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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/08/2017 TO 16/08/2017

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
2017-08-16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	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
2017-08-16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2025	02/11/2017			Bond Future	130.0269	130.0269	129.7886	129.7886	(0.183)	0.0000	0.0000	2,291
2017-08-16	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2025	02/11/2017	132.96	Put	Bond Future	2,933.0800	2.9331	3,171.3800	3.1714	8.125	0	0	0
2017-08-16	2025	02/11/2017	132.98	Put	Bond Future	2,953.0800	2.9531	3,191.3800	3.1914	8.070	0	0	0
2017-08-16	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2025	02/11/2017	132.97	Put	Bond Future	2,943.0800	2.9431	3,181.3800	3.1814	8.097	0	0	0
2017-08-16	2025	01/02/2018	133.89	Put	Bond Future	2,784.1900	2.7842	3,025.8200	3.0258	8.679	0	0	0
2017-08-16	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2025	01/02/2018			Bond Future	131.1058	131.1058	130.8642	130.8642	(0.184)	0.0000	0.0000	0
2017-08-16	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2025	01/02/2018	133.88	Put	Bond Future	2,774.1900	2.7742	3,015.8200	3.0158	8.710	0	0	0
2017-08-16	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2025	01/02/2018	133.90	Put	Bond Future	2,794.1900	2.7942	3,035.8200	3.0358	8.648	0	0	0
2017-08-16	2025	03/05/2018	133.21	Call	Bond Future	417.3300	0.4173	167.7500	0.1677	(59.804)	0	0	0
2017-08-16	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2025	03/05/2018			Bond Future	133.6273	133.6273	133.3777	133.3777	(0.187)	0.0000	0.0000	0
2017-08-16	2025	03/05/2018	133.22	Call	Bond Future	407.3300	0.4073	157.7500	0.1578	(61.272)	0	0	0
2017-08-16	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2025	03/05/2018	133.20	Call	Bond Future	427.3300	0.4273	177.7500	0.1777	(58.405)	0	0	0
2017-08-16	2029	02/11/2017			Bond Future	100.2375	100.2375	100.2256	100.2256	(0.012)	0.0000	0.0000	1,370
2017-08-16	2029	01/02/2018			Bond Future	102.1115	102.1115	102.1001	102.1001	(0.011)	0.0000	0.0000	0
2017-08-16	2029	03/05/2018			Bond Future	103.0473	103.0473	103.0332	103.0332	(0.014)	0.0000	0.0000	0
2017-08-16	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2030	02/11/2017	9.34	Call	Bond Future	1,061.1000	1.0611	1,531.8800	1.5319	44.367	0	0	0
2017-08-16	2030	02/11/2017			Bond Future	9.1833	93.5412	9.1146	94.0120	(0.748)	0.0000	0.0000	55,251
2017-08-16	2030	02/11/2017	9.35	Call	Bond Future	1,128.2600	1.1283	1,599.0400	1.5990	41.726	0	0	0
2017-08-16	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2030	02/11/2017	9.36	Call	Bond Future	1,195.3400	1.1953	1,666.1200	1.6661	39.385	0	0	0
2017-08-16	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2030	01/02/2018			Bond Future	9.2404	91.2532	9.1692	91.7333	(0.771)	0.0000	0.0000	0
2017-08-16	2030	01/02/2018	9.38	Call	Bond Future	930.9500	0.9309	1,411.0300	1.4110	51.569	0	0	0
2017-08-16	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2030	01/02/2018	9.39	Call	Bond Future	997.1500	0.9972	1,477.2300	1.4772	48.145	0	0	0
2017-08-16	2030	01/02/2018	9.37	Call	Bond Future	864.6900	0.8647	1,344.7700	1.3448	55.520	0	0	0
2017-08-16	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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2017-08-16	2030	03/05/2018	9.51	Call	Bond Future	1,385.0400	1.3850	1,872.5500	1.8725	35.198	0	0	0
2017-08-16	2030	03/05/2018			Bond Future	9.2982	92.9660	9.2247	93.4535	(0.790)	0.0000	0.0000	0
2017-08-16	2030	03/05/2018	9.49	Call	Bond Future	1,255.4700	1.2555	1,742.9800	1.7430	38.831	0	0	0
2017-08-16	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2030	03/05/2018	9.50	Call	Bond Future	1,320.2900	1.3203	1,807.8000	1.8078	36.924	0	0	0
2017-08-16	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2032	02/11/2017	9.49	Put	Bond Future	1,648.3800	1.6484	1,412.2000	1.4122	(14.328)	0	0	0
2017-08-16	2032	02/11/2017	9.48	Call	Bond Future	2,050.8600	2.0509	2,277.1600	2.2772	11.034	0	0	0
2017-08-16	2032	02/11/2017			Bond Future	9.4291	91.6599	9.3654	92.1253	(0.676)	0.0000	0.0000	32,123
2017-08-16	2032	02/11/2017	9.49	Call	Bond Future	2,089.6100	2.0896	2,318.8500	2.3188	10.970	0	0	0
2017-08-16	2032	02/11/2017	9.48	Put	Bond Future	1,681.9000	1.6819	1,442.7800	1.4428	(14.217)	0	0	0
2017-08-16	2032	02/11/2017	9.50	Call	Bond Future	2,128.7600	2.1288	2,360.9500	2.3609	10.907	0	0	0
2017-08-16	2032	02/11/2017	9.50	Put	Bond Future	1,615.3300	1.6153	1,382.1000	1.3821	(14.439)	0	0	0
2017-08-16	2032	01/02/2018	9.20	Call	Bond Future	1,816.4300	1.8164	1,966.3800	1.9664	8.255	0	0	7,500
2017-08-16	2032	01/02/2018	9.45	Put	Bond Future	2,909.3800	2.9094	2,633.5600	2.6336	(9.480)	0	0	0
2017-08-16	2032	01/02/2018	9.40	Put	Bond Future	3,099.2300	3.0992	2,813.4500	2.8135	(9.221)	0	0	0
2017-08-16	2032	01/02/2018	9.56	Call	Bond Future	3,010.5700	3.0106	3,230.8200	3.2308	7.316	0	0	0
2017-08-16	2032	01/02/2018	9.55	Put	Bond Future	2,559.2000	2.5592	2,302.8700	2.3029	(10.016)	0	0	0
2017-08-16	2032	01/02/2018			Bond Future	9.4922	93.3419	9.4262	93.8165	(0.695)	0.0000	0.0000	0
2017-08-16	2032	01/02/2018	9.30	Put	Bond Future	3,505.0000	3.5050	3,199.5300	3.1995	(8.715)	0	0	0
2017-08-16	2032	01/02/2018	9.30	Call	Bond Future	2,112.1600	2.1122	2,281.2800	2.2813	8.007	0	0	7,800
2017-08-16	2032	01/02/2018	9.57	Call	Bond Future	3,049.2100	3.0492	3,271.2100	3.2712	7.281	0	0	0
2017-08-16	2032	01/02/2018	9.57	Put	Bond Future	2,493.9600	2.4940	2,241.3700	2.2414	(10.128)	0	0	0
2017-08-16	2032	01/02/2018	9.20	Put	Bond Future	3,946.0400	3.9460	3,621.4000	3.6214	(8.227)	0	0	0
2017-08-16	2032	01/02/2018	9.45	Call	Bond Future	2,606.1500	2.6062	2,804.9200	2.8049	7.627	0	0	750
2017-08-16	2032	01/02/2018	9.40	Call	Bond Future	2,434.8500	2.4349	2,623.6600	2.6237	7.754	0	0	6,800
2017-08-16	2032	01/02/2018	9.56	Put	Bond Future	2,526.4200	2.5264	2,272.0800	2.2721	(10.067)	0	0	0
2017-08-16	2032	01/02/2018	9.55	Call	Bond Future	2,972.1700	2.9722	3,190.4300	3.1904	7.343	0	0	0
2017-08-16	2032	03/05/2018	9.70	Call	Bond Future	3,949.1300	3.9491	4,248.7700	4.2488	7.587	0	0	0
2017-08-16	2032	03/05/2018	9.71	Put	Bond Future	2,882.5800	2.8826	2,701.8600	2.7019	(6.269)	0	0	0
2017-08-16	2032	03/05/2018			Bond Future	9.5521	90.9367	9.4842	91.4186	(0.711)	0.0000	0.0000	0
2017-08-16	2032	03/05/2018	9.70	Put	Bond Future	2,912.7300	2.9127	2,730.5200	2.7305	(6.256)	0	0	0
2017-08-16	2032	03/05/2018	9.71	Call	Bond Future	3,988.4400	3.9884	4,289.5700	4.2896	7.550	0	0	0
2017-08-16	2032	03/05/2018	9.72	Call	Bond Future	4,027.9400	4.0279	4,330.2400	4.3302	7.505	0	0	0
2017-08-16	2032	03/05/2018	9.72	Put	Bond Future	2,852.6900	2.8527	2,673.1400	2.6731	(6.294)	0	0	0
2017-08-16	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2033	02/11/2017	110.07	Put	Bond Future	5,653.7300	5.6537	5,666.3900	5.6664	0.224	0	0	0
2017-08-16	2033	02/11/2017			Bond Future	104.4163	104.4163	104.4036	104.4036	(0.012)	0.0000	0.0000	5,174
2017-08-16	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2033	02/11/2017	110.09	Put	Bond Future	5,673.7300	5.6737	5,686.3900	5.6864	0.223	0	0	0
2017-08-16	2033	02/11/2017	110.08	Put	Bond Future	5,663.7300	5.6637	5,676.3900	5.6764	0.224	0	0	0
2017-08-16	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2033	01/02/2018			Bond Future	106.3683	106.3683	106.3563	106.3563	(0.011)	0.0000	0.0000	0
2017-08-16	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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2017-08-16	2033	01/02/2018	109.64	Put	Bond Future	3,271.6800	3.2717	3,283.6600	3.2837	0.366	0	0	0
