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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/08/2017 TO 15/08/2017

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
2017-08-15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	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
2017-08-15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2025	02/11/2017			Bond Future	130.0327	130.0327	130.0269	130.0269	(0.004)	0.0000	0.0000	2,291
2017-08-15	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2025	02/11/2017	132.96	Put	Bond Future	2,927.3000	2.9273	2,933.0800	2.9331	0.197	0	0	0
2017-08-15	2025	02/11/2017	132.98	Put	Bond Future	2,947.3000	2.9473	2,953.0800	2.9531	0.196	0	0	0
2017-08-15	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2025	02/11/2017	132.97	Put	Bond Future	2,937.3000	2.9373	2,943.0800	2.9431	0.197	0	0	0
2017-08-15	2025	01/02/2018	133.89	Put	Bond Future	2,779.1000	2.7791	2,784.1900	2.7842	0.183	0	0	0
2017-08-15	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2025	01/02/2018			Bond Future	131.1109	131.1109	131.1058	131.1058	(0.004)	0.0000	0.0000	0
2017-08-15	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2025	01/02/2018	133.88	Put	Bond Future	2,769.1000	2.7691	2,774.1900	2.7742	0.184	0	0	0
2017-08-15	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2025	01/02/2018	133.90	Put	Bond Future	2,789.1000	2.7891	2,794.1900	2.7942	0.182	0	0	0
2017-08-15	2025	03/05/2018	133.21	Call	Bond Future	422.4800	0.4225	417.3300	0.4173	(1.219)	0	0	0
2017-08-15	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2025	03/05/2018			Bond Future	133.6325	133.6325	133.6273	133.6273	(0.004)	0.0000	0.0000	0
2017-08-15	2025	03/05/2018	133.22	Call	Bond Future	412.4800	0.4125	407.3300	0.4073	(1.249)	0	0	0
2017-08-15	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2025	03/05/2018	133.20	Call	Bond Future	432.4800	0.4325	427.3300	0.4273	(1.191)	0	0	0
2017-08-15	2029	02/11/2017			Bond Future	100.2418	100.2418	100.2375	100.2375	(0.004)	0.0000	0.0000	1,370
2017-08-15	2029	01/02/2018			Bond Future	102.1152	102.1152	102.1115	102.1115	(0.004)	0.0000	0.0000	0
2017-08-15	2029	03/05/2018			Bond Future	103.0512	103.0512	103.0473	103.0473	(0.004)	0.0000	0.0000	0
2017-08-15	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2030	02/11/2017	9.34	Call	Bond Future	1,021.9900	1.0220	1,061.1000	1.0611	3.827	0	0	0
2017-08-15	2030	02/11/2017			Bond Future	9.1891	93.5021	9.1833	93.5412	(0.062)	0.0000	0.0000	55,251
2017-08-15	2030	02/11/2017	9.35	Call	Bond Future	1,089.1500	1.0892	1,128.2600	1.1283	3.591	0	0	0
2017-08-15	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2030	02/11/2017	9.36	Call	Bond Future	1,156.2300	1.1562	1,195.3400	1.1953	3.383	0	0	0
2017-08-15	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2030	01/02/2018			Bond Future	9.2464	91.2129	9.2404	91.2532	(0.065)	0.0000	0.0000	0
2017-08-15	2030	01/02/2018	9.38	Call	Bond Future	890.6600	0.8907	930.9500	0.9309	4.524	0	0	0
2017-08-15	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2030	01/02/2018	9.39	Call	Bond Future	956.8600	0.9569	997.1500	0.9972	4.211	0	0	0
2017-08-15	2030	01/02/2018	9.37	Call	Bond Future	824.4000	0.8244	864.6900	0.8647	4.887	0	0	0
2017-08-15	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-08-15	2030	03/05/2018	9.51	Call	Bond Future	1,344.6800	1.3447	1,385.0400	1.3850	3.001	0	0	0
2017-08-15	2030	03/05/2018			Bond Future	9.3043	92.9256	9.2982	92.9660	(0.066)	0.0000	0.0000	0
2017-08-15	2030	03/05/2018	9.49	Call	Bond Future	1,215.1100	1.2151	1,255.4700	1.2555	3.322	0	0	0
2017-08-15	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2030	03/05/2018	9.50	Call	Bond Future	1,279.9300	1.2799	1,320.2900	1.3203	3.153	0	0	0
2017-08-15	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2032	02/11/2017	9.49	Put	Bond Future	1,679.2200	1.6792	1,648.3800	1.6484	(1.837)	0	0	0
2017-08-15	2032	02/11/2017	9.48	Call	Bond Future	2,039.8000	2.0398	2,050.8600	2.0509	0.542	0	0	0
2017-08-15	2032	02/11/2017			Bond Future	9.4349	91.6177	9.4291	91.6599	(0.061)	0.0000	0.0000	32,123
2017-08-15	2032	02/11/2017	9.49	Call	Bond Future	2,078.2700	2.0783	2,089.6100	2.0896	0.546	0	0	0
2017-08-15	2032	02/11/2017	9.48	Put	Bond Future	1,713.0200	1.7130	1,681.9000	1.6819	(1.817)	0	0	0
2017-08-15	2032	02/11/2017	9.50	Call	Bond Future	2,117.1500	2.1172	2,128.7600	2.1288	0.548	0	0	0
2017-08-15	2032	02/11/2017	9.50	Put	Bond Future	1,645.9000	1.6459	1,615.3300	1.6153	(1.857)	0	0	0
2017-08-15	2032	01/02/2018	9.20	Call	Bond Future	1,807.1400	1.8071	1,816.4300	1.8164	0.514	0	0	7,500
2017-08-15	2032	01/02/2018	9.45	Put	Bond Future	2,939.3100	2.9393	2,909.3800	2.9094	(1.018)	0	0	0
2017-08-15	2032	01/02/2018	9.40	Put	Bond Future	3,130.0300	3.1300	3,099.2300	3.0992	(0.984)	0	0	0
2017-08-15	2032	01/02/2018	9.56	Call	Bond Future	2,995.1900	2.9952	3,010.5700	3.0106	0.513	0	0	0
2017-08-15	2032	01/02/2018	9.55	Put	Bond Future	2,587.3500	2.5874	2,559.2000	2.5592	(1.088)	0	0	0
2017-08-15	2032	01/02/2018			Bond Future	9.4983	93.2986	9.4922	93.3419	(0.064)	0.0000	0.0000	0
2017-08-15	2032	01/02/2018	9.30	Put	Bond Future	3,537.4800	3.5375	3,505.0000	3.5050	(0.918)	0	0	0
2017-08-15	2032	01/02/2018	9.30	Call	Bond Future	2,101.2900	2.1013	2,112.1600	2.1122	0.517	0	0	7,800
2017-08-15	2032	01/02/2018	9.57	Call	Bond Future	3,033.6500	3.0337	3,049.2100	3.0492	0.513	0	0	0
2017-08-15	2032	01/02/2018	9.57	Put	Bond Future	2,521.7500	2.5218	2,493.9600	2.4940	(1.102)	0	0	0
2017-08-15	2032	01/02/2018	9.20	Put	Bond Future	3,980.1000	3.9801	3,946.0400	3.9460	(0.856)	0	0	0
2017-08-15	2032	01/02/2018	9.45	Call	Bond Future	2,592.7300	2.5927	2,606.1500	2.6062	0.518	0	0	750
2017-08-15	2032	01/02/2018	9.40	Call	Bond Future	2,422.3000	2.4223	2,434.8500	2.4349	0.518	0	0	6,800
2017-08-15	2032	01/02/2018	9.56	Put	Bond Future	2,554.3900	2.5544	2,526.4200	2.5264	(1.095)	0	0	0
2017-08-15	2032	01/02/2018	9.55	Call	Bond Future	2,956.9700	2.9570	2,972.1700	2.9722	0.514	0	0	0
2017-08-15	2032	03/05/2018	9.70	Call	Bond Future	3,930.9000	3.9309	3,949.1300	3.9491	0.464	0	0	0
2017-08-15	2032	03/05/2018	9.71	Put	Bond Future	2,907.8500	2.9079	2,882.5800	2.8826	(0.869)	0	0	0
2017-08-15	2032	03/05/2018			Bond Future	9.5583	90.8931	9.5521	90.9367	(0.065)	0.0000	0.0000	0
2017-08-15	2032	03/05/2018	9.70	Put	Bond Future	2,938.1400	2.9381	2,912.7300	2.9127	(0.865)	0	0	0
2017-08-15	2032	03/05/2018	9.71	Call	Bond Future	3,970.0700	3.9701	3,988.4400	3.9884	0.463	0	0	0
2017-08-15	2032	03/05/2018	9.72	Call	Bond Future	4,009.4200	4.0094	4,027.9400	4.0279	0.462	0	0	0
2017-08-15	2032	03/05/2018	9.72	Put	Bond Future	2,877.8100	2.8778	2,852.6900	2.8527	(0.873)	0	0	0
2017-08-15	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2033	02/11/2017	110.07	Put	Bond Future	5,649.2400	5.6492	5,653.7300	5.6537	0.079	0	0	0
2017-08-15	2033	02/11/2017			Bond Future	104.4208	104.4208	104.4163	104.4163	(0.004)	0.0000	0.0000	5,174
2017-08-15	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2033	02/11/2017	110.09	Put	Bond Future	5,669.2400	5.6692	5,673.7300	5.6737	0.079	0	0	0
2017-08-15	2033	02/11/2017	110.08	Put	Bond Future	5,659.2400	5.6592	5,663.7300	5.6637	0.079	0	0	0
2017-08-15	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2033	01/02/2018			Bond Future	106.3721	106.3721	106.3683	106.3683	(0.004)	0.0000	0.0000	0
2017-08-15	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-08-15	2033	01/02/2018	109.64	Put	Bond Future	3,267.8600	3.2679	3,271.6800	3.2717	0.117	0	0	0
2017-08-15	2033	01/02/2018	109.66	Put	Bond Future	3,287.8600	3.2879	3,291.6800	3.2917	0.116	0	0	0
