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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/08/2017 TO 17/08/2017

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
2017-08-17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	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
2017-08-17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2025	02/11/2017			Bond Future	129.7886	129.7886	129.7833	129.7833	(0.004)	0.0000	0.0000	2,291
2017-08-17	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2025	02/11/2017	132.96	Put	Bond Future	3,171.3800	3.1714	3,176.7200	3.1767	0.168	0	0	0
2017-08-17	2025	02/11/2017	132.98	Put	Bond Future	3,191.3800	3.1914	3,196.7200	3.1967	0.167	0	0	0
2017-08-17	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2025	02/11/2017	132.97	Put	Bond Future	3,181.3800	3.1814	3,186.7200	3.1867	0.168	0	0	0
2017-08-17	2025	01/02/2018	133.89	Put	Bond Future	3,025.8200	3.0258	3,032.1600	3.0322	0.210	0	0	0
2017-08-17	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2025	01/02/2018			Bond Future	130.8642	130.8642	130.8578	130.8578	(0.005)	0.0000	0.0000	0
2017-08-17	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2025	01/02/2018	133.88	Put	Bond Future	3,015.8200	3.0158	3,022.1600	3.0222	0.210	0	0	0
2017-08-17	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2025	01/02/2018	133.90	Put	Bond Future	3,035.8200	3.0358	3,042.1600	3.0422	0.209	0	0	0
2017-08-17	2025	03/05/2018	133.21	Call	Bond Future	167.7500	0.1677	162.6900	0.1627	(3.016)	0	0	0
2017-08-17	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2025	03/05/2018			Bond Future	133.3777	133.3777	133.3727	133.3727	(0.004)	0.0000	0.0000	0
2017-08-17	2025	03/05/2018	133.22	Call	Bond Future	157.7500	0.1578	152.6900	0.1527	(3.208)	0	0	0
2017-08-17	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2025	03/05/2018	133.20	Call	Bond Future	177.7500	0.1777	172.6900	0.1727	(2.847)	0	0	0
2017-08-17	2029	02/11/2017			Bond Future	100.2256	100.2256	100.2215	100.2215	(0.004)	0.0000	0.0000	1,370
2017-08-17	2029	01/02/2018			Bond Future	102.1001	102.1001	102.0953	102.0953	(0.005)	0.0000	0.0000	0
2017-08-17	2029	03/05/2018			Bond Future	103.0332	103.0332	103.0293	103.0293	(0.004)	0.0000	0.0000	0
2017-08-17	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2030	02/11/2017	9.34	Call	Bond Future	1,531.8800	1.5319	1,783.7300	1.7837	16.441	0	0	0
2017-08-17	2030	02/11/2017			Bond Future	9.1146	94.0120	9.0781	94.2638	(0.401)	0.0000	0.0000	55,693
2017-08-17	2030	02/11/2017	9.35	Call	Bond Future	1,599.0400	1.5990	1,850.8900	1.8509	15.750	0	0	0
2017-08-17	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2030	02/11/2017	9.36	Call	Bond Future	1,666.1200	1.6661	1,917.9700	1.9180	15.116	0	0	0
2017-08-17	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2030	01/02/2018			Bond Future	9.1692	91.7333	9.1314	91.9894	(0.412)	0.0000	0.0000	0
2017-08-17	2030	01/02/2018	9.38	Call	Bond Future	1,411.0300	1.4110	1,667.2300	1.6672	18.157	0	0	0
2017-08-17	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2030	01/02/2018	9.39	Call	Bond Future	1,477.2300	1.4772	1,733.4300	1.7334	17.343	0	0	0
2017-08-17	2030	01/02/2018	9.37	Call	Bond Future	1,344.7700	1.3448	1,600.9700	1.6010	19.052	0	0	0
2017-08-17	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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2017-08-17	2030	03/05/2018	9.51	Call	Bond Future	1,872.5500	1.8725	2,134.2100	2.1342	13.973	0	0	0
2017-08-17	2030	03/05/2018			Bond Future	9.2247	93.4535	9.1855	93.7151	(0.425)	0.0000	0.0000	0
2017-08-17	2030	03/05/2018	9.49	Call	Bond Future	1,742.9800	1.7430	2,004.6400	2.0046	15.012	0	0	0
2017-08-17	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2030	03/05/2018	9.50	Call	Bond Future	1,807.8000	1.8078	2,069.4600	2.0695	14.474	0	0	0
2017-08-17	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2032	02/11/2017	9.49	Put	Bond Future	1,412.2000	1.4122	1,293.1400	1.2931	(8.431)	0	0	0
2017-08-17	2032	02/11/2017	9.48	Call	Bond Future	2,277.1600	2.2772	2,425.1500	2.4251	6.499	0	0	0
2017-08-17	2032	02/11/2017			Bond Future	9.3654	92.1253	9.3288	92.3940	(0.391)	0.0000	0.0000	32,123
2017-08-17	2032	02/11/2017	9.49	Call	Bond Future	2,318.8500	2.3188	2,468.5300	2.4685	6.455	0	0	0
2017-08-17	2032	02/11/2017	9.48	Put	Bond Future	1,442.7800	1.4428	1,322.0300	1.3220	(8.369)	0	0	0
2017-08-17	2032	02/11/2017	9.50	Call	Bond Future	2,360.9500	2.3609	2,512.3000	2.5123	6.411	0	0	0
2017-08-17	2032	02/11/2017	9.50	Put	Bond Future	1,382.1000	1.3821	1,264.7100	1.2647	(8.494)	0	0	0
2017-08-17	2032	01/02/2018	9.20	Call	Bond Future	1,966.3800	1.9664	2,074.9700	2.0750	5.522	0	0	7,500
2017-08-17	2032	01/02/2018	9.45	Put	Bond Future	2,633.5600	2.6336	2,497.6400	2.4976	(5.161)	0	0	0
2017-08-17	2032	01/02/2018	9.40	Put	Bond Future	2,813.4500	2.8135	2,671.7500	2.6718	(5.037)	0	0	0
2017-08-17	2032	01/02/2018	9.56	Call	Bond Future	3,230.8200	3.2308	3,380.9700	3.3810	4.647	0	0	0
2017-08-17	2032	01/02/2018	9.55	Put	Bond Future	2,302.8700	2.3029	2,178.3800	2.1784	(5.406)	0	0	0
2017-08-17	2032	01/02/2018			Bond Future	9.4262	93.8165	9.3885	94.0900	(0.401)	0.0000	0.0000	0
2017-08-17	2032	01/02/2018	9.30	Put	Bond Future	3,199.5300	3.1995	3,046.1900	3.0462	(4.793)	0	0	0
2017-08-17	2032	01/02/2018	9.30	Call	Bond Future	2,281.2800	2.2813	2,401.4500	2.4015	5.268	0	0	7,800
2017-08-17	2032	01/02/2018	9.57	Call	Bond Future	3,271.2100	3.2712	3,422.4700	3.4225	4.624	0	0	0
2017-08-17	2032	01/02/2018	9.57	Put	Bond Future	2,241.3700	2.2414	2,119.1200	2.1191	(5.454)	0	0	0
2017-08-17	2032	01/02/2018	9.20	Put	Bond Future	3,621.4000	3.6214	3,456.4800	3.4565	(4.554)	0	0	0
2017-08-17	2032	01/02/2018	9.45	Call	Bond Future	2,804.9200	2.8049	2,942.5100	2.9425	4.905	0	0	750
2017-08-17	2032	01/02/2018	9.40	Call	Bond Future	2,623.6600	2.6237	2,755.4700	2.7555	5.024	0	0	6,800
2017-08-17	2032	01/02/2018	9.56	Put	Bond Future	2,272.0800	2.2721	2,148.7200	2.1487	(5.429)	0	0	0
2017-08-17	2032	01/02/2018	9.55	Call	Bond Future	3,190.4300	3.1904	3,339.4500	3.3394	4.671	0	0	0
2017-08-17	2032	03/05/2018	9.70	Call	Bond Future	4,248.7700	4.2488	4,408.4200	4.4084	3.758	0	0	0
2017-08-17	2032	03/05/2018	9.71	Put	Bond Future	2,701.8600	2.7019	2,583.0600	2.5831	(4.397)	0	0	0
2017-08-17	2032	03/05/2018			Bond Future	9.4842	91.4186	9.4450	91.6979	(0.413)	0.0000	0.0000	0
2017-08-17	2032	03/05/2018	9.70	Put	Bond Future	2,730.5200	2.7305	2,610.8500	2.6108	(4.383)	0	0	0
2017-08-17	2032	03/05/2018	9.71	Call	Bond Future	4,289.5700	4.2896	4,450.0900	4.4501	3.742	0	0	0
2017-08-17	2032	03/05/2018	9.72	Call	Bond Future	4,330.2400	4.3302	4,491.6400	4.4916	3.727	0	0	0
2017-08-17	2032	03/05/2018	9.72	Put	Bond Future	2,673.1400	2.6731	2,555.2200	2.5552	(4.411)	0	0	0
2017-08-17	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2033	02/11/2017	110.07	Put	Bond Future	5,666.3900	5.6664	5,670.6100	5.6706	0.074	0	0	0
2017-08-17	2033	02/11/2017			Bond Future	104.4036	104.4036	104.3994	104.3994	(0.004)	0.0000	0.0000	5,174
2017-08-17	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2033	02/11/2017	110.09	Put	Bond Future	5,686.3900	5.6864	5,690.6100	5.6906	0.074	0	0	0
2017-08-17	2033	02/11/2017	110.08	Put	Bond Future	5,676.3900	5.6764	5,680.6100	5.6806	0.074	0	0	0
2017-08-17	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2033	01/02/2018			Bond Future	106.3563	106.3563	106.3514	106.3514	(0.005)	0.0000	0.0000	0
2017-08-17	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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2017-08-17	2033	01/02/2018	109.64	Put	Bond Future	3,283.6600	3.2837	3,288.5600	3.2886	0.149	0	0	0