2017-08-16	2033	01/02/2018	109.66	Put	Bond Future	3,291.6800	3.2917	3,303.6600	3.3037	0.364	0	0	0
2017-08-16	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2033	01/02/2018	109.65	Put	Bond Future	3,281.6800	3.2817	3,293.6600	3.2937	0.365	0	0	0
2017-08-16	2033	03/05/2018	107.71	Put	Bond Future	394.4400	0.3944	409.3100	0.4093	3.770	0	0	0
2017-08-16	2033	03/05/2018			Bond Future	107.3156	107.3156	107.3007	107.3007	(0.014)	0.0000	0.0000	0
2017-08-16	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2033	03/05/2018	107.70	Put	Bond Future	384.4400	0.3844	399.3100	0.3993	3.868	0	0	0
2017-08-16	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2033	03/05/2018	107.69	Put	Bond Future	374.4400	0.3744	389.3100	0.3893	3.971	0	0	0
2017-08-16	2037	02/11/2017	9.67	Put	Bond Future	2,500.0500	2.5000	2,224.8100	2.2248	(11.009)	0	0	0
2017-08-16	2037	02/11/2017			Bond Future	9.7547	91.4592	9.6859	92.0037	(0.705)	0.0000	0.0000	58,927
2017-08-16	2037	02/11/2017	9.66	Call	Bond Future	1,793.1000	1.7931	2,059.1400	2.0591	14.837	0	0	0
2017-08-16	2037	02/11/2017	9.66	Put	Bond Future	2,544.2200	2.5442	2,265.7700	2.2658	(10.944)	0	0	0
2017-08-16	2037	02/11/2017	9.67	Call	Bond Future	1,828.7300	1.8287	2,097.9800	2.0980	14.723	0	0	0
2017-08-16	2037	02/11/2017	9.65	Call	Bond Future	1,757.8900	1.7579	2,020.7200	2.0207	14.951	0	0	0
2017-08-16	2037	02/11/2017	9.65	Put	Bond Future	2,588.9300	2.5889	2,307.2700	2.3073	(10.879)	0	0	0
2017-08-16	2037	01/02/2018	9.82	Put	Bond Future	3,078.0300	3.0780	2,840.5300	2.8405	(7.716)	0	0	0
2017-08-16	2037	01/02/2018			Bond Future	9.8189	88.8827	9.7479	89.4378	(0.723)	0.0000	0.0000	160
2017-08-16	2037	01/02/2018	9.82	Call	Bond Future	3,086.7400	3.0867	3,404.3500	3.4044	10.289	0	0	0
2017-08-16	2037	01/02/2018	9.81	Put	Bond Future	3,116.2500	3.1163	2,876.5600	2.8766	(7.692)	0	0	0
2017-08-16	2037	01/02/2018	9.83	Call	Bond Future	3,126.6300	3.1266	3,446.4200	3.4464	10.228	0	0	0
2017-08-16	2037	01/02/2018	9.83	Put	Bond Future	3,040.1700	3.0402	2,804.8500	2.8049	(7.740)	0	0	0
2017-08-16	2037	01/02/2018	9.81	Call	Bond Future	3,047.1000	3.0471	3,362.5200	3.3625	10.351	0	0	0
2017-08-16	2037	03/05/2018	9.99	Call	Bond Future	4,320.7900	4.3208	4,649.6300	4.6496	7.611	0	0	0
2017-08-16	2037	03/05/2018	9.97	Put	Bond Future	3,579.8900	3.5799	3,339.2700	3.3393	(6.721)	0	0	0
2017-08-16	2037	03/05/2018			Bond Future	9.8836	90.5510	9.8106	91.1149	(0.739)	0.0000	0.0000	0
2017-08-16	2037	03/05/2018	9.99	Put	Bond Future	3,508.6200	3.5086	3,273.5400	3.2735	(6.700)	0	0	0
2017-08-16	2037	03/05/2018	9.97	Call	Bond Future	4,240.3300	4.2403	4,563.6300	4.5636	7.624	0	0	0
2017-08-16	2037	03/05/2018	9.98	Put	Bond Future	3,544.2600	3.5443	3,306.2700	3.3063	(6.715)	0	0	0
2017-08-16	2037	03/05/2018	9.98	Call	Bond Future	4,280.6200	4.2806	4,606.5500	4.6065	7.614	0	0	0
2017-08-16	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2038	02/11/2017			Bond Future	131.2081	131.2081	131.1913	131.1913	(0.013)	0.0000	0.0000	19,516
2017-08-16	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2038	02/11/2017	136.82	Put	Bond Future	5,611.8700	5.6119	5,628.6700	5.6287	0.299	0	0	0
2017-08-16	2038	02/11/2017	136.80	Put	Bond Future	5,591.8700	5.5919	5,608.6700	5.6087	0.300	0	0	0
2017-08-16	2038	02/11/2017	136.81	Put	Bond Future	5,601.8700	5.6019	5,618.6700	5.6187	0.300	0	0	0
2017-08-16	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2038	01/02/2018	136.95	Put	Bond Future	4,809.8000	4.8098	4,825.8300	4.8258	0.333	0	0	0
2017-08-16	2038	01/02/2018			Bond Future	132.1402	132.1402	132.1242	132.1242	(0.012)	0.0000	0.0000	0
2017-08-16	2038	01/02/2018	136.94	Put	Bond Future	4,799.8000	4.7998	4,815.8300	4.8158	0.334	0	0	0
2017-08-16	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2038	01/02/2018	136.93	Put	Bond Future	4,789.8000	4.7898	4,805.8300	4.8058	0.335	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
2017-08-16	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2038	03/05/2018	132.27	Call	Bond Future	2,411.5800	2.4116	2,391.8200	2.3918	(0.819)	0	0	0
2017-08-16	2038	03/05/2018			Bond Future	134.6816	134.6816	134.6618	134.6618	(0.015)	0.0000	0.0000	0
2017-08-16	2038	03/05/2018	132.28	Call	Bond Future	2,401.5800	2.4016	2,381.8200	2.3818	(0.823)	0	0	0
2017-08-16	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2038	03/05/2018	132.29	Call	Bond Future	2,391.5800	2.3916	2,371.8200	2.3718	(0.826)	0	0	0
2017-08-16	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2040	02/11/2017	9.67	Put	Bond Future	3,305.3600	3.3054	2,975.7100	2.9757	(9.973)	0	0	0
2017-08-16	2040	02/11/2017			Bond Future	9.8709	94.6070	9.8022	95.1860	(0.697)	0.0000	0.0000	15,669
2017-08-16	2040	02/11/2017	9.66	Call	Bond Future	1,564.3300	1.5643	1,810.4000	1.8104	15.730	0	0	0
2017-08-16	2040	02/11/2017	9.66	Put	Bond Future	3,358.7700	3.3588	3,025.8100	3.0258	(9.913)	0	0	0
2017-08-16	2040	02/11/2017	9.67	Call	Bond Future	1,597.2600	1.5973	1,846.6400	1.8466	15.613	0	0	0
2017-08-16	2040	02/11/2017	9.65	Call	Bond Future	1,531.6700	1.5317	1,774.4300	1.7744	15.849	0	0	0
2017-08-16	2040	02/11/2017	9.65	Put	Bond Future	3,412.5800	3.4126	3,076.3100	3.0763	(9.854)	0	0	0
2017-08-16	2040	01/02/2018	9.89	Call	Bond Future	3,133.6500	3.1337	3,462.0600	3.4621	10.480	0	0	0
2017-08-16	2040	01/02/2018			Bond Future	9.9366	91.8380	9.8656	92.4282	(0.715)	0.0000	0.0000	0
2017-08-16	2040	01/02/2018	9.87	Call	Bond Future	3,054.2700	3.0543	3,378.0200	3.3780	10.600	0	0	0
2017-08-16	2040	01/02/2018	9.87	Put	Bond Future	3,607.6600	3.6077	3,341.1900	3.3412	(7.386)	0	0	0
2017-08-16	2040	01/02/2018	9.88	Put	Bond Future	3,563.9000	3.5639	3,299.7600	3.2998	(7.412)	0	0	0
2017-08-16	2040	01/02/2018	9.89	Put	Bond Future	3,520.2900	3.5203	3,258.4800	3.2585	(7.437)	0	0	0
2017-08-16	2040	01/02/2018	9.88	Call	Bond Future	3,093.9500	3.0939	3,420.0300	3.4200	10.539	0	0	0
2017-08-16	2040	03/05/2018	10.08	Put	Bond Future	3,963.0100	3.9630	3,636.1600	3.6362	(8.248)	0	0	0
2017-08-16	2040	03/05/2018			Bond Future	10.0027	93.5617	9.9297	94.1615	(0.730)	0.0000	0.0000	0
2017-08-16	2040	03/05/2018	10.07	Call	Bond Future	4,547.9500	4.5480	4,819.0100	4.8190	5.960	0	0	0
2017-08-16	2040	03/05/2018	10.07	Put	Bond Future	4,001.0000	4.0010	3,672.2800	3.6723	(8.216)	0	0	0
2017-08-16	2040	03/05/2018	10.08	Call	Bond Future	4,590.7900	4.5908	4,863.7200	4.8637	5.945	0	0	0
2017-08-16	2040	03/05/2018	10.06	Call	Bond Future	4,504.9800	4.5050	4,774.1800	4.7742	5.976	0	0	0
2017-08-16	2040	03/05/2018	10.06	Put	Bond Future	4,038.9700	4.0390	3,708.3900	3.7084	(8.185)	0	0	0
2017-08-16	2044	02/11/2017	9.68	Call	Bond Future	1,568.1300	1.5681	1,797.8700	1.7979	14.651	0	0	0
2017-08-16	2044	02/11/2017			Bond Future	9.8993	91.6380	9.8358	92.1782	(0.642)	0.0000	0.0000	20,734
2017-08-16	2044	02/11/2017	9.66	Call	Bond Future	1,503.2000	1.5032	1,726.8000	1.7268	14.875	0	0	0
2017-08-16	2044	02/11/2017	9.66	Put	Bond Future	3,566.2900	3.5663	3,249.7300	3.2497	(8.876)	0	0	0
2017-08-16	2044	02/11/2017	9.68	Put	Bond Future	3,455.7400	3.4557	3,145.3200	3.1453	(8.983)	0	0	0
2017-08-16	2044	02/11/2017	9.67	Call	Bond Future	1,535.4500	1.5354	1,762.1200	1.7621	14.762	0	0	0
2017-08-16	2044	02/11/2017	9.67	Put	Bond Future	3,510.7300	3.5107	3,197.2400	3.1972	(8.929)	0	0	0
2017-08-16	2044	01/02/2018	9.90	Put	Bond Future	3,646.7600	3.6468	3,403.2000	3.4032	(6.679)	0	0	0
2017-08-16	2044	01/02/2018	9.89	Call	Bond Future	3,077.8000	3.0778	3,382.6600	3.3827	9.905	0	0	0
2017-08-16	2044	01/02/2018			Bond Future	9.9630	88.9397	9.8975	89.4903	(0.658)	0.0000	0.0000	0
2017-08-16	2044	01/02/2018	9.90	Call	Bond Future	3,117.6100	3.1176	3,424.6400	3.4246	9.848	0	0	0