2017-08-15	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2033	01/02/2018	109.65	Put	Bond Future	3,277.8600	3.2779	3,281.6800	3.2817	0.117	0	0	0
2017-08-15	2033	03/05/2018	107.71	Put	Bond Future	390.4900	0.3905	394.4400	0.3944	1.012	0	0	0
2017-08-15	2033	03/05/2018			Bond Future	107.3195	107.3195	107.3156	107.3156	(0.004)	0.0000	0.0000	0
2017-08-15	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2033	03/05/2018	107.70	Put	Bond Future	380.4900	0.3805	384.4400	0.3844	1.038	0	0	0
2017-08-15	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2033	03/05/2018	107.69	Put	Bond Future	370.4900	0.3705	374.4400	0.3744	1.066	0	0	0
2017-08-15	2037	02/11/2017	9.67	Put	Bond Future	2,560.0500	2.5600	2,500.0500	2.5000	(2.344)	0	0	0
2017-08-15	2037	02/11/2017			Bond Future	9.7656	91.3732	9.7547	91.4592	(0.112)	0.0000	0.0000	58,927
2017-08-15	2037	02/11/2017	9.66	Call	Bond Future	1,767.4900	1.7675	1,793.1000	1.7931	1.449	0	0	0
2017-08-15	2037	02/11/2017	9.66	Put	Bond Future	2,604.7000	2.6047	2,544.2200	2.5442	(2.322)	0	0	0
2017-08-15	2037	02/11/2017	9.67	Call	Bond Future	1,802.6400	1.8026	1,828.7300	1.8287	1.447	0	0	0
2017-08-15	2037	02/11/2017	9.65	Call	Bond Future	1,732.7500	1.7328	1,757.8900	1.7579	1.451	0	0	0
2017-08-15	2037	02/11/2017	9.65	Put	Bond Future	2,649.8800	2.6499	2,588.9300	2.5889	(2.300)	0	0	0
2017-08-15	2037	01/02/2018	9.82	Put	Bond Future	3,129.7500	3.1298	3,078.0300	3.0780	(1.653)	0	0	0
2017-08-15	2037	01/02/2018			Bond Future	9.8302	88.7946	9.8189	88.8827	(0.115)	0.0000	0.0000	160
2017-08-15	2037	01/02/2018	9.82	Call	Bond Future	3,050.3600	3.0504	3,086.7400	3.0867	1.193	0	0	0
2017-08-15	2037	01/02/2018	9.81	Put	Bond Future	3,168.3300	3.1683	3,116.2500	3.1163	(1.644)	0	0	0
2017-08-15	2037	01/02/2018	9.83	Call	Bond Future	3,089.9000	3.0899	3,126.6300	3.1266	1.189	0	0	0
2017-08-15	2037	01/02/2018	9.83	Put	Bond Future	3,091.5400	3.0915	3,040.1700	3.0402	(1.662)	0	0	0
2017-08-15	2037	01/02/2018	9.81	Call	Bond Future	3,011.0800	3.0111	3,047.1000	3.0471	1.196	0	0	0
2017-08-15	2037	03/05/2018	9.99	Call	Bond Future	4,278.9400	4.2789	4,320.7900	4.3208	0.978	0	0	0
2017-08-15	2037	03/05/2018	9.97	Put	Bond Future	3,627.7600	3.6278	3,579.8900	3.5799	(1.320)	0	0	0
2017-08-15	2037	03/05/2018			Bond Future	9.8952	90.4618	9.8836	90.5510	(0.117)	0.0000	0.0000	0
2017-08-15	2037	03/05/2018	9.99	Put	Bond Future	3,555.9400	3.5559	3,508.6200	3.5086	(1.331)	0	0	0
2017-08-15	2037	03/05/2018	9.97	Call	Bond Future	4,199.0300	4.1990	4,240.3300	4.2403	0.984	0	0	0
2017-08-15	2037	03/05/2018	9.98	Put	Bond Future	3,591.8500	3.5919	3,544.2600	3.5443	(1.325)	0	0	0
2017-08-15	2037	03/05/2018	9.98	Call	Bond Future	4,239.0400	4.2390	4,280.6200	4.2806	0.981	0	0	0
2017-08-15	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2038	02/11/2017			Bond Future	131.2142	131.2142	131.2081	131.2081	(0.005)	0.0000	0.0000	19,516
2017-08-15	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2038	02/11/2017	136.82	Put	Bond Future	5,605.7900	5.6058	5,611.8700	5.6119	0.108	0	0	0
2017-08-15	2038	02/11/2017	136.80	Put	Bond Future	5,585.7900	5.5858	5,591.8700	5.5919	0.109	0	0	0
2017-08-15	2038	02/11/2017	136.81	Put	Bond Future	5,595.7900	5.5958	5,601.8700	5.6019	0.109	0	0	0
2017-08-15	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2038	01/02/2018	136.95	Put	Bond Future	4,804.5300	4.8045	4,809.8000	4.8098	0.110	0	0	0
2017-08-15	2038	01/02/2018			Bond Future	132.1455	132.1455	132.1402	132.1402	(0.004)	0.0000	0.0000	0
2017-08-15	2038	01/02/2018	136.94	Put	Bond Future	4,794.5300	4.7945	4,799.8000	4.7998	0.110	0	0	0
2017-08-15	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2038	01/02/2018	136.93	Put	Bond Future	4,784.5300	4.7845	4,789.8000	4.7898	0.110	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
2017-08-15	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2038	03/05/2018	132.27	Call	Bond Future	2,417.0800	2.4171	2,411.5800	2.4116	(0.228)	0	0	0
2017-08-15	2038	03/05/2018			Bond Future	134.6871	134.6871	134.6816	134.6816	(0.004)	0.0000	0.0000	0
2017-08-15	2038	03/05/2018	132.28	Call	Bond Future	2,407.0800	2.4071	2,401.5800	2.4016	(0.228)	0	0	0
2017-08-15	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2038	03/05/2018	132.29	Call	Bond Future	2,397.0800	2.3971	2,391.5800	2.3916	(0.229)	0	0	0
2017-08-15	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2040	02/11/2017	9.67	Put	Bond Future	3,374.9600	3.3750	3,305.3600	3.3054	(2.062)	0	0	0
2017-08-15	2040	02/11/2017			Bond Future	9.8819	94.5154	9.8709	94.6070	(0.111)	0.0000	0.0000	15,669
2017-08-15	2040	02/11/2017	9.66	Call	Bond Future	1,542.7700	1.5428	1,564.3300	1.5643	1.397	0	0	0
2017-08-15	2040	02/11/2017	9.66	Put	Bond Future	3,428.8300	3.4288	3,358.7700	3.3588	(2.043)	0	0	0
2017-08-15	2040	02/11/2017	9.67	Call	Bond Future	1,575.2400	1.5752	1,597.2600	1.5973	1.398	0	0	0
2017-08-15	2040	02/11/2017	9.65	Call	Bond Future	1,510.5500	1.5106	1,531.6700	1.5317	1.398	0	0	0
2017-08-15	2040	02/11/2017	9.65	Put	Bond Future	3,483.0800	3.4831	3,412.5800	3.4126	(2.024)	0	0	0
2017-08-15	2040	01/02/2018	9.89	Call	Bond Future	3,096.7400	3.0967	3,133.6500	3.1337	1.192	0	0	0
2017-08-15	2040	01/02/2018			Bond Future	9.9479	91.7442	9.9366	91.8380	(0.114)	0.0000	0.0000	0
2017-08-15	2040	01/02/2018	9.87	Call	Bond Future	3,018.1000	3.0181	3,054.2700	3.0543	1.198	0	0	0
2017-08-15	2040	01/02/2018	9.87	Put	Bond Future	3,665.2600	3.6653	3,607.6600	3.6077	(1.572)	0	0	0
2017-08-15	2040	01/02/2018	9.88	Put	Bond Future	3,621.1300	3.6211	3,563.9000	3.5639	(1.580)	0	0	0
2017-08-15	2040	01/02/2018	9.89	Put	Bond Future	3,577.1500	3.5771	3,520.2900	3.5203	(1.590)	0	0	0
2017-08-15	2040	01/02/2018	9.88	Call	Bond Future	3,057.4100	3.0574	3,093.9500	3.0939	1.195	0	0	0
2017-08-15	2040	03/05/2018	10.08	Put	Bond Future	4,014.3600	4.0144	3,963.0100	3.9630	(1.279)	0	0	0
2017-08-15	2040	03/05/2018			Bond Future	10.0143	93.4669	10.0027	93.5617	(0.116)	0.0000	0.0000	0
2017-08-15	2040	03/05/2018	10.07	Call	Bond Future	4,504.7500	4.5048	4,547.9500	4.5480	0.959	0	0	0
2017-08-15	2040	03/05/2018	10.07	Put	Bond Future	4,052.6400	4.0526	4,001.0000	4.0010	(1.274)	0	0	0
2017-08-15	2040	03/05/2018	10.08	Call	Bond Future	4,547.3000	4.5473	4,590.7900	4.5908	0.956	0	0	0
2017-08-15	2040	03/05/2018	10.06	Call	Bond Future	4,462.0700	4.4621	4,504.9800	4.5050	0.962	0	0	0
2017-08-15	2040	03/05/2018	10.06	Put	Bond Future	4,090.9000	4.0909	4,038.9700	4.0390	(1.269)	0	0	0
2017-08-15	2044	02/11/2017	9.68	Call	Bond Future	1,546.8300	1.5468	1,568.1300	1.5681	1.377	0	0	0
2017-08-15	2044	02/11/2017			Bond Future	9.9103	91.5458	9.8993	91.6380	(0.110)	0.0000	0.0000	20,734
2017-08-15	2044	02/11/2017	9.66	Call	Bond Future	1,482.7800	1.4828	1,503.2000	1.5032	1.377	0	0	0
2017-08-15	2044	02/11/2017	9.66	Put	Bond Future	3,638.1000	3.6381	3,566.2900	3.5663	(1.974)	0	0	0
2017-08-15	2044	02/11/2017	9.68	Put	Bond Future	3,526.6700	3.5267	3,455.7400	3.4557	(2.011)	0	0	0
2017-08-15	2044	02/11/2017	9.67	Call	Bond Future	1,514.5900	1.5146	1,535.4500	1.5354	1.377	0	0	0
2017-08-15	2044	02/11/2017	9.67	Put	Bond Future	3,582.1000	3.5821	3,510.7300	3.5107	(1.992)	0	0	0
2017-08-15	2044	01/02/2018	9.90	Put	Bond Future	3,704.6400	3.7046	3,646.7600	3.6468	(1.562)	0	0	0
2017-08-15	2044	01/02/2018	9.89	Call	Bond Future	3,041.6000	3.0416	3,077.8000	3.0778	1.190	0	0	0
2017-08-15	2044	01/02/2018			Bond Future	9.9744	88.8452	9.9630	88.9397	(0.113)	0.0000	0.0000	0
2017-08-15	2044	01/02/2018	9.90	Call	Bond Future	3,081.0400	3.0810	3,117.6100	3.1176	1.187	0	0	0
2017-08-15	2044	01/02/2018	9.89	Put	Bond Future	3,749.6400	3.7496	3,691.3900	3.6914	(1.553)	0	0	0