2017-08-17	2033	01/02/2018	109.66	Put	Bond Future	3,303.6600	3.3037	3,308.5600	3.3086	0.148	0	0	0
2017-08-17	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2033	01/02/2018	109.65	Put	Bond Future	3,293.6600	3.2937	3,298.5600	3.2986	0.149	0	0	0
2017-08-17	2033	03/05/2018	107.71	Put	Bond Future	409.3100	0.4093	413.2300	0.4132	0.958	0	0	0
2017-08-17	2033	03/05/2018			Bond Future	107.3007	107.3007	107.2968	107.2968	(0.004)	0.0000	0.0000	0
2017-08-17	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2033	03/05/2018	107.70	Put	Bond Future	399.3100	0.3993	403.2300	0.4032	0.982	0	0	0
2017-08-17	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2033	03/05/2018	107.69	Put	Bond Future	389.3100	0.3893	393.2300	0.3932	1.007	0	0	0
2017-08-17	2037	02/11/2017	9.67	Put	Bond Future	2,224.8100	2.2248	2,069.0100	2.0690	(7.003)	0	0	0
2017-08-17	2037	02/11/2017			Bond Future	9.6859	92.0037	9.6494	92.2951	(0.377)	0.0000	0.0000	59,108
2017-08-17	2037	02/11/2017	9.66	Call	Bond Future	2,059.1400	2.0591	2,193.0500	2.1931	6.503	0	0	0
2017-08-17	2037	02/11/2017	9.66	Put	Bond Future	2,265.7700	2.2658	2,108.2600	2.1083	(6.952)	0	0	0
2017-08-17	2037	02/11/2017	9.67	Call	Bond Future	2,097.9800	2.0980	2,233.6000	2.2336	6.464	0	0	0
2017-08-17	2037	02/11/2017	9.65	Call	Bond Future	2,020.7200	2.0207	2,152.9200	2.1529	6.542	0	0	0
2017-08-17	2037	02/11/2017	9.65	Put	Bond Future	2,307.2700	2.3073	2,148.0500	2.1481	(6.901)	0	0	0
2017-08-17	2037	01/02/2018	9.82	Put	Bond Future	2,840.5300	2.8405	2,698.9500	2.6989	(4.984)	0	0	0
2017-08-17	2037	01/02/2018			Bond Future	9.7479	89.4378	9.7102	89.7344	(0.386)	0.0000	0.0000	160
2017-08-17	2037	01/02/2018	9.82	Call	Bond Future	3,404.3500	3.4044	3,559.3700	3.5594	4.554	0	0	0
2017-08-17	2037	01/02/2018	9.81	Put	Bond Future	2,876.5600	2.8766	2,733.8100	2.7338	(4.963)	0	0	0
2017-08-17	2037	01/02/2018	9.83	Call	Bond Future	3,446.4200	3.4464	3,602.6300	3.6026	4.533	0	0	0
2017-08-17	2037	01/02/2018	9.83	Put	Bond Future	2,804.8500	2.8049	2,664.4600	2.6645	(5.005)	0	0	0
2017-08-17	2037	01/02/2018	9.81	Call	Bond Future	3,362.5200	3.3625	3,516.3700	3.5164	4.575	0	0	0
2017-08-17	2037	03/05/2018	9.99	Call	Bond Future	4,649.6300	4.6496	4,818.7200	4.8187	3.637	0	0	0
2017-08-17	2037	03/05/2018	9.97	Put	Bond Future	3,339.2700	3.3393	3,203.7000	3.2037	(4.060)	0	0	0
2017-08-17	2037	03/05/2018			Bond Future	9.8106	91.1149	9.7716	91.4178	(0.397)	0.0000	0.0000	0
2017-08-17	2037	03/05/2018	9.99	Put	Bond Future	3,273.5400	3.2735	3,139.8100	3.1398	(4.085)	0	0	0
2017-08-17	2037	03/05/2018	9.97	Call	Bond Future	4,563.6300	4.5636	4,730.8800	4.7309	3.665	0	0	0
2017-08-17	2037	03/05/2018	9.98	Put	Bond Future	3,306.2700	3.3063	3,171.6200	3.1716	(4.073)	0	0	0
2017-08-17	2037	03/05/2018	9.98	Call	Bond Future	4,606.5500	4.6065	4,774.7200	4.7747	3.651	0	0	0
2017-08-17	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2038	02/11/2017			Bond Future	131.1913	131.1913	130.5489	130.5489	(0.490)	0.0000	0.0000	19,516
2017-08-17	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2038	02/11/2017	136.82	Put	Bond Future	5,628.6700	5.6287	6,271.0800	6.2711	11.413	0	0	0
2017-08-17	2038	02/11/2017	136.80	Put	Bond Future	5,608.6700	5.6087	6,251.0800	6.2511	11.454	0	0	0
2017-08-17	2038	02/11/2017	136.81	Put	Bond Future	5,618.6700	5.6187	6,261.0800	6.2611	11.433	0	0	0
2017-08-17	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2038	01/02/2018	136.95	Put	Bond Future	4,825.8300	4.8258	5,481.1500	5.4812	13.579	0	0	0
2017-08-17	2038	01/02/2018			Bond Future	132.1242	132.1242	131.4689	131.4689	(0.496)	0.0000	0.0000	0
2017-08-17	2038	01/02/2018	136.94	Put	Bond Future	4,815.8300	4.8158	5,471.1500	5.4712	13.608	0	0	0
2017-08-17	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2038	01/02/2018	136.93	Put	Bond Future	4,805.8300	4.8058	5,461.1500	5.4612	13.636	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
2017-08-17	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2038	03/05/2018	132.27	Call	Bond Future	2,391.8200	2.3918	1,725.4000	1.7254	(27.862)	0	0	0
2017-08-17	2038	03/05/2018			Bond Future	134.6618	134.6618	133.9954	133.9954	(0.495)	0.0000	0.0000	0
2017-08-17	2038	03/05/2018	132.28	Call	Bond Future	2,381.8200	2.3818	1,715.4000	1.7154	(27.979)	0	0	0
2017-08-17	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2038	03/05/2018	132.29	Call	Bond Future	2,371.8200	2.3718	1,705.4000	1.7054	(28.097)	0	0	0
2017-08-17	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2040	02/11/2017	9.67	Put	Bond Future	2,975.7100	2.9757	2,742.0700	2.7421	(7.852)	0	0	0
2017-08-17	2040	02/11/2017			Bond Future	9.8022	95.1860	9.7553	95.5834	(0.477)	0.0000	0.0000	15,669
2017-08-17	2040	02/11/2017	9.66	Call	Bond Future	1,810.4000	1.8104	1,971.8200	1.9718	8.916	0	0	0
2017-08-17	2040	02/11/2017	9.66	Put	Bond Future	3,025.8100	3.0258	2,789.9200	2.7899	(7.796)	0	0	0
2017-08-17	2040	02/11/2017	9.67	Call	Bond Future	1,846.6400	1.8466	2,010.3100	2.0103	8.863	0	0	0
2017-08-17	2040	02/11/2017	9.65	Call	Bond Future	1,774.4300	1.7744	1,933.5900	1.9336	8.970	0	0	0
2017-08-17	2040	02/11/2017	9.65	Put	Bond Future	3,076.3100	3.0763	2,838.1600	2.8382	(7.741)	0	0	0
2017-08-17	2040	01/02/2018	9.89	Call	Bond Future	3,462.0600	3.4621	3,669.4100	3.6694	5.989	0	0	0
2017-08-17	2040	01/02/2018			Bond Future	9.8656	92.4282	9.8174	92.8326	(0.489)	0.0000	0.0000	0
2017-08-17	2040	01/02/2018	9.87	Call	Bond Future	3,378.0200	3.3780	3,582.1700	3.5822	6.043	0	0	0
2017-08-17	2040	01/02/2018	9.87	Put	Bond Future	3,341.1900	3.3412	3,140.9300	3.1409	(5.994)	0	0	0
2017-08-17	2040	01/02/2018	9.88	Put	Bond Future	3,299.7600	3.2998	3,101.1100	3.1011	(6.020)	0	0	0
2017-08-17	2040	01/02/2018	9.89	Put	Bond Future	3,258.4800	3.2585	3,061.4200	3.0614	(6.048)	0	0	0
2017-08-17	2040	01/02/2018	9.88	Call	Bond Future	3,420.0300	3.4200	3,625.7900	3.6258	6.016	0	0	0
2017-08-17	2040	03/05/2018	10.08	Put	Bond Future	3,636.1600	3.6362	3,453.2000	3.4532	(5.032)	0	0	0
2017-08-17	2040	03/05/2018			Bond Future	9.9297	94.1615	9.8799	94.5741	(0.502)	0.0000	0.0000	0
2017-08-17	2040	03/05/2018	10.07	Call	Bond Future	4,819.0100	4.8190	5,047.4300	5.0474	4.740	0	0	0
2017-08-17	2040	03/05/2018	10.07	Put	Bond Future	3,672.2800	3.6723	3,488.0800	3.4881	(5.016)	0	0	0
2017-08-17	2040	03/05/2018	10.08	Call	Bond Future	4,863.7200	4.8637	5,093.3800	5.0934	4.722	0	0	0
2017-08-17	2040	03/05/2018	10.06	Call	Bond Future	4,774.1800	4.7742	5,001.3500	5.0013	4.758	0	0	0
2017-08-17	2040	03/05/2018	10.06	Put	Bond Future	3,708.3900	3.7084	3,522.9400	3.5229	(5.001)	0	0	0
2017-08-17	2044	02/11/2017	9.68	Call	Bond Future	1,797.8700	1.7979	1,957.9700	1.9580	8.905	0	0	0
2017-08-17	2044	02/11/2017			Bond Future	9.8358	92.1782	9.7890	92.5791	(0.475)	0.0000	0.0000	20,734
2017-08-17	2044	02/11/2017	9.66	Call	Bond Future	1,726.8000	1.7268	1,882.4100	1.8824	9.011	0	0	0
2017-08-17	2044	02/11/2017	9.66	Put	Bond Future	3,249.7300	3.2497	3,004.4500	3.0044	(7.548)	0	0	0
2017-08-17	2044	02/11/2017	9.68	Put	Bond Future	3,145.3200	3.1453	2,904.5300	2.9045	(7.656)	0	0	0
2017-08-17	2044	02/11/2017	9.67	Call	Bond Future	1,762.1200	1.7621	1,919.9700	1.9200	8.958	0	0	0
2017-08-17	2044	02/11/2017	9.67	Put	Bond Future	3,197.2400	3.1972	2,954.2000	2.9542	(7.602)	0	0	0
2017-08-17	2044	01/02/2018	9.90	Put	Bond Future	3,403.2000	3.4032	3,201.1100	3.2011	(5.938)	0	0	0
2017-08-17	2044	01/02/2018	9.89	Call	Bond Future	3,382.6600	3.3827	3,587.0100	3.5870	6.041	0	0	0
2017-08-17	2044	01/02/2018			Bond Future	9.8975	89.4903	9.8493	89.8983	(0.487)	0.0000	0.0000	0
2017-08-17	2044	01/02/2018	9.90	Call	Bond Future	3,424.6400	3.4246	3,630.6000	3.6306	6.014	0	0	0