2017-08-16	2044	01/02/2018	9.89	Put	Bond Future	3,691.3900	3.6914	3,445.6600	3.4457	(6.657)	0	0	0
2017-08-16	2044	01/02/2018	9.91	Call	Bond Future	3,157.6900	3.1577	3,466.8800	3.4669	9.792	0	0	0
2017-08-16	2044	01/02/2018	9.91	Put	Bond Future	3,602.5500	3.6025	3,361.1500	3.3612	(6.701)	0	0	0
2017-08-16	2044	03/05/2018	10.10	Call	Bond Future	4,645.2600	4.6453	4,896.5600	4.8966	5.410	0	0	0
2017-08-16	2044	03/05/2018	10.09	Put	Bond Future	4,085.0800	4.0851	3,775.1700	3.7752	(7.586)	0	0	0
2017-08-16	2044	03/05/2018			Bond Future	10.0271	90.6090	9.9597	91.1685	(0.672)	0.0000	0.0000	0
2017-08-16	2044	03/05/2018	10.11	Call	Bond Future	4,688.7100	4.6887	4,941.7400	4.9417	5.397	0	0	0

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2017-08-16	2044	03/05/2018	10.11	Put	Bond Future	4,008.6000	4.0086	3,702.1500	3.7021	(7.645)	0	0	0
2017-08-16	2044	03/05/2018	10.10	Put	Bond Future	4,046.6900	4.0467	3,738.5100	3.7385	(7.616)	0	0	0
2017-08-16	2044	03/05/2018	10.09	Call	Bond Future	4,601.9900	4.6020	4,851.5600	4.8516	5.423	0	0	0
2017-08-16	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2046	02/11/2017	136.30	Put	Bond Future	10,597.5700	10.5976	11,632.3600	11.6324	9.764	0	0	0
2017-08-16	2046	02/11/2017			Bond Future	125.7024	125.7024	124.6676	124.6676	(0.823)	0.0000	0.0000	21,292
2017-08-16	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2046	02/11/2017	136.32	Put	Bond Future	10,617.5700	10.6176	11,652.3600	11.6524	9.746	0	0	0
2017-08-16	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2046	02/11/2017	136.31	Put	Bond Future	10,607.5700	10.6076	11,642.3600	11.6424	9.755	0	0	0
2017-08-16	2046	01/02/2018	132.92	Put	Bond Future	4,867.6500	4.8676	5,920.4600	5.9205	21.629	0	0	0
2017-08-16	2046	01/02/2018			Bond Future	128.0524	128.0524	126.9995	126.9995	(0.822)	0.0000	0.0000	0
2017-08-16	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2046	01/02/2018	132.91	Put	Bond Future	4,857.6500	4.8576	5,910.4600	5.9105	21.673	0	0	0
2017-08-16	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2046	01/02/2018	132.90	Put	Bond Future	4,847.6500	4.8476	5,900.4600	5.9005	21.718	0	0	0
2017-08-16	2046	03/05/2018	127.95	Call	Bond Future	949.8300	0.9498	0.0000	0.0000	(100.000)	0	0	0
2017-08-16	2046	03/05/2018			Bond Future	128.8998	128.8998	127.8234	127.8234	(0.835)	0.0000	0.0000	0
2017-08-16	2046	03/05/2018	127.93	Call	Bond Future	969.8300	0.9698	0.0000	0.0000	(100.000)	0	0	0
2017-08-16	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	106.5700	0.1066	100.000	0	0	0
2017-08-16	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	126.5700	0.1266	100.000	0	0	0
2017-08-16	2046	03/05/2018	127.94	Call	Bond Future	959.8300	0.9598	0.0000	0.0000	(100.000)	0	0	0
2017-08-16	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	116.5700	0.1166	100.000	0	0	0
2017-08-16	2050	02/11/2017	144.66	Put	Bond Future	11,239.7100	11.2397	11,255.3700	11.2554	0.139	0	0	0
2017-08-16	2050	02/11/2017	144.67	Put	Bond Future	11,249.7100	11.2497	11,265.3700	11.2654	0.139	0	0	0
2017-08-16	2050	02/11/2017			Bond Future	133.4203	133.4203	133.4046	133.4046	(0.012)	0.0000	0.0000	22,657
2017-08-16	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2050	02/11/2017	144.65	Put	Bond Future	11,229.7100	11.2297	11,245.3700	11.2454	0.139	0	0	0
2017-08-16	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2050	01/02/2018	140.23	Put	Bond Future	6,006.6900	6.0067	6,021.6100	6.0216	0.248	0	0	0
2017-08-16	2050	01/02/2018			Bond Future	134.2233	134.2233	134.2084	134.2084	(0.011)	0.0000	0.0000	0
2017-08-16	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2050	01/02/2018	140.25	Put	Bond Future	6,026.6900	6.0267	6,041.6100	6.0416	0.248	0	0	0
2017-08-16	2050	01/02/2018	140.24	Put	Bond Future	6,016.6900	6.0167	6,031.6100	6.0316	0.248	0	0	0
2017-08-16	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2050	03/05/2018	135.61	Call	Bond Future	1,194.8300	1.1948	1,176.3000	1.1763	(1.551)	0	0	0
2017-08-16	2050	03/05/2018			Bond Future	136.8048	136.8048	136.7863	136.7863	(0.014)	0.0000	0.0000	0
2017-08-16	2050	03/05/2018	135.62	Call	Bond Future	1,184.8300	1.1848	1,166.3000	1.1663	(1.564)	0	0	0
2017-08-16	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	2050	03/05/2018	135.63	Call	Bond Future	1,174.8300	1.1748	1,156.3000	1.1563	(1.577)	0	0	0
2017-08-16	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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2017-08-16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	AL37	02/11/2017			Index Future	557.7880	557.7880	559.0460	559.0460	0.226	0.0000	0.0000	0
2017-08-16	AL37	01/02/2018			Index Future	568.0270	568.0270	569.3100	569.3100	0.226	0.0000	0.0000	0
2017-08-16	AL37	03/05/2018			Index Future	578.6900	578.6900	579.9870	579.9870	0.224	0.0000	0.0000	0
2017-08-16	AL7T	02/11/2017			Index Future	641.3160	641.3160	643.6500	643.6500	0.364	0.0000	0.0000	0
2017-08-16	AL7T	01/02/2018			Index Future	653.0890	653.0890	655.4680	655.4680	0.364	0.0000	0.0000	0
2017-08-16	AL7T	03/05/2018			Index Future	665.3480	665.3480	667.7610	667.7610	0.363	0.0000	0.0000	0
2017-08-16	ALBI	02/11/2017			Index Future	575.2620	575.2620	577.8020	577.8020	0.442	0.0000	0.0000	616
2017-08-16	ALBI	01/02/2018			Index Future	585.8220	585.8220	588.4110	588.4110	0.442	0.0000	0.0000	0
2017-08-16	ALBI	03/05/2018			Index Future	596.8190	596.8190	599.4460	599.4460	0.440	0.0000	0.0000	0
2017-08-16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	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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2017-08-16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-08-16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-16	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	EL28	02/11/2017			Bond Future	127.9582	127.9582	127.9498	127.9498	(0.007)	0.0000	0.0000	0
2017-08-16	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-16	EL28	02/11/2017	133.87	Put	Bond Future	5,911.7600	5.9118	5,920.2200	5.9202	0.143	0	0	0
2017-08-16	EL28	02/11/2017	133.89	Put	Bond Future	5,931.7600	5.9318	5,940.2200	5.9402	0.143	0	0	0
2017-08-16	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	EL28	02/11/2017	133.88	Put	Bond Future	5,921.7600	5.9218	5,930.2200	5.9302	0.143	0	0	0
2017-08-16	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	EL28	01/02/2018			Bond Future	130.3503	130.3503	130.3429	130.3429	(0.006)	0.0000	0.0000	0
2017-08-16	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	EL28	01/02/2018	132.29	Put	Bond Future	1,939.6700	1.9397	1,947.1400	1.9471	0.385	0	0	0
2017-08-16	EL28	01/02/2018	132.31	Put	Bond Future	1,959.6700	1.9597	1,967.1400	1.9671	0.381	0	0	0
2017-08-16	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	EL28	01/02/2018	132.30	Put	Bond Future	1,949.6700	1.9497	1,957.1400	1.9571	0.383	0	0	0
2017-08-16	EL28	03/05/2018	133.20	Put	Bond Future	342.6900	0.3427	353.6600	0.3537	3.201	0	0	0
2017-08-16	EL28	03/05/2018			Bond Future	132.8573	132.8573	132.8463	132.8463	(0.008)	0.0000	0.0000	0
2017-08-16	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	EL28	03/05/2018	133.19	Put	Bond Future	332.6900	0.3327	343.6600	0.3437	3.297	0	0	0
2017-08-16	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	EL28	03/05/2018	133.18	Put	Bond Future	322.6900	0.3227	333.6600	0.3337	3.400	0	0	0
2017-08-16	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	ES33	02/11/2017	10.66	Put	Bond Future	1,328.2200	1.3282	902.0900	0.9021	(32.083)	0	0	0
2017-08-16	ES33	02/11/2017			Bond Future	10.8774	75.8193	10.8070	76.2454	(0.647)	0.0000	0.0000	9,466
2017-08-16	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	ES33	02/11/2017	10.68	Put	Bond Future	1,204.5800	1.2046	778.4500	0.7784	(35.376)	0	0	0
