	0	0
2017-08-08	2046	03/05/2018	127.95	Call	Bond Future	992.9000	0.9929	978.3000	0.9783	(1.470)	0	0	0
2017-08-08	2046	03/05/2018			Bond Future	128.9429	128.9429	128.9283	128.9283	(0.011)	0.0000	0.0000	0
2017-08-08	2046	03/05/2018	127.93	Call	Bond Future	1,012.9000	1.0129	998.3000	0.9983	(1.441)	0	0	0
2017-08-08	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2046	03/05/2018	127.94	Call	Bond Future	1,002.9000	1.0029	988.3000	0.9883	(1.456)	0	0	0
2017-08-08	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2050	03/08/2017			Bond Future	131.7794	131.7794	131.7794	131.7794	0.000	0.0000	0.0000	0
2017-08-08	2050	02/11/2017	144.66	Put	Bond Future	9,082.5500	9.0825	10,011.4700	10.0115	10.228	0	0	0
2017-08-08	2050	02/11/2017	144.67	Put	Bond Future	9,092.5500	9.0925	10,021.4700	10.0215	10.216	0	0	0
2017-08-08	2050	02/11/2017			Bond Future	135.5775	135.5775	134.6485	134.6485	(0.685)	0.0000	0.0000	21,927
2017-08-08	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2050	02/11/2017	144.65	Put	Bond Future	9,072.5500	9.0725	10,001.4700	10.0015	10.239	0	0	0
2017-08-08	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2050	01/02/2018	140.23	Put	Bond Future	3,812.9500	3.8130	4,757.6000	4.7576	24.775	0	0	0
2017-08-08	2050	01/02/2018			Bond Future	136.4170	136.4170	135.4724	135.4724	(0.692)	0.0000	0.0000	0
2017-08-08	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2050	01/02/2018	140.25	Put	Bond Future	3,832.9500	3.8330	4,777.6000	4.7776	24.646	0	0	0
2017-08-08	2050	01/02/2018	140.24	Put	Bond Future	3,822.9500	3.8230	4,767.6000	4.7676	24.710	0	0	0
2017-08-08	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-08-08	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2050	03/05/2018	135.61	Call	Bond Future	3,437.5400	3.4375	2,474.4000	2.4744	(28.018)	0	0	0
2017-08-08	2050	03/05/2018			Bond Future	139.0475	139.0475	138.0844	138.0844	(0.693)	0.0000	0.0000	0
2017-08-08	2050	03/05/2018	135.62	Call	Bond Future	3,427.5400	3.4275	2,464.4000	2.4644	(28.100)	0	0	0
2017-08-08	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	2050	03/05/2018	135.63	Call	Bond Future	3,417.5400	3.4175	2,454.4000	2.4544	(28.182)	0	0	0
2017-08-08	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	AL37	02/11/2017			Index Future	557.9590	557.9590	557.9660	557.9660	0.001	0.0000	0.0000	0
2017-08-08	AL37	01/02/2018			Index Future	568.1910	568.1910	568.2010	568.2010	0.002	0.0000	0.0000	0
2017-08-08	AL37	03/05/2018			Index Future	578.8870	578.8870	578.8910	578.8910	0.001	0.0000	0.0000	0
2017-08-08	AL7T	02/11/2017			Index Future	642.3280	642.3280	642.3490	642.3490	0.003	0.0000	0.0000	0
2017-08-08	AL7T	01/02/2018			Index Future	654.1070	654.1070	654.1310	654.1310	0.004	0.0000	0.0000	0
2017-08-08	AL7T	03/05/2018			Index Future	666.4200	666.4200	666.4380	666.4380	0.003	0.0000	0.0000	0
2017-08-08	ALBI	02/11/2017			Index Future	575.8800	575.8800	575.4020	575.4020	(0.083)	0.0000	0.0000	616
2017-08-08	ALBI	01/02/2018			Index Future	586.4400	586.4400	585.9570	585.9570	(0.082)	0.0000	0.0000	0
2017-08-08	ALBI	03/05/2018			Index Future	597.4800	597.4800	596.9810	596.9810	(0.084)	0.0000	0.0000	0
2017-08-08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-08-08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-08-08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	CS23	25/01/2023			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
2017-08-08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-08	EL28	03/08/2017			Bond Future	127.0169	127.0169	127.0169	127.0169	0.000	0.0000	0.0000	0
2017-08-08	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	EL28	02/11/2017			Bond Future	127.9819	127.9819	127.9733	127.9733	(0.007)	0.0000	0.0000	0
2017-08-08	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	EL28	02/11/2017	133.87	Put	Bond Future	5,888.0900	5.8881	5,896.6800	5.8967	0.146	0	0	0
2017-08-08	EL28	02/11/2017	133.89	Put	Bond Future	5,908.0900	5.9081	5,916.6800	5.9167	0.145	0	0	0
2017-08-08	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	EL28	02/11/2017	133.88	Put	Bond Future	5,898.0900	5.8981	5,906.6800	5.9067	0.146	0	0	0
2017-08-08	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	EL28	01/02/2018			Bond Future	130.3708	130.3708	130.3633	130.3633	(0.006)	0.0000	0.0000	0
2017-08-08	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	EL28	01/02/2018	132.29	Put	Bond Future	1,919.1900	1.9192	1,926.6700	1.9267	0.390	0	0	0
2017-08-08	EL28	01/02/2018	132.31	Put	Bond Future	1,939.1900	1.9392	1,946.6700	1.9467	0.386	0	0	0
2017-08-08	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	EL28	01/02/2018	132.30	Put	Bond Future	1,929.1900	1.9292	1,936.6700	1.9367	0.388	0	0	0
2017-08-08	EL28	03/05/2018	133.20	Put	Bond Future	315.3500	0.3154	323.1300	0.3231	2.467	0	0	0
2017-08-08	EL28	03/05/2018			Bond Future	132.8847	132.8847	132.8769	132.8769	(0.006)	0.0000	0.0000	0
2017-08-08	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	EL28	03/05/2018	133.19	Put	Bond Future	305.3500	0.3054	313.1300	0.3131	2.548	0	0	0
2017-08-08	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	EL28	03/05/2018	133.18	Put	Bond Future	295.3500	0.2954	303.1300	0.3031	2.634	0	0	0
2017-08-08	ES33	03/08/2017			Bond Future	10.8050	77.9898	10.8050	77.9898	0.000	0.0000	0.0000	0
2017-08-08	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	ES33	02/11/2017	10.66	Put	Bond Future	1,250.7500	1.2508	1,261.2600	1.2613	0.840	0	0	0
2017-08-08	ES33	02/11/2017			Bond Future	10.8646	75.8967	10.8663	75.8862	0.016	0.0000	0.0000	9,466
2017-08-08	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	ES33	02/11/2017	10.68	Put	Bond Future	1,127.1100	1.1271	1,137.6200	1.1376	0.932	0	0	0