2017-08-17	2044	01/02/2018	9.89	Put	Bond Future	3,445.6600	3.4457	3,241.9600	3.2420	(5.912)	0	0	0
2017-08-17	2044	01/02/2018	9.91	Call	Bond Future	3,466.8800	3.4669	3,674.4400	3.6744	5.987	0	0	0
2017-08-17	2044	01/02/2018	9.91	Put	Bond Future	3,361.1500	3.3612	3,160.6600	3.1607	(5.965)	0	0	0
2017-08-17	2044	03/05/2018	10.10	Call	Bond Future	4,896.5600	4.8966	5,127.3000	5.1273	4.712	0	0	0
2017-08-17	2044	03/05/2018	10.09	Put	Bond Future	3,775.1700	3.7752	3,588.2900	3.5883	(4.950)	0	0	0
2017-08-17	2044	03/05/2018			Bond Future	9.9597	91.1685	9.9100	91.5849	(0.499)	0.0000	0.0000	0
2017-08-17	2044	03/05/2018	10.11	Call	Bond Future	4,941.7400	4.9417	5,173.7300	5.1737	4.695	0	0	0

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2017-08-17	2044	03/05/2018	10.11	Put	Bond Future	3,702.1500	3.7021	3,517.7700	3.5178	(4.980)	0	0	0
2017-08-17	2044	03/05/2018	10.10	Put	Bond Future	3,738.5100	3.7385	3,552.8800	3.5529	(4.965)	0	0	0
2017-08-17	2044	03/05/2018	10.09	Call	Bond Future	4,851.5600	4.8516	5,081.0500	5.0811	4.730	0	0	0
2017-08-17	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2046	02/11/2017	136.30	Put	Bond Future	11,632.3600	11.6324	12,143.0100	12.1430	4.390	0	0	0
2017-08-17	2046	02/11/2017			Bond Future	124.6676	124.6676	124.1570	124.1570	(0.410)	0.0000	0.0000	21,292
2017-08-17	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2046	02/11/2017	136.32	Put	Bond Future	11,652.3600	11.6524	12,163.0100	12.1630	4.382	0	0	0
2017-08-17	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2046	02/11/2017	136.31	Put	Bond Future	11,642.3600	11.6424	12,153.0100	12.1530	4.386	0	0	0
2017-08-17	2046	01/02/2018	132.92	Put	Bond Future	5,920.4600	5.9205	6,441.9100	6.4419	8.808	0	0	0
2017-08-17	2046	01/02/2018			Bond Future	126.9995	126.9995	126.4781	126.4781	(0.411)	0.0000	0.0000	0
2017-08-17	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2046	01/02/2018	132.91	Put	Bond Future	5,910.4600	5.9105	6,431.9100	6.4319	8.822	0	0	0
2017-08-17	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2046	01/02/2018	132.90	Put	Bond Future	5,900.4600	5.9005	6,421.9100	6.4219	8.837	0	0	0
2017-08-17	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2046	03/05/2018			Bond Future	127.8234	127.8234	127.2935	127.2935	(0.415)	0.0000	0.0000	0
2017-08-17	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2046	03/05/2018	127.93	Put	Bond Future	106.5700	0.1066	636.4800	0.6365	497.241	0	0	0
2017-08-17	2046	03/05/2018	127.95	Put	Bond Future	126.5700	0.1266	656.4800	0.6565	418.670	0	0	0
2017-08-17	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2046	03/05/2018	127.94	Put	Bond Future	116.5700	0.1166	646.4800	0.6465	454.585	0	0	0
2017-08-17	2050	02/11/2017	144.66	Put	Bond Future	11,255.3700	11.2554	11,260.9800	11.2610	0.050	0	0	0
2017-08-17	2050	02/11/2017	144.67	Put	Bond Future	11,265.3700	11.2654	11,270.9800	11.2710	0.050	0	0	0
2017-08-17	2050	02/11/2017			Bond Future	133.4046	133.4046	133.3990	133.3990	(0.004)	0.0000	0.0000	22,657
2017-08-17	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2050	02/11/2017	144.65	Put	Bond Future	11,245.3700	11.2454	11,250.9800	11.2510	0.050	0	0	0
2017-08-17	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2050	01/02/2018	140.23	Put	Bond Future	6,021.6100	6.0216	6,027.8700	6.0279	0.104	0	0	0
2017-08-17	2050	01/02/2018			Bond Future	134.2084	134.2084	134.2021	134.2021	(0.005)	0.0000	0.0000	0
2017-08-17	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2050	01/02/2018	140.25	Put	Bond Future	6,041.6100	6.0416	6,047.8700	6.0479	0.104	0	0	0
2017-08-17	2050	01/02/2018	140.24	Put	Bond Future	6,031.6100	6.0316	6,037.8700	6.0379	0.104	0	0	0
2017-08-17	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2050	03/05/2018	135.61	Call	Bond Future	1,176.3000	1.1763	1,171.2000	1.1712	(0.434)	0	0	0
2017-08-17	2050	03/05/2018			Bond Future	136.7863	136.7863	136.7812	136.7812	(0.004)	0.0000	0.0000	0
2017-08-17	2050	03/05/2018	135.62	Call	Bond Future	1,166.3000	1.1663	1,161.2000	1.1612	(0.437)	0	0	0
2017-08-17	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	2050	03/05/2018	135.63	Call	Bond Future	1,156.3000	1.1563	1,151.2000	1.1512	(0.441)	0	0	0
2017-08-17	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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2017-08-17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	AL37	02/11/2017			Index Future	559.0460	559.0460	559.8770	559.8770	0.149	0.0000	0.0000	0
2017-08-17	AL37	01/02/2018			Index Future	569.3100	569.3100	570.1550	570.1550	0.148	0.0000	0.0000	0
2017-08-17	AL37	03/05/2018			Index Future	579.9870	579.9870	580.8520	580.8520	0.149	0.0000	0.0000	0
2017-08-17	AL7T	02/11/2017			Index Future	643.6500	643.6500	645.0240	645.0240	0.213	0.0000	0.0000	0
2017-08-17	AL7T	01/02/2018			Index Future	655.4680	655.4680	656.8650	656.8650	0.213	0.0000	0.0000	0
2017-08-17	AL7T	03/05/2018			Index Future	667.7610	667.7610	669.1890	669.1890	0.214	0.0000	0.0000	0
2017-08-17	ALBI	02/11/2017			Index Future	577.8020	577.8020	579.4260	579.4260	0.281	0.0000	0.0000	616
2017-08-17	ALBI	01/02/2018			Index Future	588.4110	588.4110	590.0640	590.0640	0.281	0.0000	0.0000	0
2017-08-17	ALBI	03/05/2018			Index Future	599.4460	599.4460	601.1340	601.1340	0.282	0.0000	0.0000	0
2017-08-17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	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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2017-08-17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017-08-17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017-08-17	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	EL28	02/11/2017			Bond Future	127.9498	127.9498	127.9468	127.9468	(0.002)	0.0000	0.0000	0
2017-08-17	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
2017-08-17	EL28	02/11/2017	133.87	Put	Bond Future	5,920.2200	5.9202	5,923.2400	5.9232	0.051	0	0	0
2017-08-17	EL28	02/11/2017	133.89	Put	Bond Future	5,940.2200	5.9402	5,943.2400	5.9432	0.051	0	0	0
2017-08-17	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	EL28	02/11/2017	133.88	Put	Bond Future	5,930.2200	5.9302	5,933.2400	5.9332	0.051	0	0	0
2017-08-17	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	EL28	01/02/2018			Bond Future	130.3429	130.3429	130.3388	130.3388	(0.003)	0.0000	0.0000	0
2017-08-17	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	EL28	01/02/2018	132.29	Put	Bond Future	1,947.1400	1.9471	1,951.1700	1.9512	0.207	0	0	0
2017-08-17	EL28	01/02/2018	132.31	Put	Bond Future	1,967.1400	1.9671	1,971.1700	1.9712	0.205	0	0	0
2017-08-17	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	EL28	01/02/2018	132.30	Put	Bond Future	1,957.1400	1.9571	1,961.1700	1.9612	0.206	0	0	0
2017-08-17	EL28	03/05/2018	133.20	Put	Bond Future	353.6600	0.3537	356.2600	0.3563	0.735	0	0	0
2017-08-17	EL28	03/05/2018			Bond Future	132.8463	132.8463	132.8437	132.8437	(0.002)	0.0000	0.0000	0
2017-08-17	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	EL28	03/05/2018	133.19	Put	Bond Future	343.6600	0.3437	346.2600	0.3463	0.757	0	0	0
2017-08-17	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	EL28	03/05/2018	133.18	Put	Bond Future	333.6600	0.3337	336.2600	0.3363	0.779	0	0	0
2017-08-17	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	ES33	02/11/2017	10.66	Put	Bond Future	902.0900	0.9021	675.9300	0.6759	(25.071)	0	0	0
2017-08-17	ES33	02/11/2017			Bond Future	10.8070	76.2454	10.7699	76.4715	(0.343)	0.0000	0.0000	9,466
2017-08-17	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	ES33	02/11/2017	10.68	Put	Bond Future	778.4500	0.7784	552.2900	0.5523	(29.053)	0	0	0