2017-08-16	ES33	02/11/2017	10.67	Put	Bond Future	1,266.3600	1.2664	840.2300	0.8402	(33.650)	0	0	0
2017-08-16	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	ES33	01/02/2018	10.99	Call	Bond Future	17.1900	0.0172	451.6500	0.4516	2527.400	0	0	0
2017-08-16	ES33	01/02/2018			Bond Future	10.9871	77.2107	10.9141	77.6451	(0.664)	0.0000	0.0000	0
2017-08-16	ES33	01/02/2018	11.00	Call	Bond Future	76.4200	0.0764	510.8800	0.5109	568.516	0	0	0
2017-08-16	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	ES33	01/02/2018	11.01	Call	Bond Future	135.5700	0.1356	570.0300	0.5700	320.469	0	0	0
2017-08-16	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	ES33	03/05/2018	11.22	Call	Bond Future	740.1400	0.7401	1,181.4800	1.1815	59.629	0	0	0
2017-08-16	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	ES33	03/05/2018			Bond Future	11.0922	74.8682	11.0168	75.3095	(0.679)	0.0000	0.0000	0
2017-08-16	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	ES33	03/05/2018	11.20	Call	Bond Future	625.0700	0.6251	1,066.4100	1.0664	70.606	0	0	0
2017-08-16	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	ES33	03/05/2018	11.21	Call	Bond Future	682.6400	0.6826	1,123.9800	1.1240	64.652	0	0	0
2017-08-16	ES42	02/11/2017			Bond Future	11.1172	78.4228	11.0467	78.9028	(0.634)	0.0000	0.0000	7,957
2017-08-16	ES42	01/02/2018			Bond Future	11.2230	79.8618	11.1500	80.3511	(0.650)	0.0000	0.0000	0
2017-08-16	ES42	03/05/2018			Bond Future	11.3296	77.0994	11.2542	77.5965	(0.666)	0.0000	0.0000	0
2017-08-16	GOVI	02/11/2017	572.45	Call	GOVI	15,920.0000	1.5920	41,120.0000	4.1120	158.291	0	0	0
2017-08-16	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	GOVI	02/11/2017			GOVI	574.0420	574.0420	576.5620	576.5620	0.439	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
2017-08-16	GOVI	02/11/2017	572.46	Call	GOVI	15,820.0000	1.5820	41,020.0000	4.1020	159.292	0	0	0
2017-08-16	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	GOVI	02/11/2017	572.44	Call	GOVI	16,020.0000	1.6020	41,220.0000	4.1220	157.303	0	0	0
2017-08-16	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	GOVI	01/02/2018			GOVI	584.5800	584.5800	587.1480	587.1480	0.439	0.0000	0.0000	0
2017-08-16	GOVI	01/02/2018	581.03	Call	GOVI	35,500.0000	3.5500	61,180.0000	6.1180	72.338	0	0	0
2017-08-16	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	GOVI	01/02/2018	581.04	Call	GOVI	35,400.0000	3.5400	61,080.0000	6.1080	72.542	0	0	0
2017-08-16	GOVI	01/02/2018	581.02	Call	GOVI	35,600.0000	3.5600	61,280.0000	6.1280	72.135	0	0	0
2017-08-16	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	GOVI	03/05/2018	590.27	Call	GOVI	52,830.0000	5.2830	78,890.0000	7.8890	49.328	0	0	0
2017-08-16	GOVI	03/05/2018	590.29	Call	GOVI	52,630.0000	5.2630	78,690.0000	7.8690	49.515	0	0	0
2017-08-16	GOVI	03/05/2018			GOVI	595.5530	595.5530	598.1590	598.1590	0.438	0.0000	0.0000	0
2017-08-16	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	GOVI	03/05/2018	590.28	Call	GOVI	52,730.0000	5.2730	78,790.0000	7.8790	49.422	0	0	0
2017-08-16	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-08-16	IGOV	02/11/2017			Index Future	251.6640	251.6640	251.4630	251.4630	(0.080)	0.0000	0.0000	1,163
2017-08-16	IGOV	01/02/2018			Index Future	256.3700	256.3700	256.1660	256.1660	(0.080)	0.0000	0.0000	0
2017-08-16	IGOV	03/05/2018			Index Future	261.3000	261.3000	261.0860	261.0860	(0.082)	0.0000	0.0000	0
2017-08-16	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-08-16	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-08-16	IS01	21/12/2017			Interest Rate Swap	99.7651	99.7651	99.7668	99.7668	0.002	0.0000	0.0000	0
2017-08-16	IS01	15/03/2018			Interest Rate Swap	99.6371	99.6371	99.6412	99.6412	0.004	0.0000	0.0000	0
2017-08-16	IS01	21/06/2018			Interest Rate Swap	99.7156	99.7156	99.7173	99.7173	0.002	0.0000	0.0000	0
2017-08-16	IS01	20/09/2018			Interest Rate Swap	99.8180	99.8180	99.8076	99.8076	(0.010)	0.0000	0.0000	0
2017-08-16	IS02	18/12/2017			Interest Rate Swap	99.7922	99.7922	99.7937	99.7937	0.002	0.0000	0.0000	0
2017-08-16	IS02	16/03/2018			Interest Rate Swap	98.9190	98.9190	98.9220	98.9220	0.003	0.0000	0.0000	0
2017-08-16	IS02	15/06/2018			Interest Rate Swap	98.4019	98.4019	98.4044	98.4044	0.003	0.0000	0.0000	0
2017-08-16	IS02	21/09/2018			Interest Rate Swap	98.2845	98.2845	98.2739	98.2739	(0.011)	0.0000	0.0000	0
2017-08-16	IS02	21/12/2018			Interest Rate Swap	98.5700	98.5700	98.5600	98.5600	(0.010)	0.0000	0.0000	0
2017-08-16	IS02	15/03/2019			Interest Rate Swap	98.8817	98.8817	98.8622	98.8622	(0.020)	0.0000	0.0000	0
2017-08-16	IS02	21/06/2019			Interest Rate Swap	99.1970	99.1970	99.1664	99.1664	(0.031)	0.0000	0.0000	0
2017-08-16	IS02	20/09/2019			Interest Rate Swap	99.5352	99.5352	99.4831	99.4831	(0.052)	0.0000	0.0000	0
2017-08-16	IS05	17/12/2020			Interest Rate Swap	95.5144	95.5144	95.4136	95.4136	(0.106)	0.0000	0.0000	0
2017-08-16	IS05	16/03/2021			Interest Rate Swap	94.7140	94.7140	94.6098	94.6098	(0.110)	0.0000	0.0000	0
2017-08-16	IS05	15/06/2021			Interest Rate Swap	93.8840	93.8840	93.7767	93.7767	(0.114)	0.0000	0.0000	0
2017-08-16	IS05	21/09/2021			Interest Rate Swap	94.0383	94.0383	93.9236	93.9236	(0.122)	0.0000	0.0000	0
2017-08-16	IS05	21/12/2021			Interest Rate Swap	96.2091	96.2091	96.0853	96.0853	(0.129)	0.0000	0.0000	51
2017-08-16	IS05	15/03/2022			Interest Rate Swap	96.3134	96.3134	96.1794	96.1794	(0.139)	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
2017-08-16	IS05	21/06/2022			Interest Rate Swap	97.4947	97.4947	97.3497	97.3497	(0.149)	0.0000	0.0000	0
2017-08-16	IS05	20/09/2022			Interest Rate Swap	99.6896	99.6896	99.5389	99.5389	(0.151)	0.0000	0.0000	0
2017-08-16	IS10	17/12/2025			Interest Rate Swap	94.3042	94.3042	94.1286	94.1286	(0.186)	0.0000	0.0000	0
2017-08-16	IS10	16/03/2026			Interest Rate Swap	91.3095	91.3095	91.1208	91.1208	(0.207)	0.0000	0.0000	0
2017-08-16	IS10	15/06/2026			Interest Rate Swap	90.0576	90.0576	89.8568	89.8568	(0.223)	0.0000	0.0000	0
2017-08-16	IS10	21/09/2026			Interest Rate Swap	92.2310	92.2310	92.0200	92.0200	(0.229)	0.0000	0.0000	0
2017-08-16	IS10	21/12/2026			Interest Rate Swap	96.0197	96.0197	95.7990	95.7990	(0.230)	0.0000	0.0000	0
2017-08-16	IS10	15/03/2027			Interest Rate Swap	94.5706	94.5706	94.3344	94.3344	(0.250)	0.0000	0.0000	0
2017-08-16	IS10	21/06/2027			Interest Rate Swap	96.6462	96.6462	96.3991	96.3991	(0.256)	0.0000	0.0000	0
2017-08-16	IS10	20/09/2027			Interest Rate Swap	100.3767	100.3767	100.1291	100.1291	(0.247)	0.0000	0.0000	0
2017-08-16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-08-16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-08-16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-08-16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-08-16	JBAF	16/08/2017			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017-08-16	JBAF	20/09/2017			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017-08-16	JBAF	18/10/2017			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2017-08-16	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017-08-16	JBAF	20/12/2017			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-08-16	JBAF	17/01/2018			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-08-16	JBAF	20/03/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	2,500
2017-08-16	JBAF	20/06/2018			Jibar Tradeable Future	6.6100	93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2017-08-16	JBAF	19/09/2018			Jibar Tradeable Future	6.6100	93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2017-08-16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-08-16	JBAF	19/12/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2017-08-16	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-08-16	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-08-16	R023	02/11/2017	8.56	Call	Bond Future	2,718.1100	2.7181	2,956.2900	2.9563	8.763	0	0	0