2017-08-08	ES33	02/11/2017	10.67	Put	Bond Future	1,188.8900	1.1889	1,199.4000	1.1994	0.884	0	0	0
2017-08-08	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	ES33	01/02/2018	10.99	Call	Bond Future	94.7300	0.0947	84.6400	0.0846	(10.651)	0	0	0
2017-08-08	ES33	01/02/2018			Bond Future	10.9740	77.2882	10.9757	77.2781	0.015	0.0000	0.0000	0
2017-08-08	ES33	01/02/2018	11.00	Call	Bond Future	153.9600	0.1540	143.8700	0.1439	(6.554)	0	0	0
2017-08-08	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	ES33	01/02/2018	11.01	Call	Bond Future	213.1100	0.2131	203.0200	0.2030	(4.735)	0	0	0
2017-08-08	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	ES33	03/05/2018	11.22	Call	Bond Future	823.2200	0.8232	812.1200	0.8121	(1.348)	0	0	0
2017-08-08	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	ES33	03/05/2018			Bond Future	11.0779	74.9512	11.0798	74.9401	0.017	0.0000	0.0000	0
2017-08-08	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	ES33	03/05/2018	11.20	Call	Bond Future	708.1500	0.7081	697.0500	0.6970	(1.567)	0	0	0

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2017-08-08	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	ES33	03/05/2018	11.21	Call	Bond Future	765.7200	0.7657	754.6200	0.7546	(1.450)	0	0	0
2017-08-08	ES42	03/08/2017			Bond Future	11.0800	80.7458	11.0800	80.7458	0.000	0.0000	0.0000	0
2017-08-08	ES42	02/11/2017			Bond Future	11.1354	78.2994	11.1474	78.2182	0.108	0.0000	0.0000	7,957
2017-08-08	ES42	01/02/2018			Bond Future	11.2421	79.7346	11.2545	79.6526	0.110	0.0000	0.0000	0
2017-08-08	ES42	03/05/2018			Bond Future	11.3488	76.9741	11.3617	76.8897	0.114	0.0000	0.0000	0
2017-08-08	GOVI	02/11/2017	572.45	Call	GOVI	22,760.0000	2.2760	18,100.0000	1.8100	(20.475)	0	0	0
2017-08-08	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	GOVI	02/11/2017			GOVI	574.7260	574.7260	574.2600	574.2600	(0.081)	0.0000	0.0000	663
2017-08-08	GOVI	02/11/2017	572.46	Call	GOVI	22,660.0000	2.2660	18,000.0000	1.8000	(20.565)	0	0	0
2017-08-08	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	GOVI	02/11/2017	572.44	Call	GOVI	22,860.0000	2.2860	18,200.0000	1.8200	(20.385)	0	0	0
2017-08-08	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	GOVI	01/02/2018			GOVI	585.2650	585.2650	584.7930	584.7930	(0.081)	0.0000	0.0000	0
2017-08-08	GOVI	01/02/2018	581.03	Call	GOVI	42,350.0000	4.2350	37,630.0000	3.7630	(11.145)	0	0	0
2017-08-08	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	GOVI	01/02/2018	581.04	Call	GOVI	42,250.0000	4.2250	37,530.0000	3.7530	(11.172)	0	0	0
2017-08-08	GOVI	01/02/2018	581.02	Call	GOVI	42,450.0000	4.2450	37,730.0000	3.7730	(11.119)	0	0	0
2017-08-08	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	GOVI	03/05/2018	590.27	Call	GOVI	60,130.0000	6.0130	55,260.0000	5.5260	(8.099)	0	0	0
2017-08-08	GOVI	03/05/2018	590.29	Call	GOVI	59,930.0000	5.9930	55,060.0000	5.5060	(8.126)	0	0	0
2017-08-08	GOVI	03/05/2018			GOVI	596.2830	596.2830	595.7960	595.7960	(0.082)	0.0000	0.0000	0
2017-08-08	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	GOVI	03/05/2018	590.28	Call	GOVI	60,030.0000	6.0030	55,160.0000	5.5160	(8.113)	0	0	0
2017-08-08	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-08-08	IGOV	02/11/2017			Index Future	252.1220	252.1220	251.9950	251.9950	(0.050)	0.0000	0.0000	1,161
2017-08-08	IGOV	01/02/2018			Index Future	256.8290	256.8290	256.7010	256.7010	(0.050)	0.0000	0.0000	0
2017-08-08	IGOV	03/05/2018			Index Future	261.7800	261.7800	261.6510	261.6510	(0.049)	0.0000	0.0000	0
2017-08-08	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-08-08	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-08-08	IS01	21/12/2017			Interest Rate Swap	99.7602	99.7602	99.7607	99.7607	0.001	0.0000	0.0000	0
2017-08-08	IS01	15/03/2018			Interest Rate Swap	99.6304	99.6304	99.6329	99.6329	0.002	0.0000	0.0000	0
2017-08-08	IS01	21/06/2018			Interest Rate Swap	99.7004	99.7004	99.7067	99.7067	0.006	0.0000	0.0000	0
2017-08-08	IS01	20/09/2018			Interest Rate Swap	99.7860	99.7860	99.7988	99.7988	0.013	0.0000	0.0000	0
2017-08-08	IS02	18/12/2017			Interest Rate Swap	99.7883	99.7883	99.7885	99.7885	0.000	0.0000	0.0000	0
2017-08-08	IS02	16/03/2018			Interest Rate Swap	98.9126	98.9126	98.9151	98.9151	0.003	0.0000	0.0000	0
2017-08-08	IS02	15/06/2018			Interest Rate Swap	98.3879	98.3879	98.3934	98.3934	0.006	0.0000	0.0000	0

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2017-08-08	IS02	21/09/2018			Interest Rate Swap	98.2523	98.2523	98.2652	98.2652	0.013	0.0000	0.0000	0
2017-08-08	IS02	21/12/2018			Interest Rate Swap	98.5400	98.5400	98.5500	98.5500	0.010	0.0000	0.0000	0
2017-08-08	IS02	15/03/2019			Interest Rate Swap	98.8482	98.8482	98.8692	98.8692	0.021	0.0000	0.0000	0
2017-08-08	IS02	21/06/2019			Interest Rate Swap	99.1639	99.1639	99.1878	99.1878	0.024	0.0000	0.0000	0
2017-08-08	IS02	20/09/2019			Interest Rate Swap	99.5049	99.5049	99.5296	99.5296	0.025	0.0000	0.0000	0
2017-08-08	IS05	17/12/2020			Interest Rate Swap	95.4208	95.4208	95.4703	95.4703	0.052	0.0000	0.0000	0
2017-08-08	IS05	16/03/2021			Interest Rate Swap	94.6017	94.6017	94.6539	94.6539	0.055	0.0000	0.0000	0
2017-08-08	IS05	15/06/2021			Interest Rate Swap	93.7520	93.7520	93.8074	93.8074	0.059	0.0000	0.0000	0
2017-08-08	IS05	21/09/2021			Interest Rate Swap	93.8858	93.8858	93.9463	93.9463	0.064	0.0000	0.0000	0
2017-08-08	IS05	21/12/2021			Interest Rate Swap	96.0405	96.0405	96.1067	96.1067	0.069	0.0000	0.0000	51
2017-08-08	IS05	15/03/2022			Interest Rate Swap	96.1323	96.1323	96.2043	96.2043	0.075	0.0000	0.0000	0
2017-08-08	IS05	21/06/2022			Interest Rate Swap	97.2993	97.2993	97.3770	97.3770	0.080	0.0000	0.0000	0
2017-08-08	IS05	20/09/2022			Interest Rate Swap	99.4889	99.4889	99.5682	99.5682	0.080	0.0000	0.0000	0