2017-08-17	ES33	02/11/2017	10.67	Put	Bond Future	840.2300	0.8402	614.0700	0.6141	(26.916)	0	0	0
2017-08-17	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	ES33	01/02/2018	10.99	Call	Bond Future	451.6500	0.4516	681.8600	0.6819	50.971	0	0	0
2017-08-17	ES33	01/02/2018			Bond Future	10.9141	77.6451	10.8757	77.8753	(0.352)	0.0000	0.0000	0
2017-08-17	ES33	01/02/2018	11.00	Call	Bond Future	510.8800	0.5109	741.0900	0.7411	45.061	0	0	0
2017-08-17	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	ES33	01/02/2018	11.01	Call	Bond Future	570.0300	0.5700	800.2400	0.8002	40.386	0	0	0
2017-08-17	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	ES33	03/05/2018	11.22	Call	Bond Future	1,181.4800	1.1815	1,416.5100	1.4165	19.893	0	0	0
2017-08-17	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	ES33	03/05/2018			Bond Future	11.0168	75.3095	10.9770	75.5445	(0.362)	0.0000	0.0000	0
2017-08-17	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	ES33	03/05/2018	11.20	Call	Bond Future	1,066.4100	1.0664	1,301.4400	1.3014	22.039	0	0	0
2017-08-17	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	ES33	03/05/2018	11.21	Call	Bond Future	1,123.9800	1.1240	1,359.0100	1.3590	20.911	0	0	0
2017-08-17	ES42	02/11/2017			Bond Future	11.0467	78.9028	10.9941	79.2644	(0.476)	0.0000	0.0000	7,957
2017-08-17	ES42	01/02/2018			Bond Future	11.1500	80.3511	11.0956	80.7191	(0.488)	0.0000	0.0000	0
2017-08-17	ES42	03/05/2018			Bond Future	11.2542	77.5965	11.1978	77.9721	(0.501)	0.0000	0.0000	0
2017-08-17	GOVI	02/11/2017	572.45	Call	GOVI	41,120.0000	4.1120	56,990.0000	5.6990	38.594	0	0	0
2017-08-17	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	GOVI	02/11/2017			GOVI	576.5620	576.5620	578.1490	578.1490	0.275	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
2017-08-17	GOVI	02/11/2017	572.46	Call	GOVI	41,020.0000	4.1020	56,890.0000	5.6890	38.688	0	0	0
2017-08-17	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	GOVI	02/11/2017	572.44	Call	GOVI	41,220.0000	4.1220	57,090.0000	5.7090	38.501	0	0	0
2017-08-17	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	GOVI	01/02/2018			GOVI	587.1480	587.1480	588.7630	588.7630	0.275	0.0000	0.0000	0
2017-08-17	GOVI	01/02/2018	581.03	Call	GOVI	61,180.0000	6.1180	77,330.0000	7.7330	26.398	0	0	0
2017-08-17	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	GOVI	01/02/2018	581.04	Call	GOVI	61,080.0000	6.1080	77,230.0000	7.7230	26.441	0	0	0
2017-08-17	GOVI	01/02/2018	581.02	Call	GOVI	61,280.0000	6.1280	77,430.0000	7.7430	26.354	0	0	0
2017-08-17	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	GOVI	03/05/2018	590.27	Call	GOVI	78,890.0000	7.8890	95,390.0000	9.5390	20.915	0	0	0
2017-08-17	GOVI	03/05/2018	590.29	Call	GOVI	78,690.0000	7.8690	95,190.0000	9.5190	20.968	0	0	0
2017-08-17	GOVI	03/05/2018			GOVI	598.1590	598.1590	599.8090	599.8090	0.276	0.0000	0.0000	0
2017-08-17	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	GOVI	03/05/2018	590.28	Call	GOVI	78,790.0000	7.8790	95,290.0000	9.5290	20.942	0	0	0
2017-08-17	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017-08-17	IGOV	02/11/2017			Index Future	251.4630	251.4630	251.0870	251.0870	(0.150)	0.0000	0.0000	1,163
2017-08-17	IGOV	01/02/2018			Index Future	256.1660	256.1660	255.7820	255.7820	(0.150)	0.0000	0.0000	0
2017-08-17	IGOV	03/05/2018			Index Future	261.0860	261.0860	260.6970	260.6970	(0.149)	0.0000	0.0000	0
2017-08-17	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017-08-17	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017-08-17	IS01	21/12/2017			Interest Rate Swap	99.7668	99.7668	99.7654	99.7654	(0.001)	0.0000	0.0000	0
2017-08-17	IS01	15/03/2018			Interest Rate Swap	99.6412	99.6412	99.6334	99.6334	(0.008)	0.0000	0.0000	0
2017-08-17	IS01	21/06/2018			Interest Rate Swap	99.7173	99.7173	99.7000	99.7000	(0.017)	0.0000	0.0000	0
2017-08-17	IS01	20/09/2018			Interest Rate Swap	99.8076	99.8076	99.7816	99.7816	(0.026)	0.0000	0.0000	0
2017-08-17	IS02	18/12/2017			Interest Rate Swap	99.7937	99.7937	99.7925	99.7925	(0.001)	0.0000	0.0000	0
2017-08-17	IS02	16/03/2018			Interest Rate Swap	98.9220	98.9220	98.9138	98.9138	(0.008)	0.0000	0.0000	0
2017-08-17	IS02	15/06/2018			Interest Rate Swap	98.4044	98.4044	98.3884	98.3884	(0.016)	0.0000	0.0000	0
2017-08-17	IS02	21/09/2018			Interest Rate Swap	98.2739	98.2739	98.2476	98.2476	(0.027)	0.0000	0.0000	0
2017-08-17	IS02	21/12/2018			Interest Rate Swap	98.5600	98.5600	98.5200	98.5200	(0.041)	0.0000	0.0000	0
2017-08-17	IS02	15/03/2019			Interest Rate Swap	98.8622	98.8622	98.8117	98.8117	(0.051)	0.0000	0.0000	0
2017-08-17	IS02	21/06/2019			Interest Rate Swap	99.1664	99.1664	99.1083	99.1083	(0.059)	0.0000	0.0000	0
2017-08-17	IS02	20/09/2019			Interest Rate Swap	99.4831	99.4831	99.4276	99.4276	(0.056)	0.0000	0.0000	0
2017-08-17	IS05	17/12/2020			Interest Rate Swap	95.4136	95.4136	95.3464	95.3464	(0.070)	0.0000	0.0000	0
2017-08-17	IS05	16/03/2021			Interest Rate Swap	94.6098	94.6098	94.5329	94.5329	(0.081)	0.0000	0.0000	0
2017-08-17	IS05	15/06/2021			Interest Rate Swap	93.7767	93.7767	93.6904	93.6904	(0.092)	0.0000	0.0000	0
2017-08-17	IS05	21/09/2021			Interest Rate Swap	93.9236	93.9236	93.8300	93.8300	(0.100)	0.0000	0.0000	0
2017-08-17	IS05	21/12/2021			Interest Rate Swap	96.0853	96.0853	95.9872	95.9872	(0.102)	0.0000	0.0000	51
2017-08-17	IS05	15/03/2022			Interest Rate Swap	96.1794	96.1794	96.0765	96.0765	(0.107)	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
2017-08-17	IS05	21/06/2022			Interest Rate Swap	97.3497	97.3497	97.2433	97.2433	(0.109)	0.0000	0.0000	0
2017-08-17	IS05	20/09/2022			Interest Rate Swap	99.5389	99.5389	99.4300	99.4300	(0.109)	0.0000	0.0000	0
2017-08-17	IS10	17/12/2025			Interest Rate Swap	94.1286	94.1286	93.9671	93.9671	(0.172)	0.0000	0.0000	0
2017-08-17	IS10	16/03/2026			Interest Rate Swap	91.1208	91.1208	90.9509	90.9509	(0.186)	0.0000	0.0000	0
2017-08-17	IS10	15/06/2026			Interest Rate Swap	89.8568	89.8568	89.6817	89.6817	(0.195)	0.0000	0.0000	0
2017-08-17	IS10	21/09/2026			Interest Rate Swap	92.0200	92.0200	91.8475	91.8475	(0.187)	0.0000	0.0000	0
2017-08-17	IS10	21/12/2026			Interest Rate Swap	95.7990	95.7990	95.6363	95.6363	(0.170)	0.0000	0.0000	0
2017-08-17	IS10	15/03/2027			Interest Rate Swap	94.3344	94.3344	94.1768	94.1768	(0.167)	0.0000	0.0000	0
2017-08-17	IS10	21/06/2027			Interest Rate Swap	96.3991	96.3991	96.2500	96.2500	(0.155)	0.0000	0.0000	0
2017-08-17	IS10	20/09/2027			Interest Rate Swap	100.1291	100.1291	99.9832	99.9832	(0.146)	0.0000	0.0000	0
2017-08-17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017-08-17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017-08-17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017-08-17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017-08-17	JBAF	20/09/2017			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017-08-17	JBAF	18/10/2017			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2017-08-17	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017-08-17	JBAF	20/12/2017			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-08-17	JBAF	17/01/2018			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017-08-17	JBAF	20/03/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	2,500
2017-08-17	JBAF	20/06/2018			Jibar Tradeable Future	6.6100	93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2017-08-17	JBAF	19/09/2018			Jibar Tradeable Future	6.6100	93.3900	6.6100	93.3900	0.000	0.0000	0.0000	0