2017-08-16	R023	02/11/2017			Bond Future	7.9329	100.6576	7.8689	100.9300	(0.807)	0.0000	0.0000	53,785
2017-08-16	R023	02/11/2017	8.56	Put	Bond Future	96.9500	0.0970	62.7800	0.0628	(35.245)	0	0	0
2017-08-16	R023	02/11/2017	8.58	Put	Bond Future	89.2500	0.0893	57.3200	0.0573	(35.776)	0	0	0
2017-08-16	R023	02/11/2017	8.57	Call	Bond Future	2,755.3300	2.7553	2,994.6400	2.9946	8.685	0	0	0
2017-08-16	R023	02/11/2017	8.57	Put	Bond Future	93.0700	0.0931	60.0300	0.0600	(35.500)	0	0	0
2017-08-16	R023	02/11/2017	8.58	Call	Bond Future	2,792.6000	2.7926	3,033.0200	3.0330	8.609	0	0	0
2017-08-16	R023	01/02/2018	8.33	Put	Bond Future	710.1400	0.7101	581.9800	0.5820	(18.047)	0	0	0
2017-08-16	R023	01/02/2018			Bond Future	7.9673	102.5051	7.8992	102.7831	(0.854)	0.0000	0.0000	0
2017-08-16	R023	01/02/2018	8.32	Call	Bond Future	2,147.9500	2.1479	2,296.9000	2.2969	6.935	0	0	0
2017-08-16	R023	01/02/2018	8.32	Put	Bond Future	722.6000	0.7226	593.4800	0.5935	(17.869)	0	0	0
2017-08-16	R023	01/02/2018	8.33	Call	Bond Future	2,175.5400	2.1755	2,325.4500	2.3254	6.891	0	0	0
2017-08-16	R023	01/02/2018	8.31	Call	Bond Future	2,120.7700	2.1208	2,268.2700	2.2683	6.955	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
2017-08-16	R023	01/02/2018	8.31	Put	Bond Future	735.4900	0.7355	604.9200	0.6049	(17.753)	0	0	0
2017-08-16	R023	03/05/2018	8.27	Call	Bond Future	2,148.3900	2.1484	2,307.9900	2.3080	7.429	0	0	0
2017-08-16	R023	03/05/2018			Bond Future	7.9882	100.4989	7.9163	100.7805	(0.900)	0.0000	0.0000	0
2017-08-16	R023	03/05/2018	8.27	Put	Bond Future	1,053.6700	1.0537	931.6900	0.9317	(11.577)	0	0	0
2017-08-16	R023	03/05/2018	8.28	Call	Bond Future	2,172.7400	2.1727	2,333.4500	2.3334	7.397	0	0	0
2017-08-16	R023	03/05/2018	8.29	Put	Bond Future	1,025.7000	1.0257	905.9300	0.9059	(11.677)	0	0	0
2017-08-16	R023	03/05/2018	8.28	Put	Bond Future	1,039.4500	1.0394	918.5800	0.9186	(11.628)	0	0	0
2017-08-16	R023	03/05/2018	8.29	Call	Bond Future	2,197.5400	2.1975	2,359.3500	2.3594	7.363	0	0	0
2017-08-16	R035	02/11/2017	9.61	Put	Bond Future	462.3000	0.4623	0.0000	0.0000	(100.000)	0	0	0
2017-08-16	R035	02/11/2017			Bond Future	9.6682	95.0383	9.5990	95.5883	(0.716)	0.0000	0.0000	13,483
2017-08-16	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	7.9700	0.0080	100.000	0	0	0
2017-08-16	R035	02/11/2017	9.60	Put	Bond Future	542.0400	0.5420	0.0000	0.0000	(100.000)	0	0	0
2017-08-16	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	87.7100	0.0877	100.000	0	0	0
2017-08-16	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R035	02/11/2017	9.59	Put	Bond Future	621.8800	0.6219	71.8700	0.0719	(88.443)	0	0	0
2017-08-16	R035	01/02/2018	9.75	Call	Bond Future	101.4500	0.1014	662.2300	0.6622	552.765	0	0	0
2017-08-16	R035	01/02/2018	9.73	Put	Bond Future	54.4500	0.0545	0.0000	0.0000	(100.000)	0	0	0
2017-08-16	R035	01/02/2018			Bond Future	9.7370	96.7825	9.6654	97.3433	(0.735)	0.0000	0.0000	0
2017-08-16	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	506.3300	0.5063	100.000	0	0	0
2017-08-16	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R035	01/02/2018	9.74	Call	Bond Future	23.5500	0.0236	584.3300	0.5843	2381.231	0	0	0
2017-08-16	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R035	03/05/2018			Bond Future	9.7989	94.0985	9.7252	94.6683	(0.752)	0.0000	0.0000	0
2017-08-16	R035	03/05/2018	9.90	Call	Bond Future	773.3700	0.7734	1,343.1500	1.3431	73.675	0	0	0
2017-08-16	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R035	03/05/2018	9.91	Call	Bond Future	849.3300	0.8493	1,419.1100	1.4191	67.086	0	0	0
2017-08-16	R035	03/05/2018	9.89	Call	Bond Future	697.3200	0.6973	1,267.1000	1.2671	81.710	0	0	0
2017-08-16	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R186	02/11/2017	8.89	Put	Bond Future	869.3400	0.8693	736.0900	0.7361	(15.328)	0	0	0
2017-08-16	R186	02/11/2017	8.88	Call	Bond Future	2,530.2600	2.5303	2,822.9700	2.8230	11.568	0	0	0
2017-08-16	R186	02/11/2017	8.75	Put	Bond Future	1,207.4500	1.2075	1,037.4400	1.0374	(14.080)	0	0	2,500
2017-08-16	R186	02/11/2017			Bond Future	8.6328	115.5898	8.5690	116.0182	(0.739)	0.0000	0.0000	158,577
2017-08-16	R186	02/11/2017	8.75	Call	Bond Future	1,988.5900	1.9886	2,247.0300	2.2470	12.996	0	0	0
2017-08-16	R186	02/11/2017	8.89	Call	Bond Future	2,574.4000	2.5744	2,869.6000	2.8696	11.467	0	0	0
2017-08-16	R186	02/11/2017	8.88	Put	Bond Future	890.8500	0.8908	755.1100	0.7551	(15.237)	0	0	0
2017-08-16	R186	02/11/2017	8.90	Call	Bond Future	2,619.0900	2.6191	2,916.7400	2.9167	11.365	0	0	0
2017-08-16	R186	02/11/2017	8.90	Put	Bond Future	848.4300	0.8484	717.6300	0.7176	(15.417)	0	0	0
2017-08-16	R186	02/11/2017	9.00	Call	Bond Future	3,083.5800	3.0836	3,404.4200	3.4044	10.405	0	0	0
2017-08-16	R186	02/11/2017	9.00	Put	Bond Future	659.7500	0.6597	552.1400	0.5521	(16.311)	0	0	5,000
2017-08-16	R186	01/02/2018	9.00	Call	Bond Future	3,449.3200	3.4493	3,743.9100	3.7439	8.541	0	0	0
2017-08-16	R186	01/02/2018	9.25	Call	Bond Future	4,559.2700	4.5593	4,895.4700	4.8955	7.374	0	0	0
2017-08-16	R186	01/02/2018	8.50	Put	Bond Future	2,902.2200	2.9022	2,663.1300	2.6631	(8.238)	0	0	0
2017-08-16	R186	01/02/2018	8.96	Call	Bond Future	3,283.8500	3.2838	3,571.4700	3.5715	8.759	0	0	0
2017-08-16	R186	01/02/2018			Bond Future	8.6836	112.4113	8.6170	112.8483	(0.768)	0.0000	0.0000	198
2017-08-16	R186	01/02/2018	8.50	Call	Bond Future	1,692.9200	1.6929	1,890.8300	1.8908	11.690	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
2017-08-16	R186	01/02/2018	7.75	Put	Bond Future	6,681.3200		6.6813	6,309.0400	6.3090	(5.572)	0	0	0
2017-08-16	R186	01/02/2018	7.75	Call	Bond Future	347.7900		0.3478	412.5100	0.4125	18.609	0	0	1,460
2017-08-16	R186	01/02/2018	9.00	Put	Bond Future	1,405.4500		1.4054	1,263.0400	1.2630	(10.133)	0	0	6,200
2017-08-16	R186	01/02/2018	9.25	Put	Bond Future	935.6000		0.9356	834.8000	0.8348	(10.774)	0	0	820
2017-08-16	R186	01/02/2018	8.96	Put	Bond Future	1,495.6100		1.4956	1,346.2300	1.3462	(9.988)	0	0	0
2017-08-16	R186	01/02/2018	8.75	Put	Bond Future	2,047.1900		2.0472	1,858.5300	1.8585	(9.216)	0	0	820
2017-08-16	R186	01/02/2018	8.97	Call	Bond Future	3,324.9400		3.3249	3,614.3200	3.6143	8.703	0	0	0
2017-08-16	R186	01/02/2018	8.98	Call	Bond Future	3,366.2700		3.3663	3,657.4000	3.6574	8.648	0	0	0
2017-08-16	R186	01/02/2018	8.98	Put	Bond Future	1,450.1100		1.4501	1,304.2400	1.3042	(10.059)	0	0	0
2017-08-16	R186	01/02/2018	8.75	Call	Bond Future	2,480.3000		2.4803	2,728.6400	2.7286	10.012	0	0	0
2017-08-16	R186	01/02/2018	8.97	Put	Bond Future	1,472.7200		1.4727	1,325.1000	1.3251	(10.024)	0	0	0
2017-08-16	R186	03/05/2018	8.92	Call	Bond Future	3,528.8600		3.5289	3,736.2800	3.7363	5.878	0	0	0
2017-08-16	R186	03/05/2018	8.91	Put	Bond Future	2,359.0700		2.3591	2,121.5800	2.1216	(10.067)	0	0	0
2017-08-16	R186	03/05/2018			Bond Future	8.7312		114.5213	8.6619	114.9646	(0.793)	0.0000	0.0000	0
2017-08-16	R186	03/05/2018	8.93	Call	Bond Future	3,566.0200		3.5660	3,775.0300	3.7750	5.861	0	0	0
2017-08-16	R186	03/05/2018	8.93	Put	Bond Future	2,306.9900		2.3070	2,072.7000	2.0727	(10.156)	0	0	0
2017-08-16	R186	03/05/2018	8.92	Put	Bond Future	2,332.7200		2.3327	2,096.8400	2.0968	(10.112)	0	0	0
2017-08-16	R186	03/05/2018	8.91	Call	Bond Future	3,492.2800		3.4923	3,698.0900	3.6981	5.893	0	0	0
2017-08-16	R197	02/11/2017	305.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R197	02/11/2017	305.15	Put	Bond Future	3,861.7800		3.8618	3,899.8400	3.8998	0.986	0	0	0