2017-08-08	IS10	17/12/2025			Interest Rate Swap	94.0976	94.0976	94.1697	94.1697	0.077	0.0000	0.0000	0
2017-08-08	IS10	16/03/2026			Interest Rate Swap	91.1044	91.1044	91.1776	91.1776	0.080	0.0000	0.0000	0
2017-08-08	IS10	15/06/2026			Interest Rate Swap	89.8556	89.8556	89.9268	89.9268	0.079	0.0000	0.0000	0
2017-08-08	IS10	21/09/2026			Interest Rate Swap	92.0366	92.0366	92.0989	92.0989	0.068	0.0000	0.0000	0
2017-08-08	IS10	21/12/2026			Interest Rate Swap	95.8399	95.8399	95.8860	95.8860	0.048	0.0000	0.0000	0
2017-08-08	IS10	15/03/2027			Interest Rate Swap	94.4004	94.4004	94.4319	94.4319	0.033	0.0000	0.0000	0
2017-08-08	IS10	21/06/2027			Interest Rate Swap	96.4864	96.4864	96.5023	96.5023	0.017	0.0000	0.0000	0
2017-08-08	IS10	20/09/2027			Interest Rate Swap	100.2266	100.2266	100.2338	100.2338	0.007	0.0000	0.0000	0
2017-08-08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-08-08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-08-08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-08-08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-08-08	JBAF	16/08/2017			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017-08-08	JBAF	20/09/2017			Jibar Tradeable Future	6.9300	93.0700	6.9800	93.0200	0.722	0.0000	0.0000	0
2017-08-08	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9200	93.0800	0.290	0.0000	0.0000	0
2017-08-08	JBAF	15/11/2017			Jibar Tradeable Future	6.8200	93.1800	6.8800	93.1200	0.880	0.0000	0.0000	0
2017-08-08	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.8000	93.2000	0.592	0.0000	0.0000	0
2017-08-08	JBAF	17/01/2018			Jibar Tradeable Future	6.7300	93.2700	6.7600	93.2400	0.446	0.0000	0.0000	0
2017-08-08	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6700	93.3300	0.150	0.0000	0.0000	2,500
2017-08-08	JBAF	20/06/2018			Jibar Tradeable Future	6.6300	93.3700	6.6100	93.3900	(0.302)	0.0000	0.0000	0
2017-08-08	JBAF	19/09/2018			Jibar Tradeable Future	6.6500	93.3500	6.6100	93.3900	(0.602)	0.0000	0.0000	0
2017-08-08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-08-08	JBAF	19/12/2018			Jibar Tradeable Future	6.7000	93.3000	6.6600	93.3400	(0.597)	0.0000	0.0000	0
2017-08-08	JBAF	20/03/2019			Jibar Tradeable Future	6.7700	93.2300	6.7300	93.2700	(0.591)	0.0000	0.0000	0
2017-08-08	JBAF	19/06/2019			Jibar Tradeable Future	6.8300	93.1700	6.8000	93.2000	(0.439)	0.0000	0.0000	0
2017-08-08	R023	03/08/2017			Bond Future	7.9600	102.4531	7.9600	102.4531	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-08	R023	02/11/2017	8.56	Call	Bond Future	2,767.9000	2.7679	2,768.7200	2.7687	0.030	0	0	0
2017-08-08	R023	02/11/2017			Bond Future	7.9293	100.6728	7.9285	100.6766	(0.011)	0.0000	0.0000	53,785
2017-08-08	R023	02/11/2017	8.56	Put	Bond Future	131.6100	0.1316	128.6000	0.1286	(2.287)	0	0	0
2017-08-08	R023	02/11/2017	8.58	Put	Bond Future	122.3700	0.1224	119.4900	0.1195	(2.354)	0	0	0
2017-08-08	R023	02/11/2017	8.57	Call	Bond Future	2,804.3600	2.8044	2,805.2400	2.8052	0.031	0	0	0
2017-08-08	R023	02/11/2017	8.57	Put	Bond Future	126.9700	0.1270	124.0200	0.1240	(2.323)	0	0	0
2017-08-08	R023	02/11/2017	8.58	Call	Bond Future	2,840.8500	2.8408	2,841.8000	2.8418	0.033	0	0	0
2017-08-08	R023	01/02/2018	8.33	Put	Bond Future	689.8500	0.6898	685.0800	0.6851	(0.691)	0	0	0
2017-08-08	R023	01/02/2018			Bond Future	7.9640	102.5187	7.9628	102.5233	(0.014)	0.0000	0.0000	0
2017-08-08	R023	01/02/2018	8.32	Call	Bond Future	2,141.1100	2.1411	2,140.9600	2.1410	(0.007)	0	0	0
2017-08-08	R023	01/02/2018	8.32	Put	Bond Future	702.1400	0.7021	697.3400	0.6973	(0.684)	0	0	0
2017-08-08	R023	01/02/2018	8.33	Call	Bond Future	2,168.8700	2.1689	2,168.7500	2.1688	(0.006)	0	0	0
2017-08-08	R023	01/02/2018	8.31	Call	Bond Future	2,113.7700	2.1138	2,113.5800	2.1136	(0.009)	0	0	0
2017-08-08	R023	01/02/2018	8.31	Put	Bond Future	714.8700	0.7149	710.0300	0.7100	(0.677)	0	0	0
2017-08-08	R023	03/05/2018	8.27	Call	Bond Future	2,169.6500	2.1697	2,169.1600	2.1692	(0.023)	0	0	0
2017-08-08	R023	03/05/2018			Bond Future	7.9833	100.5182	7.9823	100.5219	(0.012)	0.0000	0.0000	0
2017-08-08	R023	03/05/2018	8.27	Put	Bond Future	1,055.6900	1.0557	1,051.5200	1.0515	(0.395)	0	0	0
2017-08-08	R023	03/05/2018	8.28	Call	Bond Future	2,194.0500	2.1941	2,193.5900	2.1936	(0.021)	0	0	0
2017-08-08	R023	03/05/2018	8.29	Put	Bond Future	1,027.8400	1.0278	1,023.7200	1.0237	(0.401)	0	0	0
2017-08-08	R023	03/05/2018	8.28	Put	Bond Future	1,041.5200	1.0415	1,037.3800	1.0374	(0.397)	0	0	0
2017-08-08	R023	03/05/2018	8.29	Call	Bond Future	2,218.9200	2.2189	2,218.4800	2.2185	(0.020)	0	0	0
2017-08-08	R035	03/08/2017			Bond Future	9.6300	97.5342	9.6300	97.5342	0.000	0.0000	0.0000	0
2017-08-08	R035	02/11/2017	9.61	Put	Bond Future	296.1300	0.2961	360.9700	0.3610	21.896	0	0	0
2017-08-08	R035	02/11/2017			Bond Future	9.6473	95.2044	9.6554	95.1396	0.085	0.0000	0.0000	12,213
2017-08-08	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R035	02/11/2017	9.60	Put	Bond Future	375.8700	0.3759	440.7100	0.4407	17.251	0	0	0
2017-08-08	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R035	02/11/2017	9.59	Put	Bond Future	455.7100	0.4557	520.5500	0.5205	14.228	0	0	0
2017-08-08	R035	01/02/2018	9.75	Call	Bond Future	268.9400	0.2689	203.6000	0.2036	(24.295)	0	0	0
2017-08-08	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R035	01/02/2018			Bond Future	9.7155	96.9500	9.7239	96.8847	0.086	0.0000	0.0000	0
2017-08-08	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R035	01/02/2018	9.73	Call	Bond Future	113.0400	0.1130	47.7000	0.0477	(57.803)	0	0	0
2017-08-08	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R035	01/02/2018	9.74	Call	Bond Future	191.0400	0.1910	125.7000	0.1257	(34.202)	0	0	0