2017-08-17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017-08-17	JBAF	19/12/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2017-08-17	JBAF	20/03/2019			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017-08-17	JBAF	19/06/2019			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2017-08-17	R023	02/11/2017	8.56	Call	Bond Future	2,956.2900	2.9563	3,123.0500	3.1231	5.641	0	0	0
2017-08-17	R023	02/11/2017			Bond Future	7.8689	100.9300	7.8268	101.1098	(0.536)	0.0000	0.0000	53,785
2017-08-17	R023	02/11/2017	8.56	Put	Bond Future	62.7800	0.0628	49.6900	0.0497	(20.851)	0	0	0
2017-08-17	R023	02/11/2017	8.58	Put	Bond Future	57.3200	0.0573	45.2000	0.0452	(21.144)	0	0	0
2017-08-17	R023	02/11/2017	8.57	Call	Bond Future	2,994.6400	2.9946	3,161.8900	3.1619	5.585	0	0	0
2017-08-17	R023	02/11/2017	8.57	Put	Bond Future	60.0300	0.0600	47.4300	0.0474	(20.990)	0	0	0
2017-08-17	R023	02/11/2017	8.58	Call	Bond Future	3,033.0200	3.0330	3,200.7500	3.2007	5.530	0	0	0
2017-08-17	R023	01/02/2018	8.33	Put	Bond Future	581.9800	0.5820	528.2400	0.5282	(9.234)	0	0	0
2017-08-17	R023	01/02/2018			Bond Future	7.8992	102.7831	7.8546	102.9661	(0.565)	0.0000	0.0000	0
2017-08-17	R023	01/02/2018	8.32	Call	Bond Future	2,296.9000	2.2969	2,425.3100	2.4253	5.591	0	0	0
2017-08-17	R023	01/02/2018	8.32	Put	Bond Future	593.4800	0.5935	538.9500	0.5390	(9.188)	0	0	0
2017-08-17	R023	01/02/2018	8.33	Call	Bond Future	2,325.4500	2.3254	2,454.6500	2.4547	5.556	0	0	0
2017-08-17	R023	01/02/2018	8.31	Call	Bond Future	2,268.2700	2.2683	2,395.8900	2.3959	5.626	0	0	0
2017-08-17	R023	01/02/2018	8.31	Put	Bond Future	604.9200	0.6049	549.6000	0.5496	(9.145)	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
2017-08-17	R023	03/05/2018	8.27	Call	Bond Future	2,307.9900	2.3080	2,428.2100	2.4282	5.209	0	0	0
2017-08-17	R023	03/05/2018			Bond Future	7.9163	100.7805	7.8687	100.9676	(0.602)	0.0000	0.0000	0
2017-08-17	R023	03/05/2018	8.27	Put	Bond Future	931.6900	0.9317	864.8100	0.8648	(7.178)	0	0	0
2017-08-17	R023	03/05/2018	8.28	Call	Bond Future	2,333.4500	2.3334	2,454.3600	2.4544	5.182	0	0	0
2017-08-17	R023	03/05/2018	8.29	Put	Bond Future	905.9300	0.9059	840.4200	0.8404	(7.231)	0	0	0
2017-08-17	R023	03/05/2018	8.28	Put	Bond Future	918.5800	0.9186	852.3900	0.8524	(7.206)	0	0	0
2017-08-17	R023	03/05/2018	8.29	Call	Bond Future	2,359.3500	2.3594	2,480.9400	2.4809	5.154	0	0	0
2017-08-17	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R035	02/11/2017			Bond Future	9.5990	95.5883	9.5624	95.8807	(0.381)	0.0000	0.0000	13,601
2017-08-17	R035	02/11/2017	9.60	Call	Bond Future	7.9700	0.0080	300.4100	0.3004	3669.260	0	0	0
2017-08-17	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R035	02/11/2017	9.61	Call	Bond Future	87.7100	0.0877	380.1500	0.3802	333.417	0	0	0
2017-08-17	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	220.5700	0.2206	100.000	0	0	0
2017-08-17	R035	02/11/2017	9.59	Put	Bond Future	71.8700	0.0719	0.0000	0.0000	(100.000)	0	0	0
2017-08-17	R035	01/02/2018	9.75	Call	Bond Future	662.2300	0.6622	959.8400	0.9598	44.941	0	0	0
2017-08-17	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R035	01/02/2018			Bond Future	9.6654	97.3433	9.6277	97.6409	(0.390)	0.0000	0.0000	0
2017-08-17	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R035	01/02/2018	9.73	Call	Bond Future	506.3300	0.5063	803.9400	0.8039	58.778	0	0	0
2017-08-17	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R035	01/02/2018	9.74	Call	Bond Future	584.3300	0.5843	881.9400	0.8819	50.932	0	0	0
2017-08-17	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R035	03/05/2018			Bond Future	9.7252	94.6683	9.6862	94.9721	(0.401)	0.0000	0.0000	0
2017-08-17	R035	03/05/2018	9.90	Call	Bond Future	1,343.1500	1.3431	1,646.9600	1.6470	22.619	0	0	0
2017-08-17	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R035	03/05/2018	9.91	Call	Bond Future	1,419.1100	1.4191	1,722.9200	1.7229	21.408	0	0	0
2017-08-17	R035	03/05/2018	9.89	Call	Bond Future	1,267.1000	1.2671	1,570.9100	1.5709	23.977	0	0	0
2017-08-17	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R186	02/11/2017	8.89	Put	Bond Future	736.0900	0.7361	658.6500	0.6586	(10.520)	0	0	0
2017-08-17	R186	02/11/2017	8.88	Call	Bond Future	2,822.9700	2.8230	2,991.6700	2.9917	5.976	0	0	0
2017-08-17	R186	02/11/2017	8.75	Put	Bond Future	1,037.4400	1.0374	938.6500	0.9386	(9.522)	0	0	3,750
2017-08-17	R186	02/11/2017			Bond Future	8.5690	116.0182	8.5323	116.2658	(0.429)	0.0000	0.0000	166,394
2017-08-17	R186	02/11/2017	8.75	Call	Bond Future	2,247.0300	2.2470	2,395.8300	2.3958	6.622	0	0	0
2017-08-17	R186	02/11/2017	8.89	Call	Bond Future	2,869.6000	2.8696	3,039.7500	3.0398	5.929	0	0	0
2017-08-17	R186	02/11/2017	8.88	Put	Bond Future	755.1100	0.7551	676.2200	0.6762	(10.447)	0	0	0
2017-08-17	R186	02/11/2017	8.90	Call	Bond Future	2,916.7400	2.9167	3,088.3200	3.0883	5.883	0	0	0
2017-08-17	R186	02/11/2017	8.90	Put	Bond Future	717.6300	0.7176	641.6200	0.6416	(10.592)	0	0	0
2017-08-17	R186	02/11/2017	9.00	Call	Bond Future	3,404.4200	3.4044	3,589.4800	3.5895	5.436	0	0	0
2017-08-17	R186	02/11/2017	9.00	Put	Bond Future	552.1400	0.5521	489.6100	0.4896	(11.325)	0	0	5,000
2017-08-17	R186	01/02/2018	9.00	Call	Bond Future	3,743.9100	3.7439	3,910.1300	3.9101	4.440	0	0	0
2017-08-17	R186	01/02/2018	9.25	Call	Bond Future	4,895.4700	4.8955	5,084.6600	5.0847	3.865	0	0	0
2017-08-17	R186	01/02/2018	8.50	Put	Bond Future	2,663.1300	2.6631	2,521.5700	2.5216	(5.316)	0	0	0
2017-08-17	R186	01/02/2018	8.96	Call	Bond Future	3,571.4700	3.5715	3,733.6200	3.7336	4.540	0	0	0
2017-08-17	R186	01/02/2018			Bond Future	8.6170	112.8483	8.5787	113.1002	(0.444)	0.0000	0.0000	198
2017-08-17	R186	01/02/2018	8.50	Call	Bond Future	1,890.8300	1.8908	2,001.1500	2.0012	5.834	0	0	1,460
2017-08-17	R186	01/02/2018	7.75	Put	Bond Future	6,309.0400	6.3090	6,092.4100	6.0924	(3.434)	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
2017-08-17	R186	01/02/2018	7.75	Call	Bond Future	412.5100	0.4125	447.7600	0.4478	8.545	0	0	1,460
2017-08-17	R186	01/02/2018	9.00	Put	Bond Future	1,263.0400	1.2630	1,177.3800	1.1774	(6.782)	0	0	6,200
2017-08-17	R186	01/02/2018	9.25	Put	Bond Future	834.8000	0.8348	772.1100	0.7721	(7.510)	0	0	820
2017-08-17	R186	01/02/2018	8.96	Put	Bond Future	1,346.2300	1.3462	1,256.5000	1.2565	(6.665)	0	0	0
2017-08-17	R186	01/02/2018	8.75	Put	Bond Future	1,858.5300	1.8585	1,746.0100	1.7460	(6.054)	0	0	820
2017-08-17	R186	01/02/2018	8.97	Call	Bond Future	3,614.3200	3.6143	3,777.4900	3.7775	4.515	0	0	0
2017-08-17	R186	01/02/2018	8.98	Call	Bond Future	3,657.4000	3.6574	3,821.5900	3.8216	4.489	0	0	0
2017-08-17	R186	01/02/2018	8.98	Put	Bond Future	1,304.2400	1.3042	1,216.5500	1.2166	(6.723)	0	0	0
2017-08-17	R186	01/02/2018	8.75	Call	Bond Future	2,728.6400	2.7286	2,868.0000	2.8680	5.107	0	0	0
2017-08-17	R186	01/02/2018	8.97	Put	Bond Future	1,325.1000	1.3251	1,236.3900	1.2364	(6.695)	0	0	0
2017-08-17	R186	03/05/2018	8.92	Call	Bond Future	3,736.2800	3.7363	3,888.0400	3.8880	4.062	0	0	0
2017-08-17	R186	03/05/2018	8.91	Put	Bond Future	2,121.5800	2.1216	2,015.0000	2.0150	(5.024)	0	0	0
2017-08-17	R186	03/05/2018			Bond Future	8.6619	114.9646	8.6219	115.2220	(0.463)	0.0000	0.0000	0
2017-08-17	R186	03/05/2018	8.93	Call	Bond Future	3,775.0300	3.7750	3,927.6600	3.9277	4.043	0	0	0
2017-08-17	R186	03/05/2018	8.93	Put	Bond Future	2,072.7000	2.0727	1,967.8700	1.9679	(5.058)	0	0	0
2017-08-17	R186	03/05/2018	8.92	Put	Bond Future	2,096.8400	2.0968	1,991.1400	1.9911	(5.041)	0	0	0
2017-08-17	R186	03/05/2018	8.91	Call	Bond Future	3,698.0900	3.6981	3,848.9700	3.8490	4.080	0	0	0
2017-08-17	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R197	02/11/2017	305.15	Put	Bond Future	3,899.8400	3.8998	3,912.8900	3.9129	0.335	0	0	0