2017-08-16	R197	02/11/2017			Bond Future	301.2882		301.2882	301.2502	301.2502	(0.013)	0.0000	0.0000	2,350
2017-08-16	R197	02/11/2017	305.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R197	02/11/2017	305.17	Put	Bond Future	3,881.7800		3.8818	3,919.8400	3.9198	0.980	0	0	0
2017-08-16	R197	02/11/2017	305.16	Put	Bond Future	3,871.7800		3.8718	3,909.8400	3.9098	0.983	0	0	0
2017-08-16	R197	02/11/2017	305.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R197	01/02/2018	301.68	Put	Bond Future	1,807.8700		1.8079	1,843.9700	1.8440	1.997	0	0	0
2017-08-16	R197	01/02/2018			Bond Future	299.8721		299.8721	299.8360	299.8360	(0.012)	0.0000	0.0000	0
2017-08-16	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R197	01/02/2018	301.67	Put	Bond Future	1,797.8700		1.7979	1,833.9700	1.8340	2.008	0	0	0
2017-08-16	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R197	01/02/2018	301.66	Put	Bond Future	1,787.8700		1.7879	1,823.9700	1.8240	2.019	0	0	0
2017-08-16	R197	03/05/2018	304.46	Call	Bond Future	1,179.5700		1.1796	1,135.1000	1.1351	(3.770)	0	0	0
2017-08-16	R197	03/05/2018			Bond Future	305.6396		305.6396	305.5951	305.5951	(0.015)	0.0000	0.0000	0
2017-08-16	R197	03/05/2018	304.44	Call	Bond Future	1,199.5700		1.1996	1,155.1000	1.1551	(3.707)	0	0	0
2017-08-16	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R197	03/05/2018	304.45	Call	Bond Future	1,189.5700		1.1896	1,145.1000	1.1451	(3.738)	0	0	0
2017-08-16	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R202	02/11/2017	253.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R202	02/11/2017			Bond Future	242.3892		242.3892	242.3607	242.3607	(0.012)	0.0000	0.0000	28,758
2017-08-16	R202	02/11/2017	253.89	Put	Bond Future	11,500.7500		11.5008	11,529.2600	11.5293	0.248	0	0	0
2017-08-16	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R202	02/11/2017	253.91	Put	Bond Future	11,520.7500		11.5208	11,549.2600	11.5493	0.247	0	0	0
2017-08-16	R202	02/11/2017	253.90	Put	Bond Future	11,510.7500		11.5108	11,539.2600	11.5393	0.248	0	0	0
2017-08-16	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
2017-08-16	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R202	01/02/2018	249.06	Put	Bond Future	5,883.0700	5.8831	5,910.3800	5.9104	0.464	0	0	0
2017-08-16	R202	01/02/2018			Bond Future	243.1769	243.1769	243.1496	243.1496	(0.011)	0.0000	0.0000	0
2017-08-16	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R202	01/02/2018	249.08	Put	Bond Future	5,903.0700	5.9031	5,930.3800	5.9304	0.463	0	0	0
2017-08-16	R202	01/02/2018	249.07	Put	Bond Future	5,893.0700	5.8931	5,920.3800	5.9204	0.463	0	0	0
2017-08-16	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R202	03/05/2018	247.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R202	03/05/2018	247.47	Call	Bond Future	383.7700	0.3838	350.0100	0.3500	(8.797)	0	0	0
2017-08-16	R202	03/05/2018			Bond Future	247.8538	247.8538	247.8200	247.8200	(0.014)	0.0000	0.0000	0
2017-08-16	R202	03/05/2018	247.48	Call	Bond Future	373.7700	0.3738	340.0100	0.3400	(9.032)	0	0	0
2017-08-16	R202	03/05/2018	247.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R202	03/05/2018	247.49	Call	Bond Future	363.7700	0.3638	330.0100	0.3300	(9.281)	0	0	0
2017-08-16	R202	03/05/2018	247.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R204	02/11/2017			Bond Future	7.0148	104.0695	6.9931	104.0927	(0.309)	0.0000	0.0000	47,386
2017-08-16	R204	02/11/2017	7.75	Call	Bond Future	781.8300	0.7818	805.0000	0.8050	2.964	0	0	0
2017-08-16	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R204	02/11/2017	7.76	Call	Bond Future	792.4000	0.7924	815.5700	0.8156	2.924	0	0	0
2017-08-16	R204	02/11/2017	7.74	Call	Bond Future	771.2500	0.7713	794.4200	0.7944	3.004	0	0	0
2017-08-16	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R204	01/02/2018	7.27	Call	Bond Future	408.5600	0.4086	408.1600	0.4082	(0.098)	0	0	0
2017-08-16	R204	01/02/2018			Bond Future	6.8917	101.9415	6.8628	101.9658	(0.419)	0.0000	0.0000	0
2017-08-16	R204	01/02/2018	7.25	Call	Bond Future	396.1100	0.3961	395.1000	0.3951	(0.255)	0	0	0
2017-08-16	R204	01/02/2018	7.25	Put	Bond Future	96.1000	0.0961	70.8200	0.0708	(26.306)	0	0	0
2017-08-16	R204	01/02/2018	7.27	Put	Bond Future	91.8400	0.0918	67.1700	0.0672	(26.862)	0	0	0
2017-08-16	R204	01/02/2018	7.26	Call	Bond Future	402.3200	0.4023	401.6200	0.4016	(0.174)	0	0	0
2017-08-16	R204	01/02/2018	7.26	Put	Bond Future	93.9500	0.0939	68.9800	0.0690	(26.578)	0	0	0
2017-08-16	R204	03/05/2018	7.10	Put	Bond Future	105.3000	0.1053	61.3600	0.0614	(41.728)	0	0	0
2017-08-16	R204	03/05/2018			Bond Future	6.6070	103.8550	6.5691	103.8779	(0.575)	0.0000	0.0000	0
2017-08-16	R204	03/05/2018	7.09	Call	Bond Future	398.2400	0.3982	376.9200	0.3769	(5.354)	0	0	0
2017-08-16	R204	03/05/2018	7.09	Put	Bond Future	106.8100	0.1068	62.5200	0.0625	(41.466)	0	0	0
2017-08-16	R204	03/05/2018	7.10	Call	Bond Future	402.7500	0.4027	381.7800	0.3818	(5.207)	0	0	0
2017-08-16	R204	03/05/2018	7.08	Call	Bond Future	393.7400	0.3937	372.0800	0.3721	(5.501)	0	0	0
2017-08-16	R204	03/05/2018	7.08	Put	Bond Future	108.3300	0.1083	63.7000	0.0637	(41.198)	0	0	0
2017-08-16	R207	02/11/2017	8.04	Put	Bond Future	4.8600	0.0049	1.7800	0.0018	(63.374)	0	0	0
2017-08-16	R207	02/11/2017	8.03	Call	Bond Future	1,358.4000	1.3584	1,475.3200	1.4753	8.607	0	0	0
2017-08-16	R207	02/11/2017			Bond Future	7.3431	102.0653	7.2826	102.1855	(0.823)	0.0000	0.0000	40,855
2017-08-16	R207	02/11/2017	8.04	Call	Bond Future	1,377.5500	1.3775	1,494.6800	1.4947	8.503	0	0	0
2017-08-16	R207	02/11/2017	8.03	Put	Bond Future	5.2400	0.0052	1.9500	0.0020	(62.786)	0	0	0
2017-08-16	R207	02/11/2017	8.05	Call	Bond Future	1,396.7100	1.3967	1,514.0500	1.5141	8.401	0	0	0
2017-08-16	R207	02/11/2017	8.05	Put	Bond Future	4.5000	0.0045	1.6300	0.0016	(63.778)	0	0	0
2017-08-16	R207	01/02/2018	7.61	Put	Bond Future	242.8800	0.2429	189.1500	0.1891	(22.122)	0	0	0
2017-08-16	R207	01/02/2018	7.60	Call	Bond Future	732.4600	0.7325	801.0400	0.8010	9.363	0	0	0
2017-08-16	R207	01/02/2018			Bond Future	7.3267	100.2974	7.2574	100.4205	(0.945)	0.0000	0.0000	0
2017-08-16	R207	01/02/2018	7.61	Call	Bond Future	744.7300	0.7447	814.1000	0.8141	9.315	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
2017-08-16	R207	01/02/2018	7.60	Put	Bond Future	248.2600	0.2483	193.7400	0.1937	(21.961)	0	0	0
2017-08-16	R207	01/02/2018	7.62	Call	Bond Future	757.0900	0.7571	827.0200	0.8270	9.237	0	0	0
2017-08-16	R207	01/02/2018	7.62	Put	Bond Future	237.5900	0.2376	184.4200	0.1844	(22.379)	0	0	0
2017-08-16	R207	03/05/2018	7.57	Call	Bond Future	776.4300	0.7764	824.1000	0.8241	6.140	0	0	0
2017-08-16	R207	03/05/2018	7.56	Put	Bond Future	351.0600	0.3511	274.3200	0.2743	(21.860)	0	0	0
2017-08-16	R207	03/05/2018			Bond Future	7.2935	102.1800	7.2144	102.3037	(1.084)	0.0000	0.0000	0
2017-08-16	R207	03/05/2018	7.58	Call	Bond Future	786.8100	0.7868	835.1500	0.8352	6.144	0	0	0
2017-08-16	R207	03/05/2018	7.58	Put	Bond Future	340.3400	0.3403	264.9700	0.2650	(22.146)	0	0	0
2017-08-16	R207	03/05/2018	7.57	Put	Bond Future	345.5000	0.3455	269.4600	0.2695	(22.009)	0	0	0
2017-08-16	R207	03/05/2018	7.56	Call	Bond Future	766.4500	0.7664	813.4200	0.8134	6.128	0	0	0
2017-08-16	R208	02/11/2017	8.19	Call	Bond Future	1,965.2900	1.9653	2,128.8000	2.1288	8.320	0	0	0
2017-08-16	R208	02/11/2017	8.18	Put	Bond Future	19.2700	0.0193	9.8300	0.0098	(48.988)	0	0	0
2017-08-16	R208	02/11/2017			Bond Future	7.5125	98.4460	7.4533	98.6185	(0.788)	0.0000	0.0000	32,322
2017-08-16	R208	02/11/2017	8.20	Call	Bond Future	1,992.6200	1.9926	2,156.5900	2.1566	8.229	0	0	0