2017-08-08	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R035	03/05/2018			Bond Future	9.7761	94.2742	9.7849	94.2066	0.090	0.0000	0.0000	0
2017-08-08	R035	03/05/2018	9.90	Call	Bond Future	949.1300	0.9491	881.5400	0.8815	(7.121)	0	0	0
2017-08-08	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R035	03/05/2018	9.91	Call	Bond Future	1,025.0900	1.0251	957.5000	0.9575	(6.594)	0	0	0
2017-08-08	R035	03/05/2018	9.89	Call	Bond Future	873.0800	0.8731	805.4900	0.8055	(7.742)	0	0	0
2017-08-08	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R186	03/08/2017			Bond Future	8.6100	113.3423	8.6100	113.3423	0.000	0.0000	0.0000	0
2017-08-08	R186	02/11/2017	8.89	Put	Bond Future	873.0300	0.8730	861.1100	0.8611	(1.365)	0	0	0
2017-08-08	R186	02/11/2017	8.88	Call	Bond Future	2,719.1800	2.7192	2,717.8100	2.7178	(0.050)	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
2017-08-08	R186	02/11/2017	8.75	Put	Bond Future	1,200.8300	1.2008	1,187.3800	1.1874	(1.120)	0	0	2,500
2017-08-08	R186	02/11/2017			Bond Future	8.6051	115.7757	8.6035	115.7864	(0.018)	0.0000	0.0000	162,371
2017-08-08	R186	02/11/2017	8.75	Call	Bond Future	2,167.8600	2.1679	2,165.0800	2.1651	(0.128)	0	0	0
2017-08-08	R186	02/11/2017	8.89	Call	Bond Future	2,763.9800	2.7640	2,762.7300	2.7627	(0.045)	0	0	0
2017-08-08	R186	02/11/2017	8.88	Put	Bond Future	893.8800	0.8939	881.8400	0.8818	(1.347)	0	0	0
2017-08-08	R186	02/11/2017	8.90	Call	Bond Future	2,809.1100	2.8091	2,807.9800	2.8080	(0.040)	0	0	0
2017-08-08	R186	02/11/2017	8.90	Put	Bond Future	852.5600	0.8526	840.7600	0.8408	(1.384)	0	0	0
2017-08-08	R186	02/11/2017	9.00	Call	Bond Future	3,278.1000	3.2781	3,278.1900	3.2782	0.003	0	0	0
2017-08-08	R186	02/11/2017	9.00	Put	Bond Future	668.3800	0.6684	657.8000	0.6578	(1.583)	0	0	5,000
2017-08-08	R186	01/02/2018	9.00	Call	Bond Future	3,632.8700	3.6329	3,634.3900	3.6344	0.042	0	0	0
2017-08-08	R186	01/02/2018	9.25	Call	Bond Future	4,752.8500	4.7529	4,756.1300	4.7561	0.069	0	0	0
2017-08-08	R186	01/02/2018	8.50	Put	Bond Future	2,856.4700	2.8565	2,843.5400	2.8435	(0.453)	0	0	0
2017-08-08	R186	01/02/2018	8.96	Call	Bond Future	3,465.2100	3.4652	3,466.4700	3.4665	0.036	0	0	0
2017-08-08	R186	01/02/2018			Bond Future	8.6550	112.5985	8.6532	112.6102	(0.021)	0.0000	0.0000	198
2017-08-08	R186	01/02/2018	8.50	Call	Bond Future	1,834.4100	1.8344	1,833.1500	1.8331	(0.069)	0	0	1,460
2017-08-08	R186	01/02/2018	7.75	Put	Bond Future	6,552.9100	6.5529	6,539.3800	6.5394	(0.206)	0	0	0
2017-08-08	R186	01/02/2018	7.75	Call	Bond Future	406.6200	0.4066	404.7600	0.4048	(0.457)	0	0	1,460
2017-08-08	R186	01/02/2018	9.00	Put	Bond Future	1,401.7600	1.4018	1,391.6100	1.3916	(0.724)	0	0	6,200
2017-08-08	R186	01/02/2018	9.25	Put	Bond Future	941.9400	0.9419	933.5500	0.9336	(0.891)	0	0	820
2017-08-08	R186	01/02/2018	8.96	Put	Bond Future	1,489.7300	1.4897	1,479.3200	1.4793	(0.699)	0	0	0
2017-08-08	R186	01/02/2018	8.75	Put	Bond Future	2,027.0500	2.0271	2,015.3300	2.0153	(0.578)	0	0	820
2017-08-08	R186	01/02/2018	8.97	Call	Bond Future	3,506.8700	3.5069	3,508.1900	3.5082	0.038	0	0	0
2017-08-08	R186	01/02/2018	8.98	Call	Bond Future	3,548.7500	3.5488	3,550.1400	3.5501	0.039	0	0	0
2017-08-08	R186	01/02/2018	8.98	Put	Bond Future	1,445.3500	1.4453	1,435.0700	1.4351	(0.711)	0	0	0
2017-08-08	R186	01/02/2018	8.75	Call	Bond Future	2,647.4000	2.6474	2,647.3500	2.6474	(0.002)	0	0	0
2017-08-08	R186	01/02/2018	8.97	Put	Bond Future	1,467.4100	1.4674	1,457.0600	1.4571	(0.705)	0	0	0
2017-08-08	R186	03/05/2018	8.92	Call	Bond Future	3,634.3900	3.6344	3,635.4200	3.6354	0.028	0	0	0
2017-08-08	R186	03/05/2018	8.91	Put	Bond Future	2,267.0300	2.2670	2,257.3300	2.2573	(0.428)	0	0	0
2017-08-08	R186	03/05/2018			Bond Future	8.7004	114.7181	8.6987	114.7288	(0.019)	0.0000	0.0000	0
2017-08-08	R186	03/05/2018	8.93	Call	Bond Future	3,672.2600	3.6723	3,673.3300	3.6733	0.029	0	0	0
2017-08-08	R186	03/05/2018	8.93	Put	Bond Future	2,216.3800	2.2164	2,206.7600	2.2068	(0.434)	0	0	0
2017-08-08	R186	03/05/2018	8.92	Put	Bond Future	2,241.4000	2.2414	2,231.7400	2.2317	(0.431)	0	0	0
2017-08-08	R186	03/05/2018	8.91	Call	Bond Future	3,597.0900	3.5971	3,598.0800	3.5981	0.028	0	0	0
2017-08-08	R197	03/08/2017			Bond Future	295.1268	295.1268	295.1268	295.1268	0.000	0.0000	0.0000	0
2017-08-08	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R197	02/11/2017	305.15	Put	Bond Future	4,089.4500	4.0894	4,127.1700	4.1272	0.922	0	0	0
2017-08-08	R197	02/11/2017			Bond Future	301.0606	301.0606	301.0228	301.0228	(0.013)	0.0000	0.0000	2,350
2017-08-08	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R197	02/11/2017	305.17	Put	Bond Future	4,109.4500	4.1094	4,147.1700	4.1472	0.918	0	0	0
2017-08-08	R197	02/11/2017	305.16	Put	Bond Future	4,099.4500	4.0994	4,137.1700	4.1372	0.920	0	0	0
2017-08-08	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R197	01/02/2018	301.68	Put	Bond Future	2,048.0500	2.0481	2,083.5100	2.0835	1.731	0	0	0
2017-08-08	R197	01/02/2018			Bond Future	299.6319	299.6319	299.5965	299.5965	(0.012)	0.0000	0.0000	0
2017-08-08	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R197	01/02/2018	301.67	Put	Bond Future	2,038.0500	2.0381	2,073.5100	2.0735	1.740	0	0	0
2017-08-08	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R197	01/02/2018	301.66	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
2017-08-08	R197	01/02/2018	301.66	Put	Bond Future	2,028.0500	2.0281	2,063.5100	2.0635	1.748	0	0	0
2017-08-08	R197	03/05/2018	304.46	Call	Bond Future	949.6500	0.9497	913.1000	0.9131	(3.849)	0	0	0
2017-08-08	R197	03/05/2018			Bond Future	305.4097	305.4097	305.3731	305.3731	(0.012)	0.0000	0.0000	0