2017-08-15	2044	01/02/2018	9.91	Call	Bond Future	3,120.7400	3.1207	3,157.6900	3.1577	1.184	0	0	0
2017-08-15	2044	01/02/2018	9.91	Put	Bond Future	3,660.0500	3.6600	3,602.5500	3.6025	(1.571)	0	0	0
2017-08-15	2044	03/05/2018	10.10	Call	Bond Future	4,601.5700	4.6016	4,645.2600	4.6453	0.949	0	0	0
2017-08-15	2044	03/05/2018	10.09	Put	Bond Future	4,137.1900	4.1372	4,085.0800	4.0851	(1.260)	0	0	0
2017-08-15	2044	03/05/2018			Bond Future	10.0387	90.5135	10.0271	90.6090	(0.115)	0.0000	0.0000	0
2017-08-15	2044	03/05/2018	10.11	Call	Bond Future	4,644.7400	4.6447	4,688.7100	4.6887	0.947	0	0	0

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2017-08-15	2044	03/05/2018	10.11	Put	Bond Future	4,060.1400	4.0601	4,008.6000	4.0086	(1.269)	0	0	0
2017-08-15	2044	03/05/2018	10.10	Put	Bond Future	4,098.5100	4.0985	4,046.6900	4.0467	(1.264)	0	0	0
2017-08-15	2044	03/05/2018	10.09	Call	Bond Future	4,558.5900	4.5586	4,601.9900	4.6020	0.952	0	0	0
2017-08-15	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2046	02/11/2017	136.30	Put	Bond Future	10,592.0000	10.5920	10,597.5700	10.5976	0.053	0	0	0
2017-08-15	2046	02/11/2017			Bond Future	125.7080	125.7080	125.7024	125.7024	(0.004)	0.0000	0.0000	21,292
2017-08-15	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2046	02/11/2017	136.32	Put	Bond Future	10,612.0000	10.6120	10,617.5700	10.6176	0.052	0	0	0
2017-08-15	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2046	02/11/2017	136.31	Put	Bond Future	10,602.0000	10.6020	10,607.5700	10.6076	0.053	0	0	0
2017-08-15	2046	01/02/2018	132.92	Put	Bond Future	4,862.8000	4.8628	4,867.6500	4.8676	0.100	0	0	0
2017-08-15	2046	01/02/2018			Bond Future	128.0572	128.0572	128.0524	128.0524	(0.004)	0.0000	0.0000	0
2017-08-15	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2046	01/02/2018	132.91	Put	Bond Future	4,852.8000	4.8528	4,857.6500	4.8576	0.100	0	0	0
2017-08-15	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2046	01/02/2018	132.90	Put	Bond Future	4,842.8000	4.8428	4,847.6500	4.8476	0.100	0	0	0
2017-08-15	2046	03/05/2018	127.95	Call	Bond Future	954.7000	0.9547	949.8300	0.9498	(0.510)	0	0	0
2017-08-15	2046	03/05/2018			Bond Future	128.9047	128.9047	128.8998	128.8998	(0.004)	0.0000	0.0000	0
2017-08-15	2046	03/05/2018	127.93	Call	Bond Future	974.7000	0.9747	969.8300	0.9698	(0.500)	0	0	0
2017-08-15	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2046	03/05/2018	127.94	Call	Bond Future	964.7000	0.9647	959.8300	0.9598	(0.505)	0	0	0
2017-08-15	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2050	02/11/2017	144.66	Put	Bond Future	11,234.0900	11.2341	11,239.7100	11.2397	0.050	0	0	0
2017-08-15	2050	02/11/2017	144.67	Put	Bond Future	11,244.0900	11.2441	11,249.7100	11.2497	0.050	0	0	0
2017-08-15	2050	02/11/2017			Bond Future	133.4259	133.4259	133.4203	133.4203	(0.004)	0.0000	0.0000	21,965
2017-08-15	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2050	02/11/2017	144.65	Put	Bond Future	11,224.0900	11.2241	11,229.7100	11.2297	0.050	0	0	0
2017-08-15	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2050	01/02/2018	140.23	Put	Bond Future	6,001.6200	6.0016	6,006.6900	6.0067	0.084	0	0	0
2017-08-15	2050	01/02/2018			Bond Future	134.2284	134.2284	134.2233	134.2233	(0.004)	0.0000	0.0000	0
2017-08-15	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2050	01/02/2018	140.25	Put	Bond Future	6,021.6200	6.0216	6,026.6900	6.0267	0.084	0	0	0
2017-08-15	2050	01/02/2018	140.24	Put	Bond Future	6,011.6200	6.0116	6,016.6900	6.0167	0.084	0	0	0
2017-08-15	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2050	03/05/2018	135.61	Call	Bond Future	1,199.9200	1.1999	1,194.8300	1.1948	(0.424)	0	0	0
2017-08-15	2050	03/05/2018			Bond Future	136.8099	136.8099	136.8048	136.8048	(0.004)	0.0000	0.0000	0
2017-08-15	2050	03/05/2018	135.62	Call	Bond Future	1,189.9200	1.1899	1,184.8300	1.1848	(0.428)	0	0	0
2017-08-15	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	2050	03/05/2018	135.63	Call	Bond Future	1,179.9200	1.1799	1,174.8300	1.1748	(0.431)	0	0	0
2017-08-15	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017-08-15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	AL37	02/11/2017			Index Future	557.6750	557.6750	557.7880	557.7880	0.020	0.0000	0.0000	0
2017-08-15	AL37	01/02/2018			Index Future	567.9090	567.9090	568.0270	568.0270	0.021	0.0000	0.0000	0
2017-08-15	AL37	03/05/2018			Index Future	578.5740	578.5740	578.6900	578.6900	0.020	0.0000	0.0000	0
2017-08-15	AL7T	02/11/2017			Index Future	641.1040	641.1040	641.3160	641.3160	0.033	0.0000	0.0000	0
2017-08-15	AL7T	01/02/2018			Index Future	652.8690	652.8690	653.0890	653.0890	0.034	0.0000	0.0000	0
2017-08-15	AL7T	03/05/2018			Index Future	665.1290	665.1290	665.3480	665.3480	0.033	0.0000	0.0000	0
2017-08-15	ALBI	02/11/2017			Index Future	574.9010	574.9010	575.2620	575.2620	0.063	0.0000	0.0000	616
2017-08-15	ALBI	01/02/2018			Index Future	585.4520	585.4520	585.8220	585.8220	0.063	0.0000	0.0000	0
2017-08-15	ALBI	03/05/2018			Index Future	596.4450	596.4450	596.8190	596.8190	0.063	0.0000	0.0000	0
2017-08-15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017-08-15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-08-15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-15	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	EL28	02/11/2017			Bond Future	127.9616	127.9616	127.9582	127.9582	(0.003)	0.0000	0.0000	0
2017-08-15	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-15	EL28	02/11/2017	133.87	Put	Bond Future	5,908.3900		5.9084	5,911.7600	5.9118	0.057	0	0	0
2017-08-15	EL28	02/11/2017	133.89	Put	Bond Future	5,928.3900		5.9284	5,931.7600	5.9318	0.057	0	0	0
2017-08-15	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	EL28	02/11/2017	133.88	Put	Bond Future	5,918.3900		5.9184	5,921.7600	5.9218	0.057	0	0	0
2017-08-15	EL28	01/02/2018	132.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	EL28	01/02/2018			Bond Future	130.3529		130.3529	130.3503	130.3503	(0.002)	0.0000	0.0000	0
2017-08-15	EL28	01/02/2018	132.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	EL28	01/02/2018	132.29	Put	Bond Future	1,937.1400		1.9371	1,939.6700	1.9397	0.131	0	0	0
2017-08-15	EL28	01/02/2018	132.31	Put	Bond Future	1,957.1400		1.9571	1,959.6700	1.9597	0.129	0	0	0
2017-08-15	EL28	01/02/2018	132.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	EL28	01/02/2018	132.30	Put	Bond Future	1,947.1400		1.9471	1,949.6700	1.9497	0.130	0	0	0
2017-08-15	EL28	03/05/2018	133.20	Put	Bond Future	340.1000		0.3401	342.6900	0.3427	0.762	0	0	0
2017-08-15	EL28	03/05/2018			Bond Future	132.8599		132.8599	132.8573	132.8573	(0.002)	0.0000	0.0000	0
2017-08-15	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	EL28	03/05/2018	133.19	Put	Bond Future	330.1000		0.3301	332.6900	0.3327	0.785	0	0	0
2017-08-15	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	EL28	03/05/2018	133.18	Put	Bond Future	320.1000		0.3201	322.6900	0.3227	0.809	0	0	0
2017-08-15	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	ES33	02/11/2017	10.66	Put	Bond Future	1,397.0900		1.3971	1,328.2200	1.3282	(4.930)	0	0	0
2017-08-15	ES33	02/11/2017			Bond Future	10.8888		75.7504	10.8774	75.8193	(0.105)	0.0000	0.0000	9,466
2017-08-15	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	ES33	02/11/2017	10.68	Put	Bond Future	1,273.4500		1.2734	1,204.5800	1.2046	(5.408)	0	0	0
2017-08-15	ES33	02/11/2017	10.67	Put	Bond Future	1,335.2300		1.3352	1,266.3600	1.2664	(5.158)	0	0	0
2017-08-15	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	ES33	01/02/2018	11.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	ES33	01/02/2018	10.99	Call	Bond Future	0.0000		0.0000	17.1900	0.0172	100.000	0	0	0