2017-08-16	R208	02/11/2017	8.20	Put	Bond Future	17.1100	0.0171	8.6000	0.0086	(49.737)	0	0	0
2017-08-16	R208	02/11/2017	8.19	Put	Bond Future	18.1600	0.0182	9.1900	0.0092	(49.394)	0	0	0
2017-08-16	R208	02/11/2017	8.18	Call	Bond Future	1,938.0000	1.9380	2,101.0400	2.1010	8.413	0	0	0
2017-08-16	R208	01/02/2018	7.85	Put	Bond Future	400.2500	0.4002	310.6000	0.3106	(22.399)	0	0	0
2017-08-16	R208	01/02/2018			Bond Future	7.5218	100.2527	7.4570	100.4290	(0.860)	0.0000	0.0000	0
2017-08-16	R208	01/02/2018	7.84	Call	Bond Future	1,269.8500	1.2698	1,355.3500	1.3553	6.733	0	0	0
2017-08-16	R208	01/02/2018	7.84	Put	Bond Future	408.5700	0.4086	317.7700	0.3178	(22.224)	0	0	0
2017-08-16	R208	01/02/2018	7.85	Call	Bond Future	1,288.4400	1.2884	1,375.0900	1.3751	6.725	0	0	0
2017-08-16	R208	01/02/2018	7.83	Call	Bond Future	1,251.3800	1.2514	1,335.7300	1.3357	6.741	0	0	0
2017-08-16	R208	01/02/2018	7.83	Put	Bond Future	417.0200	0.4170	325.0700	0.3251	(22.049)	0	0	0
2017-08-16	R208	03/05/2018	7.77	Call	Bond Future	1,233.4800	1.2335	1,311.3000	1.3113	6.309	0	0	0
2017-08-16	R208	03/05/2018			Bond Future	7.5147	98.7330	7.4445	98.9109	(0.935)	0.0000	0.0000	0
2017-08-16	R208	03/05/2018	7.77	Put	Bond Future	590.2000	0.5902	490.0800	0.4901	(16.964)	0	0	0
2017-08-16	R208	03/05/2018	7.78	Call	Bond Future	1,249.5000	1.2495	1,328.2400	1.3282	6.302	0	0	0
2017-08-16	R208	03/05/2018	7.79	Put	Bond Future	572.1700	0.5722	474.1800	0.4742	(17.126)	0	0	0
2017-08-16	R208	03/05/2018	7.78	Put	Bond Future	581.1300	0.5811	481.9300	0.4819	(17.070)	0	0	0
2017-08-16	R208	03/05/2018	7.79	Call	Bond Future	1,265.6200	1.2656	1,345.5700	1.3456	6.317	0	0	0
2017-08-16	R209	02/11/2017	9.54	Call	Bond Future	1,460.5800	1.4606	1,647.5700	1.6476	12.802	0	0	0
2017-08-16	R209	02/11/2017	9.52	Put	Bond Future	2,145.2700	2.1453	1,869.6300	1.8696	(12.849)	0	0	0
2017-08-16	R209	02/11/2017	9.00	Put	Bond Future	4,747.3700	4.7474	4,351.4300	4.3514	(8.340)	0	0	0
2017-08-16	R209	02/11/2017	10.60	Put	Bond Future	182.9500	0.1830	137.0800	0.1371	(25.072)	0	0	1,300
2017-08-16	R209	02/11/2017	9.75	Call	Bond Future	2,166.8400	2.1668	2,411.5200	2.4115	11.292	0	0	0
2017-08-16	R209	02/11/2017	8.30	Put	Bond Future	9,745.2500	9.7452	9,292.8200	9.2928	(4.643)	0	0	0
2017-08-16	R209	02/11/2017	9.88	Put	Bond Future	1,059.6100	1.0596	881.9300	0.8819	(16.768)	0	0	1,350
2017-08-16	R209	02/11/2017			Bond Future	9.6312	71.7552	9.5626	72.2124	(0.712)	0.0000	0.0000	100,898
2017-08-16	R209	02/11/2017	9.54	Put	Bond Future	2,069.6800	2.0697	1,799.4600	1.7995	(13.056)	0	0	0
2017-08-16	R209	02/11/2017	9.52	Call	Bond Future	1,401.5400	1.4015	1,583.1100	1.5831	12.955	0	0	0
2017-08-16	R209	02/11/2017	10.00	Call	Bond Future	3,201.6600	3.2017	3,511.0600	3.5111	9.664	0	0	0
2017-08-16	R209	02/11/2017	10.00	Put	Bond Future	815.8400	0.8158	668.0300	0.6680	(18.118)	0	0	3,360
2017-08-16	R209	02/11/2017	9.53	Put	Bond Future	2,107.2500	2.1072	1,834.3800	1.8344	(12.949)	0	0	0
2017-08-16	R209	02/11/2017	9.00	Call	Bond Future	366.6800	0.3667	427.9500	0.4280	16.709	0	0	4,100
2017-08-16	R209	02/11/2017	10.60	Call	Bond Future	6,198.8600	6.1989	6,610.2000	6.6102	6.636	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
2017-08-16	R209	02/11/2017	9.75	Put	Bond Future	1,384.8200	1.3848	1,172.2900	1.1723	(15.347)	0	0	6,500
2017-08-16	R209	02/11/2017	8.30	Call	Bond Future	24.1500	0.0242	28.9300	0.0289	19.793	0	0	2,800
2017-08-16	R209	02/11/2017	9.88	Call	Bond Future	2,682.5700	2.6826	2,962.1000	2.9621	10.420	0	0	0
2017-08-16	R209	02/11/2017	9.53	Call	Bond Future	1,430.8800	1.4309	1,615.2200	1.6152	12.883	0	0	0
2017-08-16	R209	02/11/2017	9.58	Call	Bond Future	1,583.0400	1.5830	1,781.0600	1.7811	12.509	0	0	0
2017-08-16	R209	02/11/2017	9.58	Put	Bond Future	1,924.0000	1.9240	1,664.8100	1.6648	(13.471)	0	0	1,350
2017-08-16	R209	02/11/2017	9.33	Put	Bond Future	2,955.8100	2.9558	2,629.7500	2.6298	(11.031)	0	0	0
2017-08-16	R209	02/11/2017	9.33	Call	Bond Future	914.0200	0.9140	1,045.1700	1.0452	14.349	0	0	1,350
2017-08-16	R209	01/02/2018	10.10	Call	Bond Future	4,109.8300	4.1098	4,394.4300	4.3944	6.925	0	0	0
2017-08-16	R209	01/02/2018	9.73	Call	Bond Future	2,706.1300	2.7061	2,922.6000	2.9226	7.999	0	0	0
2017-08-16	R209	01/02/2018	9.71	Put	Bond Future	2,510.8600	2.5109	2,257.5400	2.2575	(10.089)	0	0	0
2017-08-16	R209	01/02/2018	9.72	Call	Bond Future	2,672.5100	2.6725	2,887.0500	2.8870	8.028	0	0	0
2017-08-16	R209	01/02/2018			Bond Future	9.6904	73.0720	9.6198	73.5382	(0.729)	0.0000	0.0000	0
2017-08-16	R209	01/02/2018	9.73	Put	Bond Future	2,447.1100	2.4471	2,197.4500	2.1975	(10.202)	0	0	0
2017-08-16	R209	01/02/2018	9.71	Call	Bond Future	2,639.1100	2.6391	2,851.9200	2.8519	8.064	0	0	0
2017-08-16	R209	01/02/2018	10.10	Put	Bond Future	1,495.5200	1.4955	1,313.9900	1.3140	(12.138)	0	0	3,000
2017-08-16	R209	01/02/2018	9.72	Put	Bond Future	2,478.8300	2.4788	2,227.2400	2.2272	(10.150)	0	0	0
2017-08-16	R209	01/02/2018	10.00	Call	Bond Future	3,704.8000	3.7048	3,971.7200	3.9717	7.205	0	0	0
2017-08-16	R209	01/02/2018	10.00	Put	Bond Future	1,715.2600	1.7153	1,516.0500	1.5160	(11.614)	0	0	7,500
2017-08-16	R209	03/05/2018	9.85	Put	Bond Future	2,863.1000	2.8631	2,680.4500	2.6805	(6.379)	0	0	0
2017-08-16	R209	03/05/2018			Bond Future	9.7468	71.2941	9.6742	71.7678	(0.744)	0.0000	0.0000	0
2017-08-16	R209	03/05/2018	9.85	Call	Bond Future	3,529.1300	3.5291	3,820.1200	3.8201	8.245	0	0	0
2017-08-16	R209	03/05/2018	9.86	Call	Bond Future	3,564.0700	3.5641	3,856.5100	3.8565	8.205	0	0	0
2017-08-16	R209	03/05/2018	9.86	Put	Bond Future	2,834.0300	2.8340	2,652.8300	2.6528	(6.394)	0	0	0
2017-08-16	R209	03/05/2018	9.84	Call	Bond Future	3,494.3500	3.4944	3,783.8800	3.7839	8.286	0	0	0
2017-08-16	R209	03/05/2018	9.84	Put	Bond Future	2,892.4200	2.8924	2,708.3100	2.7083	(6.365)	0	0	0
2017-08-16	R210	02/11/2017	192.08	Put	Bond Future	5,897.5100	5.8975	5,920.5700	5.9206	0.391	0	0	0
2017-08-16	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R210	02/11/2017			Bond Future	186.1825	186.1825	186.1594	186.1594	(0.012)	0.0000	0.0000	2,179
2017-08-16	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R210	02/11/2017	192.07	Put	Bond Future	5,887.5100	5.8875	5,910.5700	5.9106	0.392	0	0	0
2017-08-16	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R210	02/11/2017	192.09	Put	Bond Future	5,907.5100	5.9075	5,930.5700	5.9306	0.390	0	0	0
2017-08-16	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R210	01/02/2018			Bond Future	189.6631	189.6631	189.6412	189.6412	(0.012)	0.0000	0.0000	0
2017-08-16	R210	01/02/2018	192.36	Put	Bond Future	2,696.9200	2.6969	2,718.7900	2.7188	0.811	0	0	0
2017-08-16	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R210	01/02/2018	192.38	Put	Bond Future	2,716.9200	2.7169	2,738.7900	2.7388	0.805	0	0	0
2017-08-16	R210	01/02/2018	192.37	Put	Bond Future	2,706.9200	2.7069	2,728.7900	2.7288	0.808	0	0	0
2017-08-16	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R210	03/05/2018	191.44	Put	Bond Future	577.8700	0.5779	604.9200	0.6049	4.681	0	0	0
2017-08-16	R210	03/05/2018			Bond Future	190.8621	190.8621	190.8351	190.8351	(0.014)	0.0000	0.0000	0
2017-08-16	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R210	03/05/2018	191.46	Put	Bond Future	597.8700	0.5979	624.9200	0.6249	4.524	0	0	0
2017-08-16	R210	03/05/2018	191.45	Put	Bond Future	587.8700	0.5879	614.9200	0.6149	4.601	0	0	0
2017-08-16	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
2017-08-16	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R212	02/11/2017			Bond Future	151.0844	151.0844	151.1280	151.1280	0.029	0.0000	0.0000	4,282
2017-08-16	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R212	02/11/2017	152.40	Put	Bond Future	1,315.6000	1.3156	1,272.0200	1.2720	(3.313)	0	0	0