2017-08-17	R197	02/11/2017			Bond Future	301.2502	301.2502	301.2371	301.2371	(0.004)	0.0000	0.0000	2,350
2017-08-17	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R197	02/11/2017	305.17	Put	Bond Future	3,919.8400	3.9198	3,932.8900	3.9329	0.333	0	0	0
2017-08-17	R197	02/11/2017	305.16	Put	Bond Future	3,909.8400	3.9098	3,922.8900	3.9229	0.334	0	0	0
2017-08-17	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R197	01/02/2018	301.68	Put	Bond Future	1,843.9700	1.8440	1,859.5200	1.8595	0.843	0	0	0
2017-08-17	R197	01/02/2018			Bond Future	299.8360	299.8360	299.8205	299.8205	(0.005)	0.0000	0.0000	0
2017-08-17	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R197	01/02/2018	301.67	Put	Bond Future	1,833.9700	1.8340	1,849.5200	1.8495	0.848	0	0	0
2017-08-17	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R197	01/02/2018	301.66	Put	Bond Future	1,823.9700	1.8240	1,839.5200	1.8395	0.853	0	0	0
2017-08-17	R197	03/05/2018	304.46	Call	Bond Future	1,135.1000	1.1351	1,122.7100	1.1227	(1.092)	0	0	0
2017-08-17	R197	03/05/2018			Bond Future	305.5951	305.5951	305.5827	305.5827	(0.004)	0.0000	0.0000	0
2017-08-17	R197	03/05/2018	304.44	Call	Bond Future	1,155.1000	1.1551	1,142.7100	1.1427	(1.073)	0	0	0
2017-08-17	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R197	03/05/2018	304.45	Call	Bond Future	1,145.1000	1.1451	1,132.7100	1.1327	(1.082)	0	0	0
2017-08-17	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R202	02/11/2017			Bond Future	242.3607	242.3607	241.4362	241.4362	(0.381)	0.0000	0.0000	28,758
2017-08-17	R202	02/11/2017	253.89	Put	Bond Future	11,529.2600	11.5293	12,453.7600	12.4538	8.019	0	0	0
2017-08-17	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R202	02/11/2017	253.91	Put	Bond Future	11,549.2600	11.5493	12,473.7600	12.4738	8.005	0	0	0
2017-08-17	R202	02/11/2017	253.90	Put	Bond Future	11,539.2600	11.5393	12,463.7600	12.4638	8.012	0	0	0
2017-08-17	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R202	01/02/2018	249.07	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
2017-08-17	R202	01/02/2018	249.06	Put	Bond Future	5,910.3800	5.9104	6,853.4200	6.8534	15.956	0	0	0
2017-08-17	R202	01/02/2018			Bond Future	243.1496	243.1496	242.2066	242.2066	(0.388)	0.0000	0.0000	0
2017-08-17	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R202	01/02/2018	249.08	Put	Bond Future	5,930.3800	5.9304	6,873.4200	6.8734	15.902	0	0	0
2017-08-17	R202	01/02/2018	249.07	Put	Bond Future	5,920.3800	5.9204	6,863.4200	6.8634	15.929	0	0	0
2017-08-17	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R202	03/05/2018	247.48	Put	Bond Future	0.0000	0.0000	618.6400	0.6186	100.000	0	0	0
2017-08-17	R202	03/05/2018	247.47	Call	Bond Future	350.0100	0.3500	0.0000	0.0000	(100.000)	0	0	0
2017-08-17	R202	03/05/2018			Bond Future	247.8200	247.8200	246.8614	246.8614	(0.387)	0.0000	0.0000	0
2017-08-17	R202	03/05/2018	247.48	Call	Bond Future	340.0100	0.3400	0.0000	0.0000	(100.000)	0	0	0
2017-08-17	R202	03/05/2018	247.47	Put	Bond Future	0.0000	0.0000	608.6400	0.6086	100.000	0	0	0
2017-08-17	R202	03/05/2018	247.49	Call	Bond Future	330.0100	0.3300	0.0000	0.0000	(100.000)	0	0	0
2017-08-17	R202	03/05/2018	247.49	Put	Bond Future	0.0000	0.0000	628.6400	0.6286	100.000	0	0	0
2017-08-17	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R204	02/11/2017			Bond Future	6.9931	104.0927	6.9523	104.1364	(0.584)	0.0000	0.0000	47,386
2017-08-17	R204	02/11/2017	7.75	Call	Bond Future	805.0000	0.8050	848.6900	0.8487	5.427	0	0	0
2017-08-17	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R204	02/11/2017	7.76	Call	Bond Future	815.5700	0.8156	859.2600	0.8593	5.357	0	0	0
2017-08-17	R204	02/11/2017	7.74	Call	Bond Future	794.4200	0.7944	838.1100	0.8381	5.500	0	0	0
2017-08-17	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R204	01/02/2018	7.27	Call	Bond Future	408.1600	0.4082	442.1000	0.4421	8.315	0	0	0
2017-08-17	R204	01/02/2018			Bond Future	6.8628	101.9658	6.8101	102.0100	(0.768)	0.0000	0.0000	0
2017-08-17	R204	01/02/2018	7.25	Call	Bond Future	395.1000	0.3951	428.5900	0.4286	8.476	0	0	0
2017-08-17	R204	01/02/2018	7.25	Put	Bond Future	70.8200	0.0708	60.0600	0.0601	(15.193)	0	0	0
2017-08-17	R204	01/02/2018	7.27	Put	Bond Future	67.1700	0.0672	56.8600	0.0569	(15.349)	0	0	0
2017-08-17	R204	01/02/2018	7.26	Call	Bond Future	401.6200	0.4016	435.3300	0.4353	8.394	0	0	0
2017-08-17	R204	01/02/2018	7.26	Put	Bond Future	68.9800	0.0690	58.4400	0.0584	(15.280)	0	0	0
2017-08-17	R204	03/05/2018	7.10	Put	Bond Future	61.3600	0.0614	51.0500	0.0511	(16.802)	0	0	0
2017-08-17	R204	03/05/2018			Bond Future	6.5691	103.8779	6.4934	103.9238	(1.153)	0.0000	0.0000	0
2017-08-17	R204	03/05/2018	7.09	Call	Bond Future	376.9200	0.3769	412.2900	0.4123	9.384	0	0	0
2017-08-17	R204	03/05/2018	7.09	Put	Bond Future	62.5200	0.0625	52.0500	0.0521	(16.747)	0	0	0
2017-08-17	R204	03/05/2018	7.10	Call	Bond Future	381.7800	0.3818	417.3100	0.4173	9.306	0	0	0
2017-08-17	R204	03/05/2018	7.08	Call	Bond Future	372.0800	0.3721	407.2800	0.4073	9.460	0	0	0
2017-08-17	R204	03/05/2018	7.08	Put	Bond Future	63.7000	0.0637	53.0600	0.0531	(16.703)	0	0	0
2017-08-17	R207	02/11/2017	8.04	Put	Bond Future	1.7800	0.0018	1.1600	0.0012	(34.831)	0	0	0
2017-08-17	R207	02/11/2017	8.03	Call	Bond Future	1,475.3200	1.4753	1,550.9500	1.5509	5.126	0	0	0
2017-08-17	R207	02/11/2017			Bond Future	7.2826	102.1855	7.2443	102.2618	(0.526)	0.0000	0.0000	40,855
2017-08-17	R207	02/11/2017	8.04	Call	Bond Future	1,494.6800	1.4947	1,570.3600	1.5704	5.063	0	0	0
2017-08-17	R207	02/11/2017	8.03	Put	Bond Future	1.9500	0.0020	1.2800	0.0013	(34.359)	0	0	0
2017-08-17	R207	02/11/2017	8.05	Call	Bond Future	1,514.0500	1.5141	1,589.7800	1.5898	5.002	0	0	0
2017-08-17	R207	02/11/2017	8.05	Put	Bond Future	1.6300	0.0016	1.0600	0.0011	(34.969)	0	0	0
2017-08-17	R207	01/02/2018	7.61	Put	Bond Future	189.1500	0.1891	167.3500	0.1673	(11.525)	0	0	0
2017-08-17	R207	01/02/2018	7.60	Call	Bond Future	801.0400	0.8010	856.3000	0.8563	6.899	0	0	0
2017-08-17	R207	01/02/2018			Bond Future	7.2574	100.4205	7.2139	100.4980	(0.600)	0.0000	0.0000	0
2017-08-17	R207	01/02/2018	7.61	Call	Bond Future	814.1000	0.8141	869.7800	0.8698	6.839	0	0	0
2017-08-17	R207	01/02/2018	7.60	Put	Bond Future	193.7400	0.1937	171.5200	0.1715	(11.469)	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
2017-08-17	R207	01/02/2018	7.62	Call	Bond Future	827.0200	0.8270	883.1100	0.8831	6.782	0	0	0
2017-08-17	R207	01/02/2018	7.62	Put	Bond Future	184.4200	0.1844	163.0300	0.1630	(11.599)	0	0	0
2017-08-17	R207	03/05/2018	7.57	Call	Bond Future	824.1000	0.8241	877.8200	0.8778	6.519	0	0	0
2017-08-17	R207	03/05/2018	7.56	Put	Bond Future	274.3200	0.2743	248.0300	0.2480	(9.584)	0	0	0
2017-08-17	R207	03/05/2018			Bond Future	7.2144	102.3037	7.1635	102.3834	(0.705)	0.0000	0.0000	0
2017-08-17	R207	03/05/2018	7.58	Call	Bond Future	835.1500	0.8352	889.2100	0.8892	6.473	0	0	0
2017-08-17	R207	03/05/2018	7.58	Put	Bond Future	264.9700	0.2650	239.3700	0.2394	(9.661)	0	0	0
2017-08-17	R207	03/05/2018	7.57	Put	Bond Future	269.4600	0.2695	243.5200	0.2435	(9.627)	0	0	0
2017-08-17	R207	03/05/2018	7.56	Call	Bond Future	813.4200	0.8134	866.7900	0.8668	6.561	0	0	0
2017-08-17	R208	02/11/2017	8.19	Call	Bond Future	2,128.8000	2.1288	2,235.4400	2.2354	5.009	0	0	0
2017-08-17	R208	02/11/2017	8.18	Put	Bond Future	9.8300	0.0098	7.1600	0.0072	(27.162)	0	0	0
2017-08-17	R208	02/11/2017			Bond Future	7.4533	98.6185	7.4159	98.7276	(0.502)	0.0000	0.0000	32,544
2017-08-17	R208	02/11/2017	8.20	Call	Bond Future	2,156.5900	2.1566	2,263.3700	2.2634	4.951	0	0	0
2017-08-17	R208	02/11/2017	8.20	Put	Bond Future	8.6000	0.0086	6.2300	0.0062	(27.558)	0	0	0