2017-08-15	ES33	01/02/2018			Bond Future	10.9990		77.1402	10.9871	77.2107	(0.108)	0.0000	0.0000	0
2017-08-15	ES33	01/02/2018	11.00	Call	Bond Future	5.9200		0.0059	76.4200	0.0764	1190.878	0	0	0
2017-08-15	ES33	01/02/2018	10.99	Put	Bond Future	53.3100		0.0533	0.0000	0.0000	(100.000)	0	0	0
2017-08-15	ES33	01/02/2018	11.01	Call	Bond Future	65.0700		0.0651	135.5700	0.1356	108.345	0	0	0
2017-08-15	ES33	01/02/2018	11.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	ES33	03/05/2018	11.22	Call	Bond Future	668.8400		0.6688	740.1400	0.7401	10.660	0	0	0
2017-08-15	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	ES33	03/05/2018			Bond Future	11.1044		74.7969	11.0922	74.8682	(0.110)	0.0000	0.0000	0
2017-08-15	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	ES33	03/05/2018	11.20	Call	Bond Future	553.7700		0.5538	625.0700	0.6251	12.875	0	0	0
2017-08-15	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	ES33	03/05/2018	11.21	Call	Bond Future	611.3400		0.6113	682.6400	0.6826	11.663	0	0	0
2017-08-15	ES42	02/11/2017			Bond Future	11.1338		78.3104	11.1172	78.4228	(0.149)	0.0000	0.0000	7,957
2017-08-15	ES42	01/02/2018			Bond Future	11.2403		79.7469	11.2230	79.8618	(0.153)	0.0000	0.0000	0
2017-08-15	ES42	03/05/2018			Bond Future	11.3474		76.9829	11.3296	77.0994	(0.157)	0.0000	0.0000	0
2017-08-15	GOVI	02/11/2017	572.45	Call	GOVI	12,420.0000		1.2420	15,920.0000	1.5920	28.180	0	0	0
2017-08-15	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	GOVI	02/11/2017			GOVI	573.6920		573.6920	574.0420	574.0420	0.061	0.0000	0.0000	670

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-15	GOVI	02/11/2017	572.46	Call	GOVI	12,320.0000	1.2320	15,820.0000	1.5820	28.409	0	0	0
2017-08-15	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	GOVI	02/11/2017	572.44	Call	GOVI	12,520.0000	1.2520	16,020.0000	1.6020	27.955	0	0	0
2017-08-15	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	GOVI	01/02/2018			GOVI	584.2200	584.2200	584.5800	584.5800	0.062	0.0000	0.0000	0
2017-08-15	GOVI	01/02/2018	581.03	Call	GOVI	31,900.0000	3.1900	35,500.0000	3.5500	11.285	0	0	0
2017-08-15	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	GOVI	01/02/2018	581.04	Call	GOVI	31,800.0000	3.1800	35,400.0000	3.5400	11.321	0	0	0
2017-08-15	GOVI	01/02/2018	581.02	Call	GOVI	32,000.0000	3.2000	35,600.0000	3.5600	11.250	0	0	0
2017-08-15	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	GOVI	03/05/2018	590.27	Call	GOVI	49,210.0000	4.9210	52,830.0000	5.2830	7.356	0	0	0
2017-08-15	GOVI	03/05/2018	590.29	Call	GOVI	49,010.0000	4.9010	52,630.0000	5.2630	7.386	0	0	0
2017-08-15	GOVI	03/05/2018			GOVI	595.1910	595.1910	595.5530	595.5530	0.061	0.0000	0.0000	0
2017-08-15	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	GOVI	03/05/2018	590.28	Call	GOVI	49,110.0000	4.9110	52,730.0000	5.2730	7.371	0	0	0
2017-08-15	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-08-15	IGOV	02/11/2017			Index Future	251.6800	251.6800	251.6640	251.6640	(0.006)	0.0000	0.0000	1,163
2017-08-15	IGOV	01/02/2018			Index Future	256.3840	256.3840	256.3700	256.3700	(0.005)	0.0000	0.0000	0
2017-08-15	IGOV	03/05/2018			Index Future	261.3150	261.3150	261.3000	261.3000	(0.006)	0.0000	0.0000	0
2017-08-15	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-08-15	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-08-15	IS01	21/12/2017			Interest Rate Swap	99.7656	99.7656	99.7651	99.7651	(0.001)	0.0000	0.0000	0
2017-08-15	IS01	15/03/2018			Interest Rate Swap	99.6398	99.6398	99.6371	99.6371	(0.003)	0.0000	0.0000	0
2017-08-15	IS01	21/06/2018			Interest Rate Swap	99.7204	99.7204	99.7156	99.7156	(0.005)	0.0000	0.0000	0
2017-08-15	IS01	20/09/2018			Interest Rate Swap	99.8160	99.8160	99.8180	99.8180	0.002	0.0000	0.0000	0
2017-08-15	IS02	18/12/2017			Interest Rate Swap	99.7929	99.7929	99.7922	99.7922	(0.001)	0.0000	0.0000	0
2017-08-15	IS02	16/03/2018			Interest Rate Swap	98.9217	98.9217	98.9190	98.9190	(0.003)	0.0000	0.0000	0
2017-08-15	IS02	15/06/2018			Interest Rate Swap	98.4068	98.4068	98.4019	98.4019	(0.005)	0.0000	0.0000	0
2017-08-15	IS02	21/09/2018			Interest Rate Swap	98.2824	98.2824	98.2845	98.2845	0.002	0.0000	0.0000	0
2017-08-15	IS02	21/12/2018			Interest Rate Swap	98.5700	98.5700	98.5700	98.5700	0.000	0.0000	0.0000	0
2017-08-15	IS02	15/03/2019			Interest Rate Swap	98.8817	98.8817	98.8817	98.8817	0.000	0.0000	0.0000	0
2017-08-15	IS02	21/06/2019			Interest Rate Swap	99.1991	99.1991	99.1970	99.1970	(0.002)	0.0000	0.0000	0
2017-08-15	IS02	20/09/2019			Interest Rate Swap	99.5391	99.5391	99.5352	99.5352	(0.004)	0.0000	0.0000	0
2017-08-15	IS05	17/12/2020			Interest Rate Swap	95.5193	95.5193	95.5144	95.5144	(0.005)	0.0000	0.0000	0
2017-08-15	IS05	16/03/2021			Interest Rate Swap	94.7162	94.7162	94.7140	94.7140	(0.002)	0.0000	0.0000	0
2017-08-15	IS05	15/06/2021			Interest Rate Swap	93.8843	93.8843	93.8840	93.8840	0.000	0.0000	0.0000	0
2017-08-15	IS05	21/09/2021			Interest Rate Swap	94.0392	94.0392	94.0383	94.0383	(0.001)	0.0000	0.0000	0
2017-08-15	IS05	21/12/2021			Interest Rate Swap	96.2145	96.2145	96.2091	96.2091	(0.006)	0.0000	0.0000	51
2017-08-15	IS05	15/03/2022			Interest Rate Swap	96.3244	96.3244	96.3134	96.3134	(0.011)	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
2017-08-15	IS05	21/06/2022			Interest Rate Swap	97.5095	97.5095	97.4947	97.4947	(0.015)	0.0000	0.0000	0
2017-08-15	IS05	20/09/2022			Interest Rate Swap	99.7036	99.7036	99.6896	99.6896	(0.014)	0.0000	0.0000	0
2017-08-15	IS10	17/12/2025			Interest Rate Swap	94.3579	94.3579	94.3042	94.3042	(0.057)	0.0000	0.0000	0
2017-08-15	IS10	16/03/2026			Interest Rate Swap	91.3545	91.3545	91.3095	91.3095	(0.049)	0.0000	0.0000	0
2017-08-15	IS10	15/06/2026			Interest Rate Swap	90.0932	90.0932	90.0576	90.0576	(0.040)	0.0000	0.0000	0
2017-08-15	IS10	21/09/2026			Interest Rate Swap	92.2609	92.2609	92.2310	92.2310	(0.032)	0.0000	0.0000	0
2017-08-15	IS10	21/12/2026			Interest Rate Swap	96.0475	96.0475	96.0197	96.0197	(0.029)	0.0000	0.0000	0
2017-08-15	IS10	15/03/2027			Interest Rate Swap	94.5984	94.5984	94.5706	94.5706	(0.029)	0.0000	0.0000	0
2017-08-15	IS10	21/06/2027			Interest Rate Swap	96.6733	96.6733	96.6462	96.6462	(0.028)	0.0000	0.0000	0
2017-08-15	IS10	20/09/2027			Interest Rate Swap	100.4032	100.4032	100.3767	100.3767	(0.026)	0.0000	0.0000	0
2017-08-15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-08-15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-08-15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-08-15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-08-15	JBAF	16/08/2017			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017-08-15	JBAF	20/09/2017			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017-08-15	JBAF	18/10/2017			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2017-08-15	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017-08-15	JBAF	20/12/2017			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-08-15	JBAF	17/01/2018			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-08-15	JBAF	20/03/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	2,500
2017-08-15	JBAF	20/06/2018			Jibar Tradeable Future	6.6100	93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2017-08-15	JBAF	19/09/2018			Jibar Tradeable Future	6.6100	93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2017-08-15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-08-15	JBAF	19/12/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2017-08-15	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-08-15	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-08-15	R023	02/11/2017	8.56	Call	Bond Future	2,699.3800	2.6994	2,718.1100	2.7181	0.694	0	0	0