2017-08-16	R212	02/11/2017	152.42	Put	Bond Future	1,335.6000	1.3356	1,292.0200	1.2920	(3.263)	0	0	0
2017-08-16	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R212	02/11/2017	152.41	Put	Bond Future	1,325.6000	1.3256	1,282.0200	1.2820	(3.288)	0	0	0
2017-08-16	R212	01/02/2018	154.71	Put	Bond Future	2,861.0100	2.8610	2,815.3200	2.8153	(1.597)	0	0	0
2017-08-16	R212	01/02/2018			Bond Future	151.8490	151.8490	151.8947	151.8947	0.030	0.0000	0.0000	0
2017-08-16	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R212	01/02/2018	154.70	Put	Bond Future	2,851.0100	2.8510	2,805.3200	2.8053	(1.603)	0	0	0
2017-08-16	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R212	01/02/2018	154.69	Put	Bond Future	2,841.0100	2.8410	2,795.3200	2.7953	(1.608)	0	0	0
2017-08-16	R212	03/05/2018	154.30	Call	Bond Future	469.4700	0.4695	512.1900	0.5122	9.100	0	0	0
2017-08-16	R212	03/05/2018			Bond Future	154.7695	154.7695	154.8122	154.8122	0.028	0.0000	0.0000	0
2017-08-16	R212	03/05/2018	154.28	Call	Bond Future	489.4700	0.4895	532.1900	0.5322	8.728	0	0	0
2017-08-16	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R212	03/05/2018	154.29	Call	Bond Future	479.4700	0.4795	522.1900	0.5222	8.910	0	0	0
2017-08-16	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-16	R213	02/11/2017	9.36	Put	Bond Future	1,442.5000	1.4425	1,228.4300	1.2284	(14.840)	0	0	0
2017-08-16	R213	02/11/2017			Bond Future	9.2914	83.9963	9.2276	84.4205	(0.686)	0.0000	0.0000	62,970
2017-08-16	R213	02/11/2017	9.35	Call	Bond Future	1,859.9500	1.8600	2,067.2700	2.0673	11.147	0	0	0
2017-08-16	R213	02/11/2017	9.35	Put	Bond Future	1,472.6300	1.4726	1,255.8100	1.2558	(14.723)	0	0	0
2017-08-16	R213	02/11/2017	9.36	Call	Bond Future	1,895.6200	1.8956	2,105.6900	2.1057	11.082	0	0	0
2017-08-16	R213	02/11/2017	9.34	Call	Bond Future	1,824.6500	1.8247	2,029.2300	2.0292	11.212	0	0	0
2017-08-16	R213	02/11/2017	9.34	Put	Bond Future	1,503.2000	1.5032	1,283.6400	1.2836	(14.606)	0	0	0
2017-08-16	R213	01/02/2018	9.42	Call	Bond Future	2,730.2500	2.7302	2,929.0500	2.9290	7.281	0	0	0
2017-08-16	R213	01/02/2018	9.41	Put	Bond Future	2,318.7200	2.3187	2,083.1600	2.0832	(10.159)	0	0	0
2017-08-16	R213	01/02/2018			Bond Future	9.3521	85.5380	9.2861	85.9705	(0.706)	0.0000	0.0000	0
2017-08-16	R213	01/02/2018	9.43	Call	Bond Future	2,765.4900	2.7655	2,966.1200	2.9661	7.255	0	0	0
2017-08-16	R213	01/02/2018	9.43	Put	Bond Future	2,259.1000	2.2591	2,027.2100	2.0272	(10.265)	0	0	0
2017-08-16	R213	01/02/2018	9.42	Put	Bond Future	2,288.6400	2.2886	2,054.9200	2.0549	(10.212)	0	0	0
2017-08-16	R213	01/02/2018	9.41	Call	Bond Future	2,695.4700	2.6955	2,892.4300	2.8924	7.307	0	0	0
2017-08-16	R213	03/05/2018	9.57	Put	Bond Future	2,544.9300	2.5449	2,431.5200	2.4315	(4.456)	0	0	0
2017-08-16	R213	03/05/2018	9.56	Call	Bond Future	3,557.2800	3.5573	3,881.5300	3.8815	9.115	0	0	0
2017-08-16	R213	03/05/2018			Bond Future	9.4058	83.5937	9.3379	84.0329	(0.722)	0.0000	0.0000	0
2017-08-16	R213	03/05/2018	9.57	Call	Bond Future	3,593.0900	3.5931	3,918.9000	3.9189	9.068	0	0	0
2017-08-16	R213	03/05/2018	9.56	Put	Bond Future	2,572.4500	2.5725	2,457.4800	2.4575	(4.469)	0	0	0
2017-08-16	R213	03/05/2018	9.58	Call	Bond Future	3,629.3500	3.6294	3,956.4300	3.9564	9.012	0	0	0
2017-08-16	R213	03/05/2018	9.58	Put	Bond Future	2,517.9400	2.5179	2,405.8000	2.4058	(4.454)	0	0	0
2017-08-16	R214	02/11/2017	9.60	Call	Bond Future	1,286.7600	1.2868	1,453.1700	1.4532	12.932	0	0	0
2017-08-16	R214	02/11/2017			Bond Future	9.7778	71.3010	9.7090	71.7764	(0.704)	0.0000	0.0000	44,022
2017-08-16	R214	02/11/2017	9.60	Put	Bond Future	2,526.0300	2.5260	2,217.0400	2.2170	(12.232)	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
2017-08-16	R214	02/11/2017	9.58	Call	Bond Future	1,231.9800	1.2320	1,392.8700	1.3929	13.059	0	0	0
2017-08-16	R214	02/11/2017	9.58	Put	Bond Future	2,612.8600	2.6129	2,298.3500	2.2984	(12.037)	0	0	0
2017-08-16	R214	02/11/2017	9.59	Put	Bond Future	2,569.2000	2.5692	2,257.4500	2.2575	(12.134)	0	0	0
2017-08-16	R214	02/11/2017	9.59	Call	Bond Future	1,259.1800	1.2592	1,422.8300	1.4228	12.997	0	0	0
2017-08-16	R214	01/02/2018	9.84	Call	Bond Future	2,698.9900	2.6990	2,949.1600	2.9492	9.269	0	0	0
2017-08-16	R214	01/02/2018			Bond Future	9.8398	72.6095	9.7688	73.0943	(0.721)	0.0000	0.0000	0
2017-08-16	R214	01/02/2018	9.82	Call	Bond Future	2,631.6200	2.6316	2,876.7100	2.8767	9.313	0	0	0
2017-08-16	R214	01/02/2018	9.82	Put	Bond Future	2,766.2600	2.7663	2,526.6000	2.5266	(8.664)	0	0	0
2017-08-16	R214	01/02/2018	9.84	Put	Bond Future	2,697.5000	2.6975	2,462.9200	2.4629	(8.696)	0	0	0
2017-08-16	R214	01/02/2018	9.83	Call	Bond Future	2,665.2000	2.6652	2,912.8200	2.9128	9.291	0	0	0
2017-08-16	R214	01/02/2018	9.83	Put	Bond Future	2,731.7200	2.7317	2,494.5900	2.4946	(8.681)	0	0	0
2017-08-16	R214	03/05/2018	9.99	Put	Bond Future	3,020.6700	3.0207	2,884.1400	2.8841	(4.520)	0	0	0
2017-08-16	R214	03/05/2018			Bond Future	9.8955	70.6762	9.8227	71.1688	(0.735)	0.0000	0.0000	0
2017-08-16	R214	03/05/2018	9.98	Call	Bond Future	3,617.0800	3.6171	3,970.7600	3.9708	9.778	0	0	0
2017-08-16	R214	03/05/2018	9.98	Put	Bond Future	3,052.1100	3.0521	2,913.2000	2.9132	(4.551)	0	0	0
2017-08-16	R214	03/05/2018	9.99	Call	Bond Future	3,652.0000	3.6520	4,008.0600	4.0081	9.750	0	0	0
2017-08-16	R214	03/05/2018	9.97	Call	Bond Future	3,582.3000	3.5823	3,933.8500	3.9338	9.814	0	0	0
2017-08-16	R214	03/05/2018	9.97	Put	Bond Future	3,083.8000	3.0838	2,942.7600	2.9428	(4.574)	0	0	0
2017-08-16	R248	02/11/2017	9.65	Call	Bond Future	1,585.0400	1.5850	1,771.0900	1.7711	11.738	0	0	0
2017-08-16	R248	02/11/2017	9.66	Put	Bond Future	3,388.5500	3.3886	3,019.4200	3.0194	(10.893)	0	0	0
2017-08-16	R248	02/11/2017			Bond Future	9.8601	90.9696	9.7962	91.5279	(0.648)	0.0000	0.0000	75,989
2017-08-16	R248	02/11/2017	9.65	Put	Bond Future	3,444.3900	3.4444	3,072.1400	3.0721	(10.807)	0	0	0
2017-08-16	R248	02/11/2017	9.66	Call	Bond Future	1,619.2600	1.6193	1,808.4300	1.8084	11.682	0	0	0
2017-08-16	R248	02/11/2017	9.64	Call	Bond Future	1,551.2800	1.5513	1,734.2100	1.7342	11.792	0	0	0
2017-08-16	R248	02/11/2017	9.64	Put	Bond Future	3,500.8500	3.5008	3,125.4800	3.1255	(10.722)	0	0	0
2017-08-16	R248	01/02/2018	9.90	Put	Bond Future	3,656.3100	3.6563	3,383.5500	3.3836	(7.460)	0	0	0
2017-08-16	R248	01/02/2018	9.89	Call	Bond Future	3,401.6100	3.4016	3,695.0600	3.6951	8.627	0	0	0
2017-08-16	R248	01/02/2018			Bond Future	9.9247	92.6392	9.8588	93.2084	(0.664)	0.0000	0.0000	170
2017-08-16	R248	01/02/2018	9.90	Call	Bond Future	3,443.6300	3.4436	3,740.0400	3.7400	8.607	0	0	0
2017-08-16	R248	01/02/2018	9.89	Put	Bond Future	3,700.5900	3.7006	3,424.8700	3.4249	(7.451)	0	0	0
2017-08-16	R248	01/02/2018	9.91	Call	Bond Future	3,485.9100	3.4859	3,785.2600	3.7853	8.587	0	0	0
2017-08-16	R248	01/02/2018	9.91	Put	Bond Future	3,612.4500	3.6125	3,342.6300	3.3426	(7.469)	0	0	0
2017-08-16	R248	03/05/2018	10.06	Call	Bond Future	4,684.5200	4.6845	5,048.0300	5.0480	7.760	0	0	0
2017-08-16	R248	03/05/2018	10.05	Put	Bond Future	4,074.8000	4.0748	3,857.9800	3.8580	(5.321)	0	0	0
2017-08-16	R248	03/05/2018			Bond Future	9.9831	89.9408	9.9154	90.5191	(0.678)	0.0000	0.0000	0
2017-08-16	R248	03/05/2018	10.07	Call	Bond Future	4,729.1900	4.7292	5,094.3900	5.0944	7.722	0	0	0
2017-08-16	R248	03/05/2018	10.07	Put	Bond Future	3,996.2900	3.9963	3,783.1700	3.7832	(5.333)	0	0	0
2017-08-16	R248	03/05/2018	10.06	Put	Bond Future	4,035.3800	4.0354	3,820.5700	3.8206	(5.323)	0	0	0
2017-08-16	R248	03/05/2018	10.05	Call	Bond Future	4,640.0400	4.6400	5,001.5400	5.0015	7.791	0	0	0

Total

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