2017-08-17	R208	02/11/2017	8.19	Put	Bond Future	9.1900	0.0092	6.6800	0.0067	(27.312)	0	0	0
2017-08-17	R208	02/11/2017	8.18	Call	Bond Future	2,101.0400	2.1010	2,207.5200	2.2075	5.068	0	0	0
2017-08-17	R208	01/02/2018	7.85	Put	Bond Future	310.6000	0.3106	279.4700	0.2795	(10.023)	0	0	0
2017-08-17	R208	01/02/2018			Bond Future	7.4570	100.4290	7.4164	100.5400	(0.545)	0.0000	0.0000	0
2017-08-17	R208	01/02/2018	7.84	Call	Bond Future	1,355.3500	1.3553	1,434.6400	1.4346	5.850	0	0	0
2017-08-17	R208	01/02/2018	7.84	Put	Bond Future	317.7700	0.3178	286.1000	0.2861	(9.966)	0	0	0
2017-08-17	R208	01/02/2018	7.85	Call	Bond Future	1,375.0900	1.3751	1,454.9200	1.4549	5.805	0	0	0
2017-08-17	R208	01/02/2018	7.83	Call	Bond Future	1,335.7300	1.3357	1,414.4700	1.4145	5.895	0	0	0
2017-08-17	R208	01/02/2018	7.83	Put	Bond Future	325.0700	0.3251	292.8500	0.2929	(9.912)	0	0	0
2017-08-17	R208	03/05/2018	7.77	Call	Bond Future	1,311.3000	1.3113	1,385.5900	1.3856	5.665	0	0	0
2017-08-17	R208	03/05/2018			Bond Future	7.4445	98.9109	7.3997	99.0247	(0.602)	0.0000	0.0000	0
2017-08-17	R208	03/05/2018	7.77	Put	Bond Future	490.0800	0.4901	450.6300	0.4506	(8.050)	0	0	0
2017-08-17	R208	03/05/2018	7.78	Call	Bond Future	1,328.2400	1.3282	1,403.0100	1.4030	5.629	0	0	0
2017-08-17	R208	03/05/2018	7.79	Put	Bond Future	474.1800	0.4742	435.6900	0.4357	(8.117)	0	0	0
2017-08-17	R208	03/05/2018	7.78	Put	Bond Future	481.9300	0.4819	442.9600	0.4430	(8.086)	0	0	0
2017-08-17	R208	03/05/2018	7.79	Call	Bond Future	1,345.5700	1.3456	1,420.8200	1.4208	5.592	0	0	0
2017-08-17	R209	02/11/2017	9.54	Call	Bond Future	1,647.5700	1.6476	1,761.2000	1.7612	6.897	0	0	0
2017-08-17	R209	02/11/2017	9.52	Put	Bond Future	1,869.6300	1.8696	1,735.2800	1.7353	(7.186)	0	0	0
2017-08-17	R209	02/11/2017	9.00	Put	Bond Future	4,351.4300	4.3514	4,147.2400	4.1472	(4.692)	0	0	0
2017-08-17	R209	02/11/2017	10.60	Put	Bond Future	137.0800	0.1371	118.1600	0.1182	(13.802)	0	0	1,300
2017-08-17	R209	02/11/2017	9.75	Call	Bond Future	2,411.5200	2.4115	2,556.6300	2.5566	6.017	0	0	0
2017-08-17	R209	02/11/2017	8.30	Put	Bond Future	9,292.8200	9.2928	9,051.5700	9.0516	(2.596)	0	0	0
2017-08-17	R209	02/11/2017	9.88	Put	Bond Future	881.9300	0.8819	800.0500	0.8000	(9.284)	0	0	1,350
2017-08-17	R209	02/11/2017			Bond Future	9.5626	72.2124	9.5262	72.4574	(0.381)	0.0000	0.0000	101,498
2017-08-17	R209	02/11/2017	9.54	Put	Bond Future	1,799.4600	1.7995	1,668.1500	1.6681	(7.297)	0	0	0
2017-08-17	R209	02/11/2017	9.52	Call	Bond Future	1,583.1100	1.5831	1,693.7000	1.6937	6.986	0	0	0
2017-08-17	R209	02/11/2017	10.00	Call	Bond Future	3,511.0600	3.5111	3,689.1100	3.6891	5.071	0	0	0
2017-08-17	R209	02/11/2017	10.00	Put	Bond Future	668.0300	0.6680	601.1400	0.6011	(10.013)	0	0	3,360
2017-08-17	R209	02/11/2017	9.53	Put	Bond Future	1,834.3800	1.8344	1,701.5500	1.7016	(7.241)	0	0	0
2017-08-17	R209	02/11/2017	9.00	Call	Bond Future	427.9500	0.4280	468.7000	0.4687	9.522	0	0	4,100
2017-08-17	R209	02/11/2017	10.60	Call	Bond Future	6,610.2000	6.6102	6,836.2200	6.8362	3.419	0	0	0
2017-08-17	R209	02/11/2017	9.75	Put	Bond Future	1,172.2900	1.1723	1,072.4600	1.0725	(8.516)	0	0	6,500

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
2017-08-17	R209	02/11/2017	8.30	Call	Bond Future	28.9300	0.0289	32.6200	0.0326	12.755	0	0	2,800
2017-08-17	R209	02/11/2017	9.88	Call	Bond Future	2,962.1000	2.9621	3,125.1600	3.1252	5.505	0	0	0
2017-08-17	R209	02/11/2017	9.53	Call	Bond Future	1,615.2200	1.6152	1,727.3300	1.7273	6.941	0	0	0
2017-08-17	R209	02/11/2017	9.58	Call	Bond Future	1,781.0600	1.7811	1,900.7800	1.9008	6.722	0	0	0
2017-08-17	R209	02/11/2017	9.58	Put	Bond Future	1,664.8100	1.6648	1,539.5900	1.5396	(7.522)	0	0	1,350
2017-08-17	R209	02/11/2017	9.33	Put	Bond Future	2,629.7500	2.6298	2,467.0200	2.4670	(6.188)	0	0	0
2017-08-17	R209	02/11/2017	9.33	Call	Bond Future	1,045.1700	1.0452	1,127.3800	1.1274	7.866	0	0	1,350
2017-08-17	R209	01/02/2018	10.10	Call	Bond Future	4,394.4300	4.3944	4,563.7800	4.5638	3.854	0	0	0
2017-08-17	R209	01/02/2018	9.73	Call	Bond Future	2,922.6000	2.9226	3,057.2200	3.0572	4.606	0	0	0
2017-08-17	R209	01/02/2018	9.71	Put	Bond Future	2,257.5400	2.2575	2,140.9100	2.1409	(5.166)	0	0	0
2017-08-17	R209	01/02/2018	9.72	Call	Bond Future	2,887.0500	2.8870	3,020.6600	3.0207	4.628	0	0	0
2017-08-17	R209	01/02/2018			Bond Future	9.6198	73.5382	9.5823	73.7874	(0.390)	0.0000	0.0000	0
2017-08-17	R209	01/02/2018	9.73	Put	Bond Future	2,197.4500	2.1975	2,082.8600	2.0829	(5.215)	0	0	0
2017-08-17	R209	01/02/2018	9.71	Call	Bond Future	2,851.9200	2.8519	2,984.5000	2.9845	4.649	0	0	0
2017-08-17	R209	01/02/2018	10.10	Put	Bond Future	1,313.9900	1.3140	1,234.1300	1.2341	(6.078)	0	0	3,000
2017-08-17	R209	01/02/2018	9.72	Put	Bond Future	2,227.2400	2.2272	2,111.6400	2.1116	(5.190)	0	0	0
2017-08-17	R209	01/02/2018	10.00	Call	Bond Future	3,971.7200	3.9717	4,132.3200	4.1323	4.044	0	0	0
2017-08-17	R209	01/02/2018	10.00	Put	Bond Future	1,516.0500	1.5160	1,427.4400	1.4274	(5.845)	0	0	7,500
2017-08-17	R209	03/05/2018	9.85	Put	Bond Future	2,680.4500	2.6805	2,568.6300	2.5686	(4.172)	0	0	0
2017-08-17	R209	03/05/2018			Bond Future	9.6742	71.7678	9.6355	72.0222	(0.400)	0.0000	0.0000	0
2017-08-17	R209	03/05/2018	9.85	Call	Bond Future	3,820.1200	3.8201	3,962.7300	3.9627	3.733	0	0	0
2017-08-17	R209	03/05/2018	9.86	Call	Bond Future	3,856.5100	3.8565	3,999.9200	3.9999	3.719	0	0	0
2017-08-17	R209	03/05/2018	9.86	Put	Bond Future	2,652.8300	2.6528	2,541.8100	2.5418	(4.185)	0	0	0
2017-08-17	R209	03/05/2018	9.84	Call	Bond Future	3,783.8800	3.7839	3,925.6900	3.9257	3.748	0	0	0
2017-08-17	R209	03/05/2018	9.84	Put	Bond Future	2,708.3100	2.7083	2,595.6900	2.5957	(4.158)	0	0	0
2017-08-17	R210	02/11/2017	192.08	Put	Bond Future	5,920.5700	5.9206	5,928.4800	5.9285	0.134	0	0	0
2017-08-17	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R210	02/11/2017			Bond Future	186.1594	186.1594	186.1515	186.1515	(0.004)	0.0000	0.0000	2,179
2017-08-17	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R210	02/11/2017	192.07	Put	Bond Future	5,910.5700	5.9106	5,918.4800	5.9185	0.134	0	0	0
2017-08-17	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R210	02/11/2017	192.09	Put	Bond Future	5,930.5700	5.9306	5,938.4800	5.9385	0.133	0	0	0
2017-08-17	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R210	01/02/2018			Bond Future	189.6412	189.6412	189.6319	189.6319	(0.005)	0.0000	0.0000	0
2017-08-17	R210	01/02/2018	192.36	Put	Bond Future	2,718.7900	2.7188	2,728.1400	2.7281	0.344	0	0	0
2017-08-17	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R210	01/02/2018	192.38	Put	Bond Future	2,738.7900	2.7388	2,748.1400	2.7481	0.341	0	0	0
2017-08-17	R210	01/02/2018	192.37	Put	Bond Future	2,728.7900	2.7288	2,738.1400	2.7381	0.343	0	0	0
2017-08-17	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R210	03/05/2018	191.44	Put	Bond Future	604.9200	0.6049	612.4100	0.6124	1.238	0	0	0
2017-08-17	R210	03/05/2018			Bond Future	190.8351	190.8351	190.8276	190.8276	(0.004)	0.0000	0.0000	0
2017-08-17	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R210	03/05/2018	191.46	Put	Bond Future	624.9200	0.6249	632.4100	0.6324	1.199	0	0	0
2017-08-17	R210	03/05/2018	191.45	Put	Bond Future	614.9200	0.6149	622.4100	0.6224	1.218	0	0	0
2017-08-17	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017-08-17	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R212	02/11/2017			Bond Future	151.1280	151.1280	151.0585	151.0585	(0.046)	0.0000	0.0000	4,282
2017-08-17	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R212	02/11/2017	152.40	Put	Bond Future	1,272.0200	1.2720	1,341.4700	1.3415	5.460	0	0	0