2017-08-08	R197	03/05/2018	304.44	Call	Bond Future	969.6500	0.9697	933.1000	0.9331	(3.769)	0	0	0
2017-08-08	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R197	03/05/2018	304.45	Call	Bond Future	959.6500	0.9597	923.1000	0.9231	(3.809)	0	0	0
2017-08-08	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R202	03/08/2017			Bond Future	237.1678	237.1678	237.1678	237.1678	0.000	0.0000	0.0000	0
2017-08-08	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R202	02/11/2017			Bond Future	242.4631	242.4631	242.4343	242.4343	(0.012)	0.0000	0.0000	28,504
2017-08-08	R202	02/11/2017	253.89	Put	Bond Future	11,426.9000	11.4269	11,455.7200	11.4557	0.252	0	0	0
2017-08-08	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R202	02/11/2017	253.91	Put	Bond Future	11,446.9000	11.4469	11,475.7200	11.4757	0.252	0	0	0
2017-08-08	R202	02/11/2017	253.90	Put	Bond Future	11,436.9000	11.4369	11,465.7200	11.4657	0.252	0	0	0
2017-08-08	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R202	01/02/2018	249.06	Put	Bond Future	5,814.3300	5.8143	5,841.3500	5.8413	0.465	0	0	0
2017-08-08	R202	01/02/2018			Bond Future	243.2457	243.2457	243.2187	243.2187	(0.011)	0.0000	0.0000	0
2017-08-08	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R202	01/02/2018	249.08	Put	Bond Future	5,834.3300	5.8343	5,861.3500	5.8613	0.463	0	0	0
2017-08-08	R202	01/02/2018	249.07	Put	Bond Future	5,824.3300	5.8243	5,851.3500	5.8513	0.464	0	0	0
2017-08-08	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R202	03/05/2018	247.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R202	03/05/2018	247.47	Call	Bond Future	465.8600	0.4659	438.0500	0.4380	(5.970)	0	0	0
2017-08-08	R202	03/05/2018			Bond Future	247.9359	247.9359	247.9081	247.9081	(0.011)	0.0000	0.0000	0
2017-08-08	R202	03/05/2018	247.48	Call	Bond Future	455.8600	0.4559	428.0500	0.4280	(6.101)	0	0	0
2017-08-08	R202	03/05/2018	247.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R202	03/05/2018	247.49	Call	Bond Future	445.8600	0.4459	418.0500	0.4180	(6.237)	0	0	0
2017-08-08	R202	03/05/2018	247.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R203	03/08/2017			Bond Future	7.0000	103.3717	7.0000	103.3717	0.000	0.0000	0.0000	0
2017-08-08	R204	03/08/2017			Bond Future	7.1050	102.1838	7.1050	102.1838	0.000	0.0000	0.0000	0
2017-08-08	R204	02/11/2017	7.76	Put	Bond Future	0.1600	0.0002	0.1500	0.0002	(6.250)	0	0	0
2017-08-08	R204	02/11/2017			Bond Future	7.0076	104.0773	7.0039	104.0812	(0.053)	0.0000	0.0000	44,457
2017-08-08	R204	02/11/2017	7.75	Call	Bond Future	789.7300	0.7897	793.6800	0.7937	0.500	0	0	0
2017-08-08	R204	02/11/2017	7.75	Put	Bond Future	0.1900	0.0002	0.1700	0.0002	(10.526)	0	0	0
2017-08-08	R204	02/11/2017	7.76	Call	Bond Future	800.2700	0.8003	804.2300	0.8042	0.495	0	0	0
2017-08-08	R204	02/11/2017	7.74	Call	Bond Future	779.1700	0.7792	783.1200	0.7831	0.507	0	0	0
2017-08-08	R204	02/11/2017	7.74	Put	Bond Future	0.2100	0.0002	0.1900	0.0002	(9.524)	0	0	0
2017-08-08	R204	01/02/2018	7.27	Call	Bond Future	398.4100	0.3984	401.5300	0.4015	0.783	0	0	0
2017-08-08	R204	01/02/2018			Bond Future	6.8845	101.9475	6.8788	101.9523	(0.083)	0.0000	0.0000	0
2017-08-08	R204	01/02/2018	7.25	Call	Bond Future	385.6100	0.3856	388.6800	0.3887	0.796	0	0	0
2017-08-08	R204	01/02/2018	7.25	Put	Bond Future	79.5500	0.0796	77.8500	0.0779	(2.137)	0	0	0
2017-08-08	R204	01/02/2018	7.27	Put	Bond Future	75.6400	0.0756	73.9900	0.0740	(2.181)	0	0	0
2017-08-08	R204	01/02/2018	7.26	Call	Bond Future	392.0000	0.3920	395.0900	0.3951	0.788	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
2017-08-08	R204	01/02/2018	7.26	Put	Bond Future	77.5800	0.0776	75.9000	0.0759	(2.166)	0	0	0
2017-08-08	R204	03/05/2018	7.10	Put	Bond Future	66.4600	0.0665	65.2700	0.0653	(1.791)	0	0	0
2017-08-08	R204	03/05/2018			Bond Future	6.5878	103.8666	6.5815	103.8704	(0.095)	0.0000	0.0000	0
2017-08-08	R204	03/05/2018	7.09	Call	Bond Future	370.7700	0.3708	373.3400	0.3733	0.693	0	0	0
2017-08-08	R204	03/05/2018	7.09	Put	Bond Future	67.6800	0.0677	66.4700	0.0665	(1.788)	0	0	0
2017-08-08	R204	03/05/2018	7.10	Call	Bond Future	375.5700	0.3756	378.1600	0.3782	0.690	0	0	0
2017-08-08	R204	03/05/2018	7.08	Call	Bond Future	365.9900	0.3660	368.5500	0.3685	0.699	0	0	0
2017-08-08	R204	03/05/2018	7.08	Put	Bond Future	68.9200	0.0689	67.7000	0.0677	(1.770)	0	0	0
2017-08-08	R207	03/08/2017			Bond Future	7.3800	100.1805	7.3800	100.1805	0.000	0.0000	0.0000	0
2017-08-08	R207	02/11/2017	8.04	Put	Bond Future	8.4700	0.0085	8.2000	0.0082	(3.188)	0	0	0
2017-08-08	R207	02/11/2017	8.03	Call	Bond Future	1,420.9800	1.4210	1,419.8800	1.4199	(0.077)	0	0	0
2017-08-08	R207	02/11/2017			Bond Future	7.3135	102.1241	7.3139	102.1233	0.006	0.0000	0.0000	40,855
2017-08-08	R207	02/11/2017	8.04	Call	Bond Future	1,439.9600	1.4400	1,438.8600	1.4389	(0.076)	0	0	0
2017-08-08	R207	02/11/2017	8.03	Put	Bond Future	9.0200	0.0090	8.7500	0.0088	(2.993)	0	0	0
2017-08-08	R207	02/11/2017	8.05	Call	Bond Future	1,458.9800	1.4590	1,457.9000	1.4579	(0.074)	0	0	0
2017-08-08	R207	02/11/2017	8.05	Put	Bond Future	7.9700	0.0080	7.7200	0.0077	(3.137)	0	0	0
2017-08-08	R207	01/02/2018	7.61	Put	Bond Future	216.4800	0.2165	215.4300	0.2154	(0.485)	0	0	0
2017-08-08	R207	01/02/2018	7.60	Call	Bond Future	763.7900	0.7638	762.6000	0.7626	(0.156)	0	0	0
2017-08-08	R207	01/02/2018			Bond Future	7.2940	100.3555	7.2940	100.3554	0.001	0.0000	0.0000	0
2017-08-08	R207	01/02/2018	7.61	Call	Bond Future	776.4400	0.7764	775.2600	0.7753	(0.152)	0	0	0
2017-08-08	R207	01/02/2018	7.60	Put	Bond Future	221.4800	0.2215	220.4200	0.2204	(0.479)	0	0	0
2017-08-08	R207	01/02/2018	7.62	Call	Bond Future	789.1900	0.7892	788.0100	0.7880	(0.150)	0	0	0
2017-08-08	R207	01/02/2018	7.62	Put	Bond Future	211.5800	0.2116	210.5300	0.2105	(0.496)	0	0	0