2017-08-15	R023	02/11/2017			Bond Future	7.9384	100.6343	7.9329	100.6576	(0.069)	0.0000	0.0000	53,785
2017-08-15	R023	02/11/2017	8.56	Put	Bond Future	101.5800	0.1016	96.9500	0.0970	(4.558)	0	0	0
2017-08-15	R023	02/11/2017	8.58	Put	Bond Future	93.6100	0.0936	89.2500	0.0893	(4.658)	0	0	0
2017-08-15	R023	02/11/2017	8.57	Call	Bond Future	2,736.4700	2.7365	2,755.3300	2.7553	0.689	0	0	0
2017-08-15	R023	02/11/2017	8.57	Put	Bond Future	97.5700	0.0976	93.0700	0.0931	(4.612)	0	0	0
2017-08-15	R023	02/11/2017	8.58	Call	Bond Future	2,773.6000	2.7736	2,792.6000	2.7926	0.685	0	0	0
2017-08-15	R023	01/02/2018	8.33	Put	Bond Future	721.5100	0.7215	710.1400	0.7101	(1.576)	0	0	0
2017-08-15	R023	01/02/2018			Bond Future	7.9733	102.4808	7.9673	102.5051	(0.075)	0.0000	0.0000	0
2017-08-15	R023	01/02/2018	8.32	Call	Bond Future	2,135.1500	2.1351	2,147.9500	2.1479	0.599	0	0	0
2017-08-15	R023	01/02/2018	8.32	Put	Bond Future	734.1000	0.7341	722.6000	0.7226	(1.567)	0	0	0
2017-08-15	R023	01/02/2018	8.33	Call	Bond Future	2,162.6100	2.1626	2,175.5400	2.1755	0.598	0	0	0
2017-08-15	R023	01/02/2018	8.31	Call	Bond Future	2,108.0900	2.1081	2,120.7700	2.1208	0.601	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
2017-08-15	R023	01/02/2018	8.31	Put	Bond Future	747.1100	0.7471	735.4900	0.7355	(1.555)	0	0	0
2017-08-15	R023	03/05/2018	8.27	Call	Bond Future	2,136.3400	2.1363	2,148.3900	2.1484	0.564	0	0	0
2017-08-15	R023	03/05/2018			Bond Future	7.9943	100.4749	7.9882	100.4989	(0.077)	0.0000	0.0000	0
2017-08-15	R023	03/05/2018	8.27	Put	Bond Future	1,065.7100	1.0657	1,053.6700	1.0537	(1.130)	0	0	0
2017-08-15	R023	03/05/2018	8.28	Call	Bond Future	2,160.5900	2.1606	2,172.7400	2.1727	0.562	0	0	0
2017-08-15	R023	03/05/2018	8.29	Put	Bond Future	1,037.5500	1.0375	1,025.7000	1.0257	(1.142)	0	0	0
2017-08-15	R023	03/05/2018	8.28	Put	Bond Future	1,051.3900	1.0514	1,039.4500	1.0394	(1.136)	0	0	0
2017-08-15	R023	03/05/2018	8.29	Call	Bond Future	2,185.3000	2.1853	2,197.5400	2.1975	0.560	0	0	0
2017-08-15	R035	02/11/2017	9.61	Put	Bond Future	508.3900	0.5084	462.3000	0.4623	(9.066)	0	0	0
2017-08-15	R035	02/11/2017			Bond Future	9.6741	94.9922	9.6682	95.0383	(0.060)	0.0000	0.0000	13,483
2017-08-15	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R035	02/11/2017	9.60	Put	Bond Future	588.1300	0.5881	542.0400	0.5420	(7.837)	0	0	0
2017-08-15	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R035	02/11/2017	9.59	Put	Bond Future	667.9700	0.6680	621.8800	0.6219	(6.900)	0	0	0
2017-08-15	R035	01/02/2018	9.75	Call	Bond Future	54.0600	0.0541	101.4500	0.1014	87.662	0	0	0
2017-08-15	R035	01/02/2018	9.73	Put	Bond Future	101.8400	0.1018	54.4500	0.0545	(46.534)	0	0	0
2017-08-15	R035	01/02/2018			Bond Future	9.7431	96.7351	9.7370	96.7825	(0.062)	0.0000	0.0000	0
2017-08-15	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R035	01/02/2018	9.74	Put	Bond Future	23.8400	0.0238	0.0000	0.0000	(100.000)	0	0	0
2017-08-15	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	23.5500	0.0236	100.000	0	0	0
2017-08-15	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R035	03/05/2018			Bond Future	9.8051	94.0508	9.7989	94.0985	(0.063)	0.0000	0.0000	0
2017-08-15	R035	03/05/2018	9.90	Call	Bond Future	725.7500	0.7258	773.3700	0.7734	6.561	0	0	0
2017-08-15	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R035	03/05/2018	9.91	Call	Bond Future	801.7100	0.8017	849.3300	0.8493	5.940	0	0	0
2017-08-15	R035	03/05/2018	9.89	Call	Bond Future	649.7000	0.6497	697.3200	0.6973	7.330	0	0	0
2017-08-15	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R186	02/11/2017	8.89	Put	Bond Future	890.9700	0.8910	869.3400	0.8693	(2.428)	0	0	0
2017-08-15	R186	02/11/2017	8.88	Call	Bond Future	2,514.0800	2.5141	2,530.2600	2.5303	0.644	0	0	0
2017-08-15	R186	02/11/2017	8.75	Put	Bond Future	1,233.0300	1.2330	1,207.4500	1.2075	(2.075)	0	0	2,500
2017-08-15	R186	02/11/2017			Bond Future	8.6385	115.5517	8.6328	115.5898	(0.066)	0.0000	0.0000	156,570
2017-08-15	R186	02/11/2017	8.75	Call	Bond Future	1,976.0700	1.9761	1,988.5900	1.9886	0.634	0	0	0
2017-08-15	R186	02/11/2017	8.89	Call	Bond Future	2,557.9300	2.5579	2,574.4000	2.5744	0.644	0	0	0
2017-08-15	R186	02/11/2017	8.88	Put	Bond Future	912.7700	0.9128	890.8500	0.8908	(2.401)	0	0	0
2017-08-15	R186	02/11/2017	8.90	Call	Bond Future	2,602.3400	2.6023	2,619.0900	2.6191	0.644	0	0	0
2017-08-15	R186	02/11/2017	8.90	Put	Bond Future	869.7800	0.8698	848.4300	0.8484	(2.455)	0	0	0
2017-08-15	R186	02/11/2017	9.00	Call	Bond Future	3,064.0100	3.0640	3,083.5800	3.0836	0.639	0	0	0
2017-08-15	R186	02/11/2017	9.00	Put	Bond Future	678.2800	0.6783	659.7500	0.6597	(2.732)	0	0	5,000
2017-08-15	R186	01/02/2018	9.00	Call	Bond Future	3,430.1300	3.4301	3,449.3200	3.4493	0.559	0	0	0
2017-08-15	R186	01/02/2018	9.25	Call	Bond Future	4,535.6700	4.5357	4,559.2700	4.5593	0.520	0	0	0
2017-08-15	R186	01/02/2018	8.50	Put	Bond Future	2,931.3500	2.9313	2,902.2200	2.9022	(0.994)	0	0	0
2017-08-15	R186	01/02/2018	8.96	Call	Bond Future	3,265.3900	3.2654	3,283.8500	3.2838	0.565	0	0	0
2017-08-15	R186	01/02/2018			Bond Future	8.6896	112.3719	8.6836	112.4113	(0.069)	0.0000	0.0000	198
2017-08-15	R186	01/02/2018	8.50	Call	Bond Future	1,682.6900	1.6827	1,692.9200	1.6929	0.608	0	0	1,460

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-15	R186	01/02/2018	7.75	Put	Bond Future	6,718.8900		6.7189	6,681.3200	6.6813	(0.559)	0	0	0
2017-08-15	R186	01/02/2018	7.75	Call	Bond Future	346.0000		0.3460	347.7900	0.3478	0.517	0	0	1,460
2017-08-15	R186	01/02/2018	9.00	Put	Bond Future	1,425.6200		1.4256	1,405.4500	1.4054	(1.415)	0	0	6,200
2017-08-15	R186	01/02/2018	9.25	Put	Bond Future	951.3600		0.9514	935.6000	0.9356	(1.657)	0	0	820
2017-08-15	R186	01/02/2018	8.96	Put	Bond Future	1,516.5100		1.5165	1,495.6100	1.4956	(1.378)	0	0	0
2017-08-15	R186	01/02/2018	8.75	Put	Bond Future	2,071.9400		2.0719	2,047.1900	2.0472	(1.195)	0	0	820
2017-08-15	R186	01/02/2018	8.97	Call	Bond Future	3,306.3000		3.3063	3,324.9400	3.3249	0.564	0	0	0
2017-08-15	R186	01/02/2018	8.98	Call	Bond Future	3,347.4500		3.3475	3,366.2700	3.3663	0.562	0	0	0
2017-08-15	R186	01/02/2018	8.98	Put	Bond Future	1,470.6500		1.4706	1,450.1100	1.4501	(1.397)	0	0	0
2017-08-15	R186	01/02/2018	8.75	Call	Bond Future	2,465.6900		2.4657	2,480.3000	2.4803	0.593	0	0	0
2017-08-15	R186	01/02/2018	8.97	Put	Bond Future	1,493.4400		1.4934	1,472.7200	1.4727	(1.387)	0	0	0
2017-08-15	R186	03/05/2018	8.92	Call	Bond Future	3,511.6500		3.5117	3,528.8600	3.5289	0.490	0	0	0
2017-08-15	R186	03/05/2018	8.91	Put	Bond Future	2,381.2900		2.3813	2,359.0700	2.3591	(0.933)	0	0	0
2017-08-15	R186	03/05/2018			Bond Future	8.7374		114.4820	8.7312	114.5213	(0.071)	0.0000	0.0000	0
2017-08-15	R186	03/05/2018	8.93	Call	Bond Future	3,548.6700		3.5487	3,566.0200	3.5660	0.489	0	0	0
2017-08-15	R186	03/05/2018	8.93	Put	Bond Future	2,328.9400		2.3289	2,306.9900	2.3070	(0.942)	0	0	0
2017-08-15	R186	03/05/2018	8.92	Put	Bond Future	2,354.8100		2.3548	2,332.7200	2.3327	(0.938)	0	0	0
2017-08-15	R186	03/05/2018	8.91	Call	Bond Future	3,475.2000		3.4752	3,492.2800	3.4923	0.491	0	0	0
2017-08-15	R197	02/11/2017	305.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R197	02/11/2017	305.15	Put	Bond Future	3,848.1000		3.8481	3,861.7800	3.8618	0.356	0	0	0
2017-08-15	R197	02/11/2017			Bond Future	301.3019		301.3019	301.2882	301.2882	(0.005)	0.0000	0.0000	2,350
2017-08-15	R197	02/11/2017	305.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R197	02/11/2017	305.17	Put	Bond Future	3,868.1000		3.8681	3,881.7800	3.8818	0.354	0	0	0