2017-08-17	R212	02/11/2017	152.42	Put	Bond Future	1,292.0200	1.2920	1,361.4700	1.3615	5.375	0	0	0
2017-08-17	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R212	02/11/2017	152.41	Put	Bond Future	1,282.0200	1.2820	1,351.4700	1.3515	5.417	0	0	0
2017-08-17	R212	01/02/2018	154.71	Put	Bond Future	2,815.3200	2.8153	2,887.1200	2.8871	2.550	0	0	0
2017-08-17	R212	01/02/2018			Bond Future	151.8947	151.8947	151.8229	151.8229	(0.047)	0.0000	0.0000	0
2017-08-17	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R212	01/02/2018	154.70	Put	Bond Future	2,805.3200	2.8053	2,877.1200	2.8771	2.559	0	0	0
2017-08-17	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R212	01/02/2018	154.69	Put	Bond Future	2,795.3200	2.7953	2,867.1200	2.8671	2.569	0	0	0
2017-08-17	R212	03/05/2018	154.30	Call	Bond Future	512.1900	0.5122	440.6900	0.4407	(13.960)	0	0	0
2017-08-17	R212	03/05/2018			Bond Future	154.8122	154.8122	154.7407	154.7407	(0.046)	0.0000	0.0000	0
2017-08-17	R212	03/05/2018	154.28	Call	Bond Future	532.1900	0.5322	460.6900	0.4607	(13.435)	0	0	0
2017-08-17	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R212	03/05/2018	154.29	Call	Bond Future	522.1900	0.5222	450.6900	0.4507	(13.692)	0	0	0
2017-08-17	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017-08-17	R213	02/11/2017	9.36	Put	Bond Future	1,228.4300	1.2284	1,122.1500	1.1222	(8.652)	0	0	0
2017-08-17	R213	02/11/2017			Bond Future	9.2276	84.4205	9.1911	84.6645	(0.396)	0.0000	0.0000	62,970
2017-08-17	R213	02/11/2017	9.35	Call	Bond Future	2,067.2700	2.0673	2,203.5000	2.2035	6.590	0	0	0
2017-08-17	R213	02/11/2017	9.35	Put	Bond Future	1,255.8100	1.2558	1,147.9700	1.1480	(8.587)	0	0	0
2017-08-17	R213	02/11/2017	9.36	Call	Bond Future	2,105.6900	2.1057	2,243.4800	2.2435	6.544	0	0	0
2017-08-17	R213	02/11/2017	9.34	Call	Bond Future	2,029.2300	2.0292	2,163.9000	2.1639	6.637	0	0	0
2017-08-17	R213	02/11/2017	9.34	Put	Bond Future	1,283.6400	1.2836	1,174.2400	1.1742	(8.523)	0	0	0
2017-08-17	R213	01/02/2018	9.42	Call	Bond Future	2,929.0500	2.9290	3,065.4400	3.0654	4.656	0	0	0
2017-08-17	R213	01/02/2018	9.41	Put	Bond Future	2,083.1600	2.0832	1,970.1900	1.9702	(5.423)	0	0	0
2017-08-17	R213	01/02/2018			Bond Future	9.2861	85.9705	9.2484	86.2188	(0.406)	0.0000	0.0000	0
2017-08-17	R213	01/02/2018	9.43	Call	Bond Future	2,966.1200	2.9661	3,103.5400	3.1035	4.633	0	0	0
2017-08-17	R213	01/02/2018	9.43	Put	Bond Future	2,027.2100	2.0272	1,916.3000	1.9163	(5.471)	0	0	0
2017-08-17	R213	01/02/2018	9.42	Put	Bond Future	2,054.9200	2.0549	1,942.9800	1.9430	(5.447)	0	0	0
2017-08-17	R213	01/02/2018	9.41	Call	Bond Future	2,892.4300	2.8924	3,027.7900	3.0278	4.680	0	0	0
2017-08-17	R213	03/05/2018	9.57	Put	Bond Future	2,431.5200	2.4315	2,324.2100	2.3242	(4.413)	0	0	0
2017-08-17	R213	03/05/2018	9.56	Call	Bond Future	3,881.5300	3.8815	4,027.0000	4.0270	3.748	0	0	0
2017-08-17	R213	03/05/2018			Bond Future	9.3379	84.0329	9.2989	84.2865	(0.418)	0.0000	0.0000	0
2017-08-17	R213	03/05/2018	9.57	Call	Bond Future	3,918.9000	3.9189	4,065.1700	4.0652	3.732	0	0	0
2017-08-17	R213	03/05/2018	9.56	Put	Bond Future	2,457.4800	2.4575	2,349.3700	2.3494	(4.399)	0	0	0
2017-08-17	R213	03/05/2018	9.58	Call	Bond Future	3,956.4300	3.9564	4,103.4900	4.1035	3.717	0	0	0
2017-08-17	R213	03/05/2018	9.58	Put	Bond Future	2,405.8000	2.4058	2,299.2800	2.2993	(4.428)	0	0	0
2017-08-17	R214	02/11/2017	9.60	Call	Bond Future	1,453.1700	1.4532	1,608.1800	1.6082	10.667	0	0	0
2017-08-17	R214	02/11/2017			Bond Future	9.7090	71.7764	9.6572	72.1375	(0.533)	0.0000	0.0000	44,022
2017-08-17	R214	02/11/2017	9.60	Put	Bond Future	2,217.0400	2.2170	2,010.9100	2.0109	(9.298)	0	0	0
2017-08-17	R214	02/11/2017	9.58	Call	Bond Future	1,392.8700	1.3929	1,543.4500	1.5434	10.811	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
2017-08-17	R214	02/11/2017	9.58	Put	Bond Future	2,298.3500	2.2984	2,087.7900	2.0878	(9.161)	0	0	0
2017-08-17	R214	02/11/2017	9.59	Put	Bond Future	2,257.4500	2.2575	2,049.1000	2.0491	(9.229)	0	0	0
2017-08-17	R214	02/11/2017	9.59	Call	Bond Future	1,422.8300	1.4228	1,575.6200	1.5756	10.738	0	0	0
2017-08-17	R214	01/02/2018	9.84	Call	Bond Future	2,949.1600	2.9492	3,146.2200	3.1462	6.682	0	0	0
2017-08-17	R214	01/02/2018			Bond Future	9.7688	73.0943	9.7156	73.4619	(0.545)	0.0000	0.0000	0
2017-08-17	R214	01/02/2018	9.82	Call	Bond Future	2,876.7100	2.8767	3,070.8400	3.0708	6.748	0	0	0
2017-08-17	R214	01/02/2018	9.82	Put	Bond Future	2,526.6000	2.5266	2,353.1500	2.3531	(6.865)	0	0	0
2017-08-17	R214	01/02/2018	9.84	Put	Bond Future	2,462.9200	2.4629	2,292.4000	2.2924	(6.923)	0	0	0
2017-08-17	R214	01/02/2018	9.83	Call	Bond Future	2,912.8200	2.9128	3,108.4300	3.1084	6.715	0	0	0
2017-08-17	R214	01/02/2018	9.83	Put	Bond Future	2,494.5900	2.4946	2,322.6200	2.3226	(6.894)	0	0	0
2017-08-17	R214	03/05/2018	9.99	Put	Bond Future	2,884.1400	2.8841	2,721.8400	2.7218	(5.627)	0	0	0
2017-08-17	R214	03/05/2018			Bond Future	9.8227	71.1688	9.7679	71.5438	(0.558)	0.0000	0.0000	0
2017-08-17	R214	03/05/2018	9.98	Call	Bond Future	3,970.7600	3.9708	4,182.3500	4.1824	5.329	0	0	0
2017-08-17	R214	03/05/2018	9.98	Put	Bond Future	2,913.2000	2.9132	2,749.7600	2.7498	(5.610)	0	0	0
2017-08-17	R214	03/05/2018	9.99	Call	Bond Future	4,008.0600	4.0081	4,220.7900	4.2208	5.308	0	0	0
2017-08-17	R214	03/05/2018	9.97	Call	Bond Future	3,933.8500	3.9338	4,144.2900	4.1443	5.349	0	0	0
2017-08-17	R214	03/05/2018	9.97	Put	Bond Future	2,942.7600	2.9428	2,778.1700	2.7782	(5.593)	0	0	0
2017-08-17	R248	02/11/2017	9.65	Call	Bond Future	1,771.0900	1.7711	1,937.1900	1.9372	9.378	0	0	0
2017-08-17	R248	02/11/2017	9.66	Put	Bond Future	3,019.4200	3.0194	2,775.7300	2.7757	(8.071)	0	0	0
2017-08-17	R248	02/11/2017			Bond Future	9.7962	91.5279	9.7495	91.9401	(0.477)	0.0000	0.0000	75,989
2017-08-17	R248	02/11/2017	9.65	Put	Bond Future	3,072.1400	3.0721	2,826.0000	2.8260	(8.012)	0	0	0
2017-08-17	R248	02/11/2017	9.66	Call	Bond Future	1,808.4300	1.8084	1,976.9800	1.9770	9.320	0	0	0
2017-08-17	R248	02/11/2017	9.64	Call	Bond Future	1,734.2100	1.7342	1,897.8800	1.8979	9.438	0	0	0
2017-08-17	R248	02/11/2017	9.64	Put	Bond Future	3,125.4800	3.1255	2,876.9100	2.8769	(7.953)	0	0	0
2017-08-17	R248	01/02/2018	9.90	Put	Bond Future	3,383.5500	3.3836	3,181.7900	3.1818	(5.963)	0	0	0
2017-08-17	R248	01/02/2018	9.89	Call	Bond Future	3,695.0600	3.6951	3,911.3400	3.9113	5.853	0	0	0
2017-08-17	R248	01/02/2018			Bond Future	9.8588	93.2084	9.8107	93.6280	(0.488)	0.0000	0.0000	170
2017-08-17	R248	01/02/2018	9.90	Call	Bond Future	3,740.0400	3.7400	3,957.9400	3.9579	5.826	0	0	0
2017-08-17	R248	01/02/2018	9.89	Put	Bond Future	3,424.8700	3.4249	3,221.4900	3.2215	(5.938)	0	0	0
2017-08-17	R248	01/02/2018	9.91	Call	Bond Future	3,785.2600	3.7853	4,004.7800	4.0048	5.799	0	0	0
2017-08-17	R248	01/02/2018	9.91	Put	Bond Future	3,342.6300	3.3426	3,142.4900	3.1425	(5.988)	0	0	0
2017-08-17	R248	03/05/2018	10.06	Call	Bond Future	5,048.0300	5.0480	5,286.2400	5.2862	4.719	0	0	0
2017-08-17	R248	03/05/2018	10.05	Put	Bond Future	3,857.9800	3.8580	3,666.7800	3.6668	(4.956)	0	0	0
2017-08-17	R248	03/05/2018			Bond Future	9.9154	90.5191	9.8658	90.9473	(0.500)	0.0000	0.0000	0
2017-08-17	R248	03/05/2018	10.07	Call	Bond Future	5,094.3900	5.0944	5,333.8900	5.3339	4.701	0	0	0
2017-08-17	R248	03/05/2018	10.07	Put	Bond Future	3,783.1700	3.7832	3,594.5300	3.5945	(4.986)	0	0	0
2017-08-17	R248	03/05/2018	10.06	Put	Bond Future	3,820.5700	3.8206	3,630.6400	3.6306	(4.971)	0	0	0
2017-08-17	R248	03/05/2018	10.05	Call	Bond Future	5,001.5400	5.0015	5,238.4800	5.2385	4.737	0	0	0

**Total**

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