2017-08-08	R207	03/05/2018	7.57	Call	Bond Future	792.7400	0.7927	791.0700	0.7911	(0.211)	0	0	0
2017-08-08	R207	03/05/2018	7.56	Put	Bond Future	302.3000	0.3023	301.8500	0.3018	(0.149)	0	0	0
2017-08-08	R207	03/05/2018			Bond Future	7.2521	102.2447	7.2529	102.2434	0.011	0.0000	0.0000	0
2017-08-08	R207	03/05/2018	7.58	Call	Bond Future	803.5100	0.8035	801.8400	0.8018	(0.208)	0	0	0
2017-08-08	R207	03/05/2018	7.58	Put	Bond Future	292.3800	0.2924	291.9200	0.2919	(0.157)	0	0	0
2017-08-08	R207	03/05/2018	7.57	Put	Bond Future	297.1500	0.2971	296.6900	0.2967	(0.155)	0	0	0
2017-08-08	R207	03/05/2018	7.56	Call	Bond Future	782.3500	0.7823	780.6900	0.7807	(0.212)	0	0	0
2017-08-08	R208	03/08/2017			Bond Future	7.5350	99.9228	7.5350	99.9228	0.000	0.0000	0.0000	0
2017-08-08	R208	02/11/2017	8.19	Call	Bond Future	2,053.2200	2.0532	2,053.1100	2.0531	(0.005)	0	0	0
2017-08-08	R208	02/11/2017	8.18	Put	Bond Future	29.4100	0.0294	28.5800	0.0286	(2.822)	0	0	0
2017-08-08	R208	02/11/2017			Bond Future	7.4856	98.5242	7.4854	98.5249	(0.003)	0.0000	0.0000	32,234
2017-08-08	R208	02/11/2017	8.20	Call	Bond Future	2,080.2100	2.0802	2,080.1300	2.0801	(0.004)	0	0	0
2017-08-08	R208	02/11/2017	8.20	Put	Bond Future	26.5200	0.0265	25.7400	0.0257	(2.941)	0	0	0
2017-08-08	R208	02/11/2017	8.19	Put	Bond Future	27.9100	0.0279	27.1000	0.0271	(2.902)	0	0	0
2017-08-08	R208	02/11/2017	8.18	Call	Bond Future	2,026.3200	2.0263	2,026.1900	2.0262	(0.006)	0	0	0
2017-08-08	R208	01/02/2018	7.85	Put	Bond Future	351.1700	0.3512	348.9300	0.3489	(0.638)	0	0	0
2017-08-08	R208	01/02/2018			Bond Future	7.4932	100.3306	7.4926	100.3320	(0.007)	0.0000	0.0000	0
2017-08-08	R208	01/02/2018	7.84	Call	Bond Future	1,298.0700	1.2981	1,297.2700	1.2973	(0.062)	0	0	0
2017-08-08	R208	01/02/2018	7.84	Put	Bond Future	358.9100	0.3589	356.6600	0.3567	(0.627)	0	0	0
2017-08-08	R208	01/02/2018	7.85	Call	Bond Future	1,317.2400	1.3172	1,316.4500	1.3165	(0.060)	0	0	0
2017-08-08	R208	01/02/2018	7.83	Call	Bond Future	1,278.7800	1.2788	1,277.9600	1.2780	(0.064)	0	0	0
2017-08-08	R208	01/02/2018	7.83	Put	Bond Future	366.5400	0.3665	364.2700	0.3643	(0.619)	0	0	0
2017-08-08	R208	03/05/2018	7.77	Call	Bond Future	1,273.6500	1.2736	1,272.3900	1.2724	(0.099)	0	0	0

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2017-08-08	R208	03/05/2018			Bond Future	7.4813	98.8177	7.4811	98.8181	(0.002)	0.0000	0.0000	0
2017-08-08	R208	03/05/2018	7.77	Put	Bond Future	545.6900	0.5457	544.0300	0.5440	(0.304)	0	0	0
2017-08-08	R208	03/05/2018	7.78	Call	Bond Future	1,290.0900	1.2901	1,288.8400	1.2888	(0.097)	0	0	0
2017-08-08	R208	03/05/2018	7.79	Put	Bond Future	528.5000	0.5285	526.8600	0.5269	(0.310)	0	0	0
2017-08-08	R208	03/05/2018	7.78	Put	Bond Future	537.0400	0.5370	535.3900	0.5354	(0.307)	0	0	0
2017-08-08	R208	03/05/2018	7.79	Call	Bond Future	1,306.6300	1.3066	1,305.3900	1.3054	(0.095)	0	0	0
2017-08-08	R209	03/08/2017			Bond Future	9.5950	73.4169	9.5950	73.4169	0.000	0.0000	0.0000	0
2017-08-08	R209	02/11/2017	9.54	Call	Bond Future	1,630.4800	1.6305	1,593.7400	1.5937	(2.253)	0	0	0
2017-08-08	R209	02/11/2017	9.52	Put	Bond Future	2,171.1300	2.1711	2,190.6100	2.1906	0.897	0	0	0
2017-08-08	R209	02/11/2017	9.00	Put	Bond Future	4,697.4700	4.6975	4,735.6000	4.7356	0.812	0	0	0
2017-08-08	R209	02/11/2017	10.60	Put	Bond Future	215.1600	0.2152	215.5500	0.2155	0.181	0	0	1,300
2017-08-08	R209	02/11/2017	9.75	Call	Bond Future	2,352.8200	2.3528	2,309.6000	2.3096	(1.837)	0	0	0
2017-08-08	R209	02/11/2017	8.30	Put	Bond Future	9,618.3700	9.6184	9,671.2200	9.6712	0.549	0	0	0
2017-08-08	R209	02/11/2017	9.88	Put	Bond Future	0.0000	0.0000	1,118.1800	1.1182	100.000	0	0	0
2017-08-08	R209	02/11/2017			Bond Future	9.6098	71.8972	9.6182	71.8416	0.087	0.0000	0.0000	83,118
2017-08-08	R209	02/11/2017	9.54	Put	Bond Future	2,097.6100	2.0976	2,116.4200	2.1164	0.897	0	0	0
2017-08-08	R209	02/11/2017	9.52	Call	Bond Future	1,569.3700	1.5694	1,533.3000	1.5333	(2.298)	0	0	0
2017-08-08	R209	02/11/2017	10.00	Call	Bond Future	3,395.0400	3.3950	3,346.0000	3.3460	(1.444)	0	0	0
2017-08-08	R209	02/11/2017	10.00	Put	Bond Future	867.2500	0.8672	873.7600	0.8738	0.751	0	0	3,360
2017-08-08	R209	02/11/2017	9.53	Put	Bond Future	2,134.1500	2.1341	2,153.2900	2.1533	0.897	0	0	0
2017-08-08	R209	02/11/2017	9.00	Call	Bond Future	458.7500	0.4588	441.3300	0.4413	(3.797)	0	0	4,100
2017-08-08	R209	02/11/2017	10.60	Call	Bond Future	6,373.0400	6.3730	6,317.8800	6.3179	(0.866)	0	0	0
2017-08-08	R209	02/11/2017	9.75	Put	Bond Future	1,428.8300	1.4288	1,441.1600	1.4412	0.863	0	0	6,500
2017-08-08	R209	02/11/2017	8.30	Call	Bond Future	39.2400	0.0392	36.5400	0.0365	(6.881)	0	0	2,800
2017-08-08	R209	02/11/2017	9.88	Call	Bond Future	0.0000	0.0000	2,827.5600	2.8276	100.000	0	0	0
2017-08-08	R209	02/11/2017	9.53	Call	Bond Future	1,599.7500	1.5997	1,563.3400	1.5633	(2.276)	0	0	0
2017-08-08	R209	02/11/2017	9.58	Call	Bond Future	0.0000	0.0000	1,718.7500	1.7188	100.000	0	0	0
2017-08-08	R209	02/11/2017	9.58	Put	Bond Future	0.0000	0.0000	1,973.2900	1.9733	100.000	0	0	0
2017-08-08	R209	02/11/2017	9.33	Put	Bond Future	0.0000	0.0000	2,984.9400	2.9849	100.000	0	0	0
2017-08-08	R209	02/11/2017	9.33	Call	Bond Future	0.0000	0.0000	1,029.5700	1.0296	100.000	0	0	0
2017-08-08	R209	01/02/2018	10.10	Call	Bond Future	0.0000	0.0000	4,187.3000	4.1873	100.000	0	0	0
2017-08-08	R209	01/02/2018	9.73	Call	Bond Future	2,810.5800	2.8106	2,772.9600	2.7730	(1.339)	0	0	0
2017-08-08	R209	01/02/2018	9.71	Put	Bond Future	2,470.8100	2.4708	2,489.7000	2.4897	0.765	0	0	0
2017-08-08	R209	01/02/2018	9.72	Call	Bond Future	2,776.3800	2.7764	2,738.9800	2.7390	(1.347)	0	0	0