2017-08-15	R197	02/11/2017	305.16	Put	Bond Future	3,858.1000		3.8581	3,871.7800	3.8718	0.355	0	0	0
2017-08-15	R197	02/11/2017	305.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R197	01/02/2018	301.68	Put	Bond Future	1,795.7900		1.7958	1,807.8700	1.8079	0.673	0	0	0
2017-08-15	R197	01/02/2018			Bond Future	299.8842		299.8842	299.8721	299.8721	(0.004)	0.0000	0.0000	0
2017-08-15	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R197	01/02/2018	301.67	Put	Bond Future	1,785.7900		1.7858	1,797.8700	1.7979	0.676	0	0	0
2017-08-15	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R197	01/02/2018	301.66	Put	Bond Future	1,775.7900		1.7758	1,787.8700	1.7879	0.680	0	0	0
2017-08-15	R197	03/05/2018	304.46	Call	Bond Future	1,191.9400		1.1919	1,179.5700	1.1796	(1.038)	0	0	0
2017-08-15	R197	03/05/2018			Bond Future	305.6519		305.6519	305.6396	305.6396	(0.004)	0.0000	0.0000	0
2017-08-15	R197	03/05/2018	304.44	Call	Bond Future	1,211.9400		1.2119	1,199.5700	1.1996	(1.021)	0	0	0
2017-08-15	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R197	03/05/2018	304.45	Call	Bond Future	1,201.9400		1.2019	1,189.5700	1.1896	(1.029)	0	0	0
2017-08-15	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R202	02/11/2017	253.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R202	02/11/2017			Bond Future	242.3998		242.3998	242.3892	242.3892	(0.004)	0.0000	0.0000	28,758
2017-08-15	R202	02/11/2017	253.89	Put	Bond Future	11,490.2400		11.4902	11,500.7500	11.5008	0.091	0	0	0
2017-08-15	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R202	02/11/2017	253.91	Put	Bond Future	11,510.2400		11.5102	11,520.7500	11.5208	0.091	0	0	0
2017-08-15	R202	02/11/2017	253.90	Put	Bond Future	11,500.2400		11.5002	11,510.7500	11.5108	0.091	0	0	0
2017-08-15	R202	02/11/2017	253.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-15	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R202	01/02/2018	249.06	Put	Bond Future	5,874.0700	5.8741	5,883.0700	5.8831	0.153	0	0	0
2017-08-15	R202	01/02/2018			Bond Future	243.1859	243.1859	243.1769	243.1769	(0.004)	0.0000	0.0000	0
2017-08-15	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R202	01/02/2018	249.08	Put	Bond Future	5,894.0700	5.8941	5,903.0700	5.9031	0.153	0	0	0
2017-08-15	R202	01/02/2018	249.07	Put	Bond Future	5,884.0700	5.8841	5,893.0700	5.8931	0.153	0	0	0
2017-08-15	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R202	03/05/2018	247.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R202	03/05/2018	247.47	Call	Bond Future	393.0400	0.3930	383.7700	0.3838	(2.359)	0	0	0
2017-08-15	R202	03/05/2018			Bond Future	247.8630	247.8630	247.8538	247.8538	(0.004)	0.0000	0.0000	0
2017-08-15	R202	03/05/2018	247.48	Call	Bond Future	383.0400	0.3830	373.7700	0.3738	(2.420)	0	0	0
2017-08-15	R202	03/05/2018	247.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R202	03/05/2018	247.49	Call	Bond Future	373.0400	0.3730	363.7700	0.3638	(2.485)	0	0	0
2017-08-15	R202	03/05/2018	247.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R204	02/11/2017			Bond Future	7.0198	104.0642	7.0148	104.0695	(0.071)	0.0000	0.0000	47,386
2017-08-15	R204	02/11/2017	7.75	Call	Bond Future	776.4900	0.7765	781.8300	0.7818	0.688	0	0	0
2017-08-15	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R204	02/11/2017	7.76	Call	Bond Future	787.0600	0.7871	792.4000	0.7924	0.678	0	0	0
2017-08-15	R204	02/11/2017	7.74	Call	Bond Future	765.9200	0.7659	771.2500	0.7713	0.696	0	0	0
2017-08-15	R204	02/11/2017	7.74	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017-08-15	R204	01/02/2018	7.27	Call	Bond Future	404.8000	0.4048	408.5600	0.4086	0.929	0	0	0
2017-08-15	R204	01/02/2018			Bond Future	6.8988	101.9355	6.8917	101.9415	(0.103)	0.0000	0.0000	0
2017-08-15	R204	01/02/2018	7.25	Call	Bond Future	392.4200	0.3924	396.1100	0.3961	0.940	0	0	0
2017-08-15	R204	01/02/2018	7.25	Put	Bond Future	98.3600	0.0984	96.1000	0.0961	(2.298)	0	0	0
2017-08-15	R204	01/02/2018	7.27	Put	Bond Future	94.0300	0.0940	91.8400	0.0918	(2.329)	0	0	0
2017-08-15	R204	01/02/2018	7.26	Call	Bond Future	398.5900	0.3986	402.3200	0.4023	0.936	0	0	0
2017-08-15	R204	01/02/2018	7.26	Put	Bond Future	96.1700	0.0962	93.9500	0.0939	(2.308)	0	0	0
2017-08-15	R204	03/05/2018	7.10	Put	Bond Future	107.2700	0.1073	105.3000	0.1053	(1.836)	0	0	0
2017-08-15	R204	03/05/2018			Bond Future	6.6159	103.8496	6.6070	103.8550	(0.134)	0.0000	0.0000	0
2017-08-15	R204	03/05/2018	7.09	Call	Bond Future	394.8700	0.3949	398.2400	0.3982	0.853	0	0	0
2017-08-15	R204	03/05/2018	7.09	Put	Bond Future	108.8000	0.1088	106.8100	0.1068	(1.829)	0	0	0
2017-08-15	R204	03/05/2018	7.10	Call	Bond Future	399.3600	0.3994	402.7500	0.4027	0.849	0	0	0
2017-08-15	R204	03/05/2018	7.08	Call	Bond Future	390.3900	0.3904	393.7400	0.3937	0.858	0	0	0
2017-08-15	R204	03/05/2018	7.08	Put	Bond Future	110.3400	0.1103	108.3300	0.1083	(1.822)	0	0	0
2017-08-15	R207	02/11/2017	8.04	Put	Bond Future	5.2800	0.0053	4.8600	0.0049	(7.955)	0	0	0
2017-08-15	R207	02/11/2017	8.03	Call	Bond Future	1,348.2800	1.3483	1,358.4000	1.3584	0.751	0	0	0
2017-08-15	R207	02/11/2017			Bond Future	7.3484	102.0547	7.3431	102.0653	(0.072)	0.0000	0.0000	40,855
2017-08-15	R207	02/11/2017	8.04	Call	Bond Future	1,367.4000	1.3674	1,377.5500	1.3775	0.742	0	0	0
2017-08-15	R207	02/11/2017	8.03	Put	Bond Future	5.6900	0.0057	5.2400	0.0052	(7.909)	0	0	0
2017-08-15	R207	02/11/2017	8.05	Call	Bond Future	1,386.5400	1.3865	1,396.7100	1.3967	0.733	0	0	0
2017-08-15	R207	02/11/2017	8.05	Put	Bond Future	4.9000	0.0049	4.5000	0.0045	(8.163)	0	0	0
2017-08-15	R207	01/02/2018	7.61	Put	Bond Future	247.7700	0.2478	242.8800	0.2429	(1.974)	0	0	0
2017-08-15	R207	01/02/2018	7.60	Call	Bond Future	726.1700	0.7262	732.4600	0.7325	0.866	0	0	0
2017-08-15	R207	01/02/2018			Bond Future	7.3330	100.2862	7.3267	100.2974	(0.086)	0.0000	0.0000	0
2017-08-15	R207	01/02/2018	7.61	Call	Bond Future	738.3700	0.7384	744.7300	0.7447	0.861	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
2017-08-15	R207	01/02/2018	7.60	Put	Bond Future	253.2200	0.2532	248.2600	0.2483	(1.959)	0	0	0
2017-08-15	R207	01/02/2018	7.62	Call	Bond Future	750.6600	0.7507	757.0900	0.7571	0.857	0	0	0
2017-08-15	R207	01/02/2018	7.62	Put	Bond Future	242.4100	0.2424	237.5900	0.2376	(1.988)	0	0	0
2017-08-15	R207	03/05/2018	7.57	Call	Bond Future	770.6600	0.7707	776.4300	0.7764	0.749	0	0	0
2017-08-15	R207	03/05/2018	7.56	Put	Bond Future	356.0800	0.3561	351.0600	0.3511	(1.410)	0	0	0
2017-08-15	R207	03/05/2018			Bond Future	7.3003	102.1692	7.2935	102.1800	(0.094)	0.0000	0.0000	0
2017-08-15	R207	03/05/2018	7.58	Call	Bond Future	781.0000	0.7810	786.8100	0.7868	0.744	0	0	0
2017-08-15	R207	03/05/2018	7.58	Put	Bond Future	345.2800	0.3453	340.3400	0.3403	(1.431)	0	0	0
2017-08-15	R207	03/05/2018	7.57	Put	Bond Future	350.4800	0.3505	345.5000	0.3455	(1.421)	0	0	0
2017-08-15	R207	03/05/2018	7.56	Call	Bond Future	760.7200	0.7607	766.4500	0.7664	0.753	0	0	0
2017-08-15	R208	02/11/2017	8.19	Call	Bond Future	1,950.8800	1.9509	1,965.2900	1.9653	0.739	0	0	0
2017-08-15	R208	02/11/2017	8.18	Put	Bond Future	20.6000	0.0206	19.2700	0.0193	(6.456)	0	0	0
2017-08-15	R208	02/11/2017			Bond Future	7.5179	98.4303	7.5125	98.4460	(0.072)	0.0000	0.0000	32,322
2017-08-15	R208	02/11/2017	8.20	Call	Bond Future	1,978.1500	1.9781	1,992.6200	1.9926	0.731	0	0	0
2017-08-15	R208	02/11/2017	8.20	Put	Bond Future	18.3200	0.0183	17.1100	0.0171	(6.605)	0	0	0
2017-08-15	R208	02/11/2017	8.19	Put	Bond Future	19.4300	0.0194	18.1600	0.0182	(6.536)	0	0	0