2017-08-08	R209	01/02/2018			Bond Future	9.6686	73.2154	9.6772	73.1593	0.088	0.0000	0.0000	0
2017-08-08	R209	01/02/2018	9.73	Put	Bond Future	2,408.2200	2.4082	2,426.6700	2.4267	0.766	0	0	0
2017-08-08	R209	01/02/2018	9.71	Call	Bond Future	2,742.4000	2.7424	2,705.2200	2.7052	(1.356)	0	0	0
2017-08-08	R209	01/02/2018	10.10	Put	Bond Future	0.0000	0.0000	1,485.7200	1.4857	100.000	0	0	3,000
2017-08-08	R209	01/02/2018	9.72	Put	Bond Future	2,439.3600	2.4394	2,458.0300	2.4580	0.765	0	0	0
2017-08-08	R209	01/02/2018	10.00	Call	Bond Future	0.0000	0.0000	3,780.3600	3.7804	100.000	0	0	0
2017-08-08	R209	01/02/2018	10.00	Put	Bond Future	0.0000	0.0000	1,703.5500	1.7035	100.000	0	0	7,500
2017-08-08	R209	03/05/2018	9.85	Put	Bond Future	2,871.8200	2.8718	2,891.1700	2.8912	0.674	0	0	0
2017-08-08	R209	03/05/2018			Bond Future	9.7237	71.4440	9.7326	71.3861	0.091	0.0000	0.0000	0
2017-08-08	R209	03/05/2018	9.85	Call	Bond Future	3,687.7100	3.6877	3,649.2200	3.6492	(1.044)	0	0	0
2017-08-08	R209	03/05/2018	9.86	Call	Bond Future	3,723.0600	3.7231	3,684.4000	3.6844	(1.038)	0	0	0
2017-08-08	R209	03/05/2018	9.86	Put	Bond Future	2,843.1600	2.8432	2,862.3400	2.8623	0.675	0	0	0
2017-08-08	R209	03/05/2018	9.84	Call	Bond Future	3,652.5100	3.6525	3,614.2000	3.6142	(1.049)	0	0	0



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2017-08-08	R209	03/05/2018	9.84	Put	Bond Future	2,900.7200	2.9007	2,920.2500	2.9202	0.673	0	0	0
2017-08-08	R210	03/08/2017			Bond Future	184.7002	184.7002	184.7002	184.7002	0.000	0.0000	0.0000	0
2017-08-08	R210	02/11/2017	192.08	Put	Bond Future	5,838.2400	5.8382	5,861.3100	5.8613	0.395	0	0	0
2017-08-08	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R210	02/11/2017			Bond Future	186.2418	186.2418	186.2187	186.2187	(0.012)	0.0000	0.0000	2,179
2017-08-08	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R210	02/11/2017	192.07	Put	Bond Future	5,828.2400	5.8282	5,851.3100	5.8513	0.396	0	0	0
2017-08-08	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R210	02/11/2017	192.09	Put	Bond Future	5,848.2400	5.8482	5,871.3100	5.8713	0.394	0	0	0
2017-08-08	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R210	01/02/2018			Bond Future	189.7183	189.7183	189.6966	189.6966	(0.011)	0.0000	0.0000	0
2017-08-08	R210	01/02/2018	192.36	Put	Bond Future	2,641.6500	2.6417	2,663.3600	2.6634	0.822	0	0	0
2017-08-08	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R210	01/02/2018	192.38	Put	Bond Future	2,661.6500	2.6617	2,683.3600	2.6834	0.816	0	0	0
2017-08-08	R210	01/02/2018	192.37	Put	Bond Future	2,651.6500	2.6517	2,673.3600	2.6734	0.819	0	0	0
2017-08-08	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R210	03/05/2018	191.44	Put	Bond Future	512.2200	0.5122	534.6300	0.5346	4.375	0	0	0
2017-08-08	R210	03/05/2018			Bond Future	190.9278	190.9278	190.9054	190.9054	(0.012)	0.0000	0.0000	0
2017-08-08	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R210	03/05/2018	191.46	Put	Bond Future	532.2200	0.5322	554.6300	0.5546	4.211	0	0	0
2017-08-08	R210	03/05/2018	191.45	Put	Bond Future	522.2200	0.5222	544.6300	0.5446	4.291	0	0	0
2017-08-08	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R212	03/08/2017			Bond Future	148.1783	148.1783	148.1783	148.1783	0.000	0.0000	0.0000	0
2017-08-08	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R212	02/11/2017			Bond Future	151.2287	151.2287	151.2407	151.2407	0.008	0.0000	0.0000	3,812
2017-08-08	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R212	02/11/2017	152.40	Put	Bond Future	1,171.3400	1.1713	1,159.2900	1.1593	(1.029)	0	0	0
2017-08-08	R212	02/11/2017	152.42	Put	Bond Future	1,191.3400	1.1913	1,179.2900	1.1793	(1.011)	0	0	0
2017-08-08	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R212	02/11/2017	152.41	Put	Bond Future	1,181.3400	1.1813	1,169.2900	1.1693	(1.020)	0	0	0
2017-08-08	R212	01/02/2018	154.71	Put	Bond Future	2,718.2000	2.7182	2,704.4400	2.7044	(0.506)	0	0	0
2017-08-08	R212	01/02/2018			Bond Future	151.9918	151.9918	152.0056	152.0056	0.009	0.0000	0.0000	0
2017-08-08	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R212	01/02/2018	154.70	Put	Bond Future	2,708.2000	2.7082	2,694.4400	2.6944	(0.508)	0	0	0
2017-08-08	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R212	01/02/2018	154.69	Put	Bond Future	2,698.2000	2.6982	2,684.4400	2.6844	(0.510)	0	0	0
2017-08-08	R212	03/05/2018	154.30	Call	Bond Future	622.5700	0.6226	636.3900	0.6364	2.220	0	0	0
2017-08-08	R212	03/05/2018			Bond Future	154.9226	154.9226	154.9364	154.9364	0.009	0.0000	0.0000	0
2017-08-08	R212	03/05/2018	154.28	Call	Bond Future	642.5700	0.6426	656.3900	0.6564	2.151	0	0	0
2017-08-08	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-08	R212	03/05/2018	154.29	Call	Bond Future	632.5700	0.6326	646.3900	0.6464	2.185	0	0	0
2017-08-08	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-08	R213	03/08/2017			Bond Future	9.2500	85.8650	9.2500	85.8650	0.000	0.0000	0.0000	0
2017-08-08	R213	02/11/2017	9.36	Put	Bond Future	1,463.1800	1.4632	1,507.0000	1.5070	2.995	0	0	0
2017-08-08	R213	02/11/2017			Bond Future	9.2542	84.2428	9.2730	84.1180	0.203	0.0000	0.0000	62,970
2017-08-08	R213	02/11/2017	9.35	Call	Bond Future	2,125.4000	2.1254	2,045.1000	2.0451	(3.778)	0	0	0
2017-08-08	R213	02/11/2017	9.35	Put	Bond Future	1,491.6000	1.4916	1,536.1200	1.5361	2.985	0	0	0
2017-08-08	R213	02/11/2017	9.36	Call	Bond Future	2,162.7800	2.1628	2,081.7800	2.0818	(3.745)	0	0	0
2017-08-08	R213	02/11/2017	9.34	Call	Bond Future	2,088.3600	2.0884	2,008.7700	2.0088	(3.811)	0	0	0
2017-08-08	R213	02/11/2017	9.34	Put	Bond Future	1,520.4300	1.5204	1,565.6600	1.5657	2.975	0	0	0
2017-08-08	R213	01/02/2018	9.42	Call	Bond Future	2,891.6800	2.8917	2,814.5100	2.8145	(2.669)	0	0	0