2017-08-15	R208	02/11/2017	8.18	Call	Bond Future	1,923.6500	1.9237	1,938.0000	1.9380	0.746	0	0	0
2017-08-15	R208	01/02/2018	7.85	Put	Bond Future	407.5400	0.4075	400.2500	0.4002	(1.789)	0	0	0
2017-08-15	R208	01/02/2018			Bond Future	7.5278	100.2362	7.5218	100.2527	(0.080)	0.0000	0.0000	0
2017-08-15	R208	01/02/2018	7.84	Call	Bond Future	1,260.7600	1.2608	1,269.8500	1.2698	0.721	0	0	0
2017-08-15	R208	01/02/2018	7.84	Put	Bond Future	415.9500	0.4159	408.5700	0.4086	(1.774)	0	0	0
2017-08-15	R208	01/02/2018	7.85	Call	Bond Future	1,279.2600	1.2793	1,288.4400	1.2884	0.718	0	0	0
2017-08-15	R208	01/02/2018	7.83	Call	Bond Future	1,242.3800	1.2424	1,251.3800	1.2514	0.724	0	0	0
2017-08-15	R208	01/02/2018	7.83	Put	Bond Future	424.4900	0.4245	417.0200	0.4170	(1.760)	0	0	0
2017-08-15	R208	03/05/2018	7.77	Call	Bond Future	1,225.1600	1.2252	1,233.4800	1.2335	0.679	0	0	0
2017-08-15	R208	03/05/2018			Bond Future	7.5211	98.7169	7.5147	98.7330	(0.084)	0.0000	0.0000	0
2017-08-15	R208	03/05/2018	7.77	Put	Bond Future	597.9400	0.5979	590.2000	0.5902	(1.294)	0	0	0
2017-08-15	R208	03/05/2018	7.78	Call	Bond Future	1,241.1100	1.2411	1,249.5000	1.2495	0.676	0	0	0
2017-08-15	R208	03/05/2018	7.79	Put	Bond Future	579.7600	0.5798	572.1700	0.5722	(1.309)	0	0	0
2017-08-15	R208	03/05/2018	7.78	Put	Bond Future	588.8000	0.5888	581.1300	0.5811	(1.303)	0	0	0
2017-08-15	R208	03/05/2018	7.79	Call	Bond Future	1,257.1500	1.2572	1,265.6200	1.2656	0.674	0	0	0
2017-08-15	R209	02/11/2017	9.54	Call	Bond Future	1,438.7400	1.4387	1,460.5800	1.4606	1.518	0	0	0
2017-08-15	R209	02/11/2017	9.52	Put	Bond Future	2,196.4200	2.1964	2,145.2700	2.1453	(2.329)	0	0	0
2017-08-15	R209	02/11/2017	9.00	Put	Bond Future	4,814.2900	4.8143	4,747.3700	4.7474	(1.390)	0	0	0
2017-08-15	R209	02/11/2017	10.60	Put	Bond Future	193.7100	0.1937	182.9500	0.1830	(5.555)	0	0	1,300
2017-08-15	R209	02/11/2017	9.75	Call	Bond Future	2,135.8900	2.1359	2,166.8400	2.1668	1.449	0	0	0
2017-08-15	R209	02/11/2017	8.30	Put	Bond Future	9,817.3100	9.8173	9,745.2500	9.7452	(0.734)	0	0	0
2017-08-15	R209	02/11/2017	9.88	Put	Bond Future	1,095.0700	1.0951	1,059.6100	1.0596	(3.238)	0	0	1,350
2017-08-15	R209	02/11/2017			Bond Future	9.6421	71.6831	9.6312	71.7552	(0.113)	0.0000	0.0000	90,072
2017-08-15	R209	02/11/2017	9.54	Put	Bond Future	2,120.0000	2.1200	2,069.6800	2.0697	(2.374)	0	0	0
2017-08-15	R209	02/11/2017	9.52	Call	Bond Future	1,380.5300	1.3805	1,401.5400	1.4015	1.522	0	0	0
2017-08-15	R209	02/11/2017	10.00	Call	Bond Future	3,159.8000	3.1598	3,201.6600	3.2017	1.325	0	0	0
2017-08-15	R209	02/11/2017	10.00	Put	Bond Future	846.1400	0.8461	815.8400	0.8158	(3.581)	0	0	3,360
2017-08-15	R209	02/11/2017	9.53	Put	Bond Future	2,157.9800	2.1580	2,107.2500	2.1072	(2.351)	0	0	0
2017-08-15	R209	02/11/2017	9.00	Call	Bond Future	361.4400	0.3614	366.6800	0.3667	1.450	0	0	4,100
2017-08-15	R209	02/11/2017	10.60	Call	Bond Future	6,137.4600	6.1375	6,198.8600	6.1989	1.000	0	0	0

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2017-08-15	R209	02/11/2017	9.75	Put	Bond Future	1,426.0300		1.4260	1,384.8200	1.3848	(2.890)	0	0	6,500
2017-08-15	R209	02/11/2017	8.30	Call	Bond Future	24.0500		0.0240	24.1500	0.0242	0.416	0	0	2,800
2017-08-15	R209	02/11/2017	9.88	Call	Bond Future	2,645.8700		2.6459	2,682.5700	2.6826	1.387	0	0	0
2017-08-15	R209	02/11/2017	9.53	Call	Bond Future	1,409.4500		1.4094	1,430.8800	1.4309	1.520	0	0	0
2017-08-15	R209	02/11/2017	9.58	Call	Bond Future	1,559.5300		1.5595	1,583.0400	1.5830	1.508	0	0	0
2017-08-15	R209	02/11/2017	9.58	Put	Bond Future	1,972.6500		1.9726	1,924.0000	1.9240	(2.466)	0	0	1,350
2017-08-15	R209	02/11/2017	9.33	Put	Bond Future	3,014.0800		3.0141	2,955.8100	2.9558	(1.933)	0	0	0
2017-08-15	R209	02/11/2017	9.33	Call	Bond Future	900.1300		0.9001	914.0200	0.9140	1.543	0	0	1,350
2017-08-15	R209	01/02/2018	10.10	Call	Bond Future	4,067.3500		4.0674	4,109.8300	4.1098	1.044	0	0	0
2017-08-15	R209	01/02/2018	9.73	Call	Bond Future	2,674.4300		2.6744	2,706.1300	2.7061	1.185	0	0	0
2017-08-15	R209	01/02/2018	9.71	Put	Bond Future	2,553.6300		2.5536	2,510.8600	2.5109	(1.675)	0	0	0
2017-08-15	R209	01/02/2018	9.72	Call	Bond Future	2,641.1100		2.6411	2,672.5100	2.6725	1.189	0	0	0
2017-08-15	R209	01/02/2018			Bond Future	9.7017		72.9982	9.6904	73.0720	(0.116)	0.0000	0.0000	0
2017-08-15	R209	01/02/2018	9.73	Put	Bond Future	2,489.2800		2.4893	2,447.1100	2.4471	(1.694)	0	0	0
2017-08-15	R209	01/02/2018	9.71	Call	Bond Future	2,608.0100		2.6080	2,639.1100	2.6391	1.192	0	0	0
2017-08-15	R209	01/02/2018	10.10	Put	Bond Future	1,526.9100		1.5269	1,495.5200	1.4955	(2.056)	0	0	3,000
2017-08-15	R209	01/02/2018	9.72	Put	Bond Future	2,521.3000		2.5213	2,478.8300	2.4788	(1.684)	0	0	0
2017-08-15	R209	01/02/2018	10.00	Call	Bond Future	3,665.1400		3.6651	3,704.8000	3.7048	1.082	0	0	0
2017-08-15	R209	01/02/2018	10.00	Put	Bond Future	1,749.4700		1.7495	1,715.2600	1.7153	(1.955)	0	0	7,500
2017-08-15	R209	03/05/2018	9.85	Put	Bond Future	2,902.5200		2.9025	2,863.1000	2.8631	(1.358)	0	0	0
2017-08-15	R209	03/05/2018			Bond Future	9.7583		71.2194	9.7468	71.2941	(0.118)	0.0000	0.0000	0
2017-08-15	R209	03/05/2018	9.85	Call	Bond Future	3,493.8300		3.4938	3,529.1300	3.5291	1.010	0	0	0
2017-08-15	R209	03/05/2018	9.86	Call	Bond Future	3,528.5300		3.5285	3,564.0700	3.5641	1.007	0	0	0
2017-08-15	R209	03/05/2018	9.86	Put	Bond Future	2,873.2100		2.8732	2,834.0300	2.8340	(1.364)	0	0	0
2017-08-15	R209	03/05/2018	9.84	Call	Bond Future	3,459.2900		3.4593	3,494.3500	3.4944	1.014	0	0	0
2017-08-15	R209	03/05/2018	9.84	Put	Bond Future	2,932.0800		2.9321	2,892.4200	2.8924	(1.353)	0	0	0
2017-08-15	R210	02/11/2017	192.08	Put	Bond Future	5,889.0900		5.8891	5,897.5100	5.8975	0.143	0	0	0
2017-08-15	R210	02/11/2017	192.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R210	02/11/2017			Bond Future	186.1909		186.1909	186.1825	186.1825	(0.005)	0.0000	0.0000	2,179
2017-08-15	R210	02/11/2017	192.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R210	02/11/2017	192.07	Put	Bond Future	5,879.0900		5.8791	5,887.5100	5.8875	0.143	0	0	0
2017-08-15	R210	02/11/2017	192.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R210	02/11/2017	192.09	Put	Bond Future	5,899.0900		5.8991	5,907.5100	5.9075	0.143	0	0	0
2017-08-15	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R210	01/02/2018			Bond Future	189.6704		189.6704	189.6631	189.6631	(0.004)	0.0000	0.0000	0
2017-08-15	R210	01/02/2018	192.36	Put	Bond Future	2,689.5700		2.6896	2,696.9200	2.6969	0.273	0	0	0
2017-08-15	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R210	01/02/2018	192.38	Put	Bond Future	2,709.5700		2.7096	2,716.9200	2.7169	0.271	0	0	0
2017-08-15	R210	01/02/2018	192.37	Put	Bond Future	2,699.5700		2.6996	2,706.9200	2.7069	0.272	0	0	0
2017-08-15	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R210	03/05/2018	191.44	Put	Bond Future	570.4000		0.5704	577.8700	0.5779	1.310	0	0	0
2017-08-15	R210	03/05/2018			Bond Future	190.8696		190.8696	190.8621	190.8621	(0.004)	0.0000	0.0000	0
2017-08-15	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R210	03/05/2018	191.46	Put	Bond Future	590.4000		0.5904	597.8700	0.5979	1.265	0	0	0
2017-08-15	R210	03/05/2018	191.45	Put	Bond Future	580.4000		0.5804	587.8700	0.5879	1.287	0	0	0
2017-08-15	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-15	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R212	02/11/2017			Bond Future	151.1228	151.1228	151.0844	151.0844	(0.025)	0.0000	0.0000	4,282
2017-08-15	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R212	02/11/2017	152.40	Put	Bond Future	1,277.1500	1.2772	1,315.6000	1.3156	3.011	0	0	0
2017-08-15	R212	02/11/2017	152.42	Put	Bond Future	1,297.1500	1.2972	1,335.6000	1.3356	2.964	0	0	0
2017-08-15	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R212	02/11/2017	152.41	Put	Bond Future	1,287.1500	1.2872	1,325.6000	1.3256	2.987	0	0	0
2017-08-15	R212	01/02/2018	154.71	Put	Bond Future	2,822.8000	2.8228	2,861.0100	2.8610	1.354	0	0	0
2017-08-15	R212	01/02/2018			Bond Future	151.8872	151.8872	151.8490	151.8490	(0.025)	0.0000	0.0000	0
2017-08-15	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R212	01/02/2018	154.70	Put	Bond Future	2,812.8000	2.8128	2,851.0100	2.8510	1.358	0	0	0
2017-08-15	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R212	01/02/2018	154.69	Put	Bond Future	2,802.8000	2.8028	2,841.0100	2.8410	1.363	0	0	0
2017-08-15	R212	03/05/2018	154.30	Call	Bond Future	508.4300	0.5084	469.4700	0.4695	(7.663)	0	0	0
2017-08-15	R212	03/05/2018			Bond Future	154.8084	154.8084	154.7695	154.7695	(0.025)	0.0000	0.0000	0
2017-08-15	R212	03/05/2018	154.28	Call	Bond Future	528.4300	0.5284	489.4700	0.4895	(7.373)	0	0	0
2017-08-15	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R212	03/05/2018	154.29	Call	Bond Future	518.4300	0.5184	479.4700	0.4795	(7.515)	0	0	0
2017-08-15	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-15	R213	02/11/2017	9.36	Put	Bond Future	1,485.3600	1.4854	1,442.5000	1.4425	(2.885)	0	0	0
2017-08-15	R213	02/11/2017			Bond Future	9.3022	83.9243	9.2914	83.9963	(0.117)	0.0000	0.0000	62,970
2017-08-15	R213	02/11/2017	9.35	Call	Bond Future	1,831.2200	1.8312	1,859.9500	1.8600	1.569	0	0	0
2017-08-15	R213	02/11/2017	9.35	Put	Bond Future	1,515.9500	1.5159	1,472.6300	1.4726	(2.858)	0	0	0
2017-08-15	R213	02/11/2017	9.36	Call	Bond Future	1,866.4300	1.8664	1,895.6200	1.8956	1.564	0	0	0
2017-08-15	R213	02/11/2017	9.34	Call	Bond Future	1,796.3900	1.7964	1,824.6500	1.8247	1.573	0	0	0
2017-08-15	R213	02/11/2017	9.34	Put	Bond Future	1,546.9900	1.5470	1,503.2000	1.5032	(2.831)	0	0	0
2017-08-15	R213	01/02/2018	9.42	Call	Bond Future	2,697.7100	2.6977	2,730.2500	2.7302	1.206	0	0	0
2017-08-15	R213	01/02/2018	9.41	Put	Bond Future	2,360.2800	2.3603	2,318.7200	2.3187	(1.761)	0	0	0
2017-08-15	R213	01/02/2018			Bond Future	9.3634	85.4642	9.3521	85.5380	(0.121)	0.0000	0.0000	0
2017-08-15	R213	01/02/2018	9.43	Call	Bond Future	2,732.6400	2.7326	2,765.4900	2.7655	1.202	0	0	0
2017-08-15	R213	01/02/2018	9.43	Put	Bond Future	2,300.0500	2.3000	2,259.1000	2.2591	(1.780)	0	0	0
2017-08-15	R213	01/02/2018	9.42	Put	Bond Future	2,329.9000	2.3299	2,288.6400	2.2886	(1.771)	0	0	0
2017-08-15	R213	01/02/2018	9.41	Call	Bond Future	2,663.2300	2.6632	2,695.4700	2.6955	1.211	0	0	0
2017-08-15	R213	03/05/2018	9.57	Put	Bond Future	2,582.7100	2.5827	2,544.9300	2.5449	(1.463)	0	0	0
2017-08-15	R213	03/05/2018	9.56	Call	Bond Future	3,520.7100	3.5207	3,557.2800	3.5573	1.039	0	0	0
2017-08-15	R213	03/05/2018			Bond Future	9.4174	83.5191	9.4058	83.5937	(0.123)	0.0000	0.0000	0
2017-08-15	R213	03/05/2018	9.57	Call	Bond Future	3,556.2700	3.5563	3,593.0900	3.5931	1.035	0	0	0
2017-08-15	R213	03/05/2018	9.56	Put	Bond Future	2,610.4800	2.6105	2,572.4500	2.5725	(1.457)	0	0	0
2017-08-15	R213	03/05/2018	9.58	Call	Bond Future	3,592.2800	3.5923	3,629.3500	3.6294	1.032	0	0	0
2017-08-15	R213	03/05/2018	9.58	Put	Bond Future	2,555.4700	2.5555	2,517.9400	2.5179	(1.469)	0	0	0
2017-08-15	R214	02/11/2017	9.60	Call	Bond Future	1,253.7000	1.2537	1,286.7600	1.2868	2.637	0	0	0
2017-08-15	R214	02/11/2017			Bond Future	9.7938	71.1911	9.7778	71.3010	(0.164)	0.0000	0.0000	44,022
2017-08-15	R214	02/11/2017	9.60	Put	Bond Future	2,602.9000	2.6029	2,526.0300	2.5260	(2.953)	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
2017-08-15	R214	02/11/2017	9.58	Call	Bond Future	1,200.1200		1.2001	1,231.9800	1.2320	2.655	0	0	0
2017-08-15	R214	02/11/2017	9.58	Put	Bond Future	2,690.9300		2.6909	2,612.8600	2.6129	(2.901)	0	0	0
2017-08-15	R214	02/11/2017	9.59	Put	Bond Future	2,646.6700		2.6467	2,569.2000	2.5692	(2.927)	0	0	0
2017-08-15	R214	02/11/2017	9.59	Call	Bond Future	1,226.7200		1.2267	1,259.1800	1.2592	2.646	0	0	0
2017-08-15	R214	01/02/2018	9.84	Call	Bond Future	2,649.0900		2.6491	2,698.9900	2.6990	1.884	0	0	0
2017-08-15	R214	01/02/2018			Bond Future	9.8563		72.4974	9.8398	72.6095	(0.168)	0.0000	0.0000	0
2017-08-15	R214	01/02/2018	9.82	Call	Bond Future	2,582.6100		2.5826	2,631.6200	2.6316	1.898	0	0	0
2017-08-15	R214	01/02/2018	9.82	Put	Bond Future	2,829.4300		2.8294	2,766.2600	2.7663	(2.233)	0	0	0
2017-08-15	R214	01/02/2018	9.84	Put	Bond Future	2,759.7800		2.7598	2,697.5000	2.6975	(2.257)	0	0	0
2017-08-15	R214	01/02/2018	9.83	Call	Bond Future	2,615.7400		2.6157	2,665.2000	2.6652	1.891	0	0	0
2017-08-15	R214	01/02/2018	9.83	Put	Bond Future	2,794.4400		2.7944	2,731.7200	2.7317	(2.244)	0	0	0
2017-08-15	R214	03/05/2018	9.99	Put	Bond Future	3,078.1400		3.0781	3,020.6700	3.0207	(1.867)	0	0	0
2017-08-15	R214	03/05/2018			Bond Future	9.9124		70.5623	9.8955	70.6762	(0.171)	0.0000	0.0000	0
2017-08-15	R214	03/05/2018	9.98	Call	Bond Future	3,561.0500		3.5611	3,617.0800	3.6171	1.573	0	0	0
2017-08-15	R214	03/05/2018	9.98	Put	Bond Future	3,109.9400		3.1099	3,052.1100	3.0521	(1.860)	0	0	0
2017-08-15	R214	03/05/2018	9.99	Call	Bond Future	3,595.6100		3.5956	3,652.0000	3.6520	1.568	0	0	0
2017-08-15	R214	03/05/2018	9.97	Call	Bond Future	3,526.6400		3.5266	3,582.3000	3.5823	1.578	0	0	0
2017-08-15	R214	03/05/2018	9.97	Put	Bond Future	3,142.0000		3.1420	3,083.8000	3.0838	(1.852)	0	0	0
2017-08-15	R248	02/11/2017	9.65	Call	Bond Future	1,562.6000		1.5626	1,585.0400	1.5850	1.436	0	0	0
2017-08-15	R248	02/11/2017	9.66	Put	Bond Future	3,460.4500		3.4605	3,388.5500	3.3886	(2.078)	0	0	0
2017-08-15	R248	02/11/2017			Bond Future	9.8710		90.8748	9.8601	90.9696	(0.111)	0.0000	0.0000	75,989
2017-08-15	R248	02/11/2017	9.65	Put	Bond Future	3,516.7700		3.5168	3,444.3900	3.4444	(2.058)	0	0	0
2017-08-15	R248	02/11/2017	9.66	Call	Bond Future	1,596.3400		1.5963	1,619.2600	1.6193	1.436	0	0	0
2017-08-15	R248	02/11/2017	9.64	Call	Bond Future	1,529.3100		1.5293	1,551.2800	1.5513	1.437	0	0	0
2017-08-15	R248	02/11/2017	9.64	Put	Bond Future	3,573.7000		3.5737	3,500.8500	3.5008	(2.039)	0	0	0
2017-08-15	R248	01/02/2018	9.90	Put	Bond Future	3,714.5000		3.7145	3,656.3100	3.6563	(1.567)	0	0	0
2017-08-15	R248	01/02/2018	9.89	Call	Bond Future	3,363.1500		3.3631	3,401.6100	3.4016	1.144	0	0	0
2017-08-15	R248	01/02/2018			Bond Future	9.9360		92.5422	9.9247	92.6392	(0.114)	0.0000	0.0000	170
2017-08-15	R248	01/02/2018	9.90	Call	Bond Future	3,404.8100		3.4048	3,443.6300	3.4436	1.140	0	0	0
2017-08-15	R248	01/02/2018	9.89	Put	Bond Future	3,759.1400		3.7591	3,700.5900	3.7006	(1.558)	0	0	0
2017-08-15	R248	01/02/2018	9.91	Call	Bond Future	3,446.7200		3.4467	3,485.9100	3.4859	1.137	0	0	0
2017-08-15	R248	01/02/2018	9.91	Put	Bond Future	3,670.2700		3.6703	3,612.4500	3.6125	(1.575)	0	0	0
2017-08-15	R248	03/05/2018	10.06	Call	Bond Future	4,639.1700		4.6392	4,684.5200	4.6845	0.978	0	0	0
2017-08-15	R248	03/05/2018	10.05	Put	Bond Future	4,128.0100		4.1280	4,074.8000	4.0748	(1.289)	0	0	0
2017-08-15	R248	03/05/2018			Bond Future	9.9947		89.8425	9.9831	89.9408	(0.116)	0.0000	0.0000	0
2017-08-15	R248	03/05/2018	10.07	Call	Bond Future	4,683.5300		4.6835	4,729.1900	4.7292	0.975	0	0	0
2017-08-15	R248	03/05/2018	10.07	Put	Bond Future	4,048.8900		4.0489	3,996.2900	3.9963	(1.299)	0	0	0
2017-08-15	R248	03/05/2018	10.06	Put	Bond Future	4,088.2900		4.0883	4,035.3800	4.0354	(1.294)	0	0	0
2017-08-15	R248	03/05/2018	10.05	Call	Bond Future	4,594.9900		4.5950	4,640.0400	4.6400	0.980	0	0	0

Total

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