2017-08-08	R213	01/02/2018	9.41	Put	Bond Future	2,229.4500	2.2294	2,279.2700	2.2793	2.235	0	0	0
2017-08-08	R213	01/02/2018			Bond Future	9.3140	85.7874	9.3333	85.6609	0.207	0.0000	0.0000	0
2017-08-08	R213	01/02/2018	9.43	Call	Bond Future	2,927.9400	2.9279	2,850.2700	2.8503	(2.653)	0	0	0
2017-08-08	R213	01/02/2018	9.43	Put	Bond Future	2,172.1200	2.1721	2,220.9300	2.2209	2.247	0	0	0
2017-08-08	R213	01/02/2018	9.42	Put	Bond Future	2,200.6400	2.2006	2,249.9500	2.2500	2.241	0	0	0
2017-08-08	R213	01/02/2018	9.41	Call	Bond Future	2,855.6300	2.8556	2,778.9700	2.7790	(2.685)	0	0	0
2017-08-08	R213	03/05/2018	9.57	Put	Bond Future	2,558.3700	2.5584	2,606.9400	2.6069	1.898	0	0	0
2017-08-08	R213	03/05/2018	9.56	Call	Bond Future	3,828.4400	3.8284	3,747.6400	3.7476	(2.111)	0	0	0
2017-08-08	R213	03/05/2018			Bond Future	9.3658	83.8524	9.3859	83.7226	0.214	0.0000	0.0000	0
2017-08-08	R213	03/05/2018	9.57	Call	Bond Future	3,865.1900	3.8652	3,784.0000	3.7840	(2.101)	0	0	0
2017-08-08	R213	03/05/2018	9.56	Put	Bond Future	2,584.9500	2.5850	2,633.9100	2.6339	1.894	0	0	0
2017-08-08	R213	03/05/2018	9.58	Call	Bond Future	3,902.1000	3.9021	3,820.5100	3.8205	(2.091)	0	0	0
2017-08-08	R213	03/05/2018	9.58	Put	Bond Future	2,532.0300	2.5320	2,580.2000	2.5802	1.902	0	0	0
2017-08-08	R214	03/08/2017			Bond Future	9.7800	72.8328	9.7800	72.8328	0.000	0.0000	0.0000	0
2017-08-08	R214	02/11/2017	9.60	Call	Bond Future	1,353.8100	1.3538	1,306.0400	1.3060	(3.529)	0	0	0
2017-08-08	R214	02/11/2017			Bond Future	9.7925	71.2005	9.8059	71.1084	0.137	0.0000	0.0000	44,022
2017-08-08	R214	02/11/2017	9.60	Put	Bond Future	2,693.5500	2.6936	2,737.9500	2.7380	1.648	0	0	0
2017-08-08	R214	02/11/2017	9.58	Call	Bond Future	1,299.3000	1.2993	1,252.6500	1.2527	(3.590)	0	0	0
2017-08-08	R214	02/11/2017	9.58	Put	Bond Future	2,780.6500	2.7806	2,826.1700	2.8262	1.637	0	0	0
2017-08-08	R214	02/11/2017	9.59	Put	Bond Future	2,736.8700	2.7369	2,781.8300	2.7818	1.643	0	0	0
2017-08-08	R214	02/11/2017	9.59	Call	Bond Future	1,326.3800	1.3264	1,279.1700	1.2792	(3.559)	0	0	0
2017-08-08	R214	01/02/2018	9.84	Call	Bond Future	2,712.8900	2.7129	2,657.5300	2.6575	(2.041)	0	0	0
2017-08-08	R214	01/02/2018			Bond Future	9.8550	72.5060	9.8688	72.4127	0.140	0.0000	0.0000	0
2017-08-08	R214	01/02/2018	9.82	Call	Bond Future	2,644.7100	2.6447	2,590.0900	2.5901	(2.065)	0	0	0
2017-08-08	R214	01/02/2018	9.82	Put	Bond Future	2,882.9200	2.8829	2,921.5500	2.9215	1.340	0	0	0
2017-08-08	R214	01/02/2018	9.84	Put	Bond Future	2,814.9700	2.8150	2,852.8600	2.8529	1.346	0	0	0
2017-08-08	R214	01/02/2018	9.83	Call	Bond Future	2,678.6900	2.6787	2,623.7000	2.6237	(2.053)	0	0	0
2017-08-08	R214	01/02/2018	9.83	Put	Bond Future	2,848.7800	2.8488	2,887.0400	2.8870	1.343	0	0	0
2017-08-08	R214	03/05/2018	9.99	Put	Bond Future	3,152.7000	3.1527	3,189.8000	3.1898	1.177	0	0	0
2017-08-08	R214	03/05/2018			Bond Future	9.9106	70.5745	9.9249	70.4787	0.144	0.0000	0.0000	0
2017-08-08	R214	03/05/2018	9.98	Call	Bond Future	3,647.7800	3.6478	3,589.3900	3.5894	(1.601)	0	0	0
2017-08-08	R214	03/05/2018	9.98	Put	Bond Future	3,184.5200	3.1845	3,221.9100	3.2219	1.174	0	0	0
2017-08-08	R214	03/05/2018	9.99	Call	Bond Future	3,682.3200	3.6823	3,623.6400	3.6236	(1.594)	0	0	0
2017-08-08	R214	03/05/2018	9.97	Call	Bond Future	3,613.3800	3.6134	3,555.2900	3.5553	(1.608)	0	0	0
2017-08-08	R214	03/05/2018	9.97	Put	Bond Future	3,216.5900	3.2166	3,254.2800	3.2543	1.172	0	0	0
2017-08-08	R248	03/08/2017			Bond Future	9.8500	93.2402	9.8500	93.2402	0.000	0.0000	0.0000	0
2017-08-08	R248	02/11/2017	9.65	Call	Bond Future	1,718.5600	1.7186	1,658.8900	1.6589	(3.472)	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
2017-08-08	R248	02/11/2017	9.66	Put	Bond Future	3,562.1600	3.5622	3,617.8800	3.6179	1.564	0	0	0
2017-08-08	R248	02/11/2017			Bond Future	9.8646	90.9299	9.8780	90.8138	0.136	0.0000	0.0000	75,988
2017-08-08	R248	02/11/2017	9.65	Put	Bond Future	3,617.6100	3.6176	3,674.0200	3.6740	1.559	0	0	0
2017-08-08	R248	02/11/2017	9.66	Call	Bond Future	1,753.1700	1.7532	1,692.8100	1.6928	(3.443)	0	0	0
2017-08-08	R248	02/11/2017	9.64	Call	Bond Future	1,684.3600	1.6844	1,625.3900	1.6254	(3.501)	0	0	0
2017-08-08	R248	02/11/2017	9.64	Put	Bond Future	3,673.6300	3.6736	3,730.7400	3.7307	1.555	0	0	0
2017-08-08	R248	01/02/2018	9.90	Put	Bond Future	3,715.5600	3.7156	3,763.6300	3.7636	1.294	0	0	0
2017-08-08	R248	01/02/2018	9.89	Call	Bond Future	3,418.9300	3.4189	3,349.9000	3.3499	(2.019)	0	0	0
2017-08-08	R248	01/02/2018			Bond Future	9.9296	92.5971	9.9433	92.4796	0.138	0.0000	0.0000	170
2017-08-08	R248	01/02/2018	9.90	Call	Bond Future	3,460.8200	3.4608	3,391.3400	3.3913	(2.008)	0	0	0
2017-08-08	R248	01/02/2018	9.89	Put	Bond Future	3,759.9700	3.7600	3,808.4900	3.8085	1.290	0	0	0
2017-08-08	R248	01/02/2018	9.91	Call	Bond Future	3,502.9600	3.5030	3,433.0300	3.4330	(1.996)	0	0	0
2017-08-08	R248	01/02/2018	9.91	Put	Bond Future	3,671.5600	3.6716	3,719.1800	3.7192	1.297	0	0	0
2017-08-08	R248	03/05/2018	10.06	Call	Bond Future	4,778.6300	4.7786	4,704.5900	4.7046	(1.549)	0	0	0
2017-08-08	R248	03/05/2018	10.05	Put	Bond Future	4,207.1200	4.2071	4,254.2200	4.2542	1.120	0	0	0
2017-08-08	R248	03/05/2018			Bond Future	9.9875	89.9028	10.0018	89.7820	0.143	0.0000	0.0000	0
2017-08-08	R248	03/05/2018	10.07	Call	Bond Future	4,823.1200	4.8231	4,748.7200	4.7487	(1.543)	0	0	0
2017-08-08	R248	03/05/2018	10.07	Put	Bond Future	4,128.2600	4.1283	4,174.6500	4.1746	1.124	0	0	0
2017-08-08	R248	03/05/2018	10.06	Put	Bond Future	4,167.5300	4.1675	4,214.2800	4.2143	1.122	0	0	0
2017-08-08	R248	03/05/2018	10.05	Call	Bond Future	4,734.3200	4.7343	4,660.6300	4.6606	(1.557)	0	0	0

**Total**

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