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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/07/2017 TO 19/07/2017

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
2017/07/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	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
2017/07/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	2025	03/08/2017			Bond Future	126.9728	126.9728	126.9332	126.9332	(0.031)	0.0000	0.0000	2,414
2017/07/19	2025	03/08/2017	133.96	Put	Bond Future	6,987.1600	6.9872	7,026.8100	7.0268	0.567	0	0	0
2017/07/19	2025	03/08/2017	133.98	Put	Bond Future	7,007.1600	7.0072	7,046.8100	7.0468	0.566	0	0	0
2017/07/19	2025	03/08/2017	133.97	Put	Bond Future	6,997.1600	6.9972	7,036.8100	7.0368	0.567	0	0	0
2017/07/19	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2025	02/11/2017			Bond Future	129.4200	129.4200	129.3789	129.3789	(0.032)	0.0000	0.0000	0
2017/07/19	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2025	02/11/2017	132.96	Put	Bond Future	3,540.0500	3.5400	3,581.0700	3.5811	1.159	0	0	0
2017/07/19	2025	02/11/2017	132.98	Put	Bond Future	3,560.0500	3.5600	3,601.0700	3.6011	1.152	0	0	0
2017/07/19	2025	02/11/2017	132.97	Put	Bond Future	3,550.0500	3.5500	3,591.0700	3.5911	1.155	0	0	0
2017/07/19	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2025	01/02/2018	133.89	Put	Bond Future	3,275.2100	3.2752	3,316.5500	3.3165	1.262	0	0	0
2017/07/19	2025	01/02/2018			Bond Future	130.6148	130.6148	130.5734	130.5734	(0.032)	0.0000	0.0000	0
2017/07/19	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2025	01/02/2018	133.88	Put	Bond Future	3,265.2100	3.2652	3,306.5500	3.3065	1.266	0	0	0
2017/07/19	2025	01/02/2018	133.90	Put	Bond Future	3,285.2100	3.2852	3,326.5500	3.3265	1.258	0	0	0
2017/07/19	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	2.1100	0.0021	100.000	0	0	0
2017/07/19	2025	03/05/2018			Bond Future	133.2427	133.2427	133.1979	133.1979	(0.034)	0.0000	0.0000	0
2017/07/19	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	22.1100	0.0221	100.000	0	0	0
2017/07/19	2025	03/05/2018	133.20	Call	Bond Future	42.6600	0.0427	0.0000	0.0000	(100.000)	0	0	0
2017/07/19	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	12.1100	0.0121	100.000	0	0	0
2017/07/19	2025	03/05/2018	133.21	Call	Bond Future	32.6600	0.0327	0.0000	0.0000	(100.000)	0	0	0
2017/07/19	2025	03/05/2018	133.22	Call	Bond Future	22.6600	0.0227	0.0000	0.0000	(100.000)	0	0	0
2017/07/19	2029	03/08/2017			Bond Future	98.7627	98.7627	98.5288	98.5288	(0.237)	0.0000	0.0000	0
2017/07/19	2029	02/11/2017			Bond Future	99.6600	99.6600	99.4198	99.4198	(0.241)	0.0000	0.0000	1,370
2017/07/19	2029	01/02/2018			Bond Future	101.6200	101.6200	101.3767	101.3767	(0.239)	0.0000	0.0000	0
2017/07/19	2029	03/05/2018			Bond Future	102.6362	102.6362	102.3859	102.3859	(0.244)	0.0000	0.0000	0
2017/07/19	2030	03/08/2017	9.33	Call	Bond Future	1,059.7600	1.0598	898.4300	0.8984	(15.223)	0	0	0
2017/07/19	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2030	03/08/2017			Bond Future	9.1752	91.5435	9.1986	91.3822	0.255	0.0000	0.0000	49,979
2017/07/19	2030	03/08/2017	9.34	Call	Bond Future	1,127.6300	1.1276	966.3000	0.9663	(14.307)	0	0	0
2017/07/19	2030	03/08/2017	9.35	Call	Bond Future	1,195.4200	1.1954	1,034.0900	1.0341	(13.496)	0	0	0
2017/07/19	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/07/19	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2030	02/11/2017			Bond Future	9.2203	93.2894	9.2446	93.1245	0.263	0.0000	0.0000	2
2017/07/19	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2030	02/11/2017	9.34	Call	Bond Future	809.3000	0.8093	644.4200	0.6444	(20.373)	0	0	0
2017/07/19	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2030	02/11/2017	9.35	Call	Bond Future	876.4600	0.8765	711.5800	0.7116	(18.812)	0	0	0
2017/07/19	2030	02/11/2017	9.36	Call	Bond Future	943.5400	0.9435	778.6600	0.7787	(17.475)	0	0	0
2017/07/19	2030	01/02/2018			Bond Future	9.2648	91.0895	9.2899	90.9219	0.270	0.0000	0.0000	0
2017/07/19	2030	01/02/2018	9.38	Call	Bond Future	767.3300	0.7673	599.7100	0.5997	(21.845)	0	0	0
2017/07/19	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2030	01/02/2018	9.39	Call	Bond Future	833.5300	0.8335	665.9100	0.6659	(20.110)	0	0	0
2017/07/19	2030	01/02/2018	9.37	Call	Bond Future	701.0700	0.7011	533.4500	0.5334	(23.909)	0	0	0
2017/07/19	2030	03/05/2018	9.51	Call	Bond Future	1,286.6500	1.2866	1,114.9000	1.1149	(13.349)	0	0	0
2017/07/19	2030	03/05/2018			Bond Future	9.3131	92.8676	9.3392	92.6958	0.280	0.0000	0.0000	0
2017/07/19	2030	03/05/2018	9.49	Call	Bond Future	1,157.0800	1.1571	985.3300	0.9853	(14.843)	0	0	0
2017/07/19	2030	03/05/2018	9.50	Call	Bond Future	1,221.9000	1.2219	1,050.1500	1.0502	(14.056)	0	0	0
2017/07/19	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2032	03/08/2017	9.43	Put	Bond Future	654.1000	0.6541	676.2400	0.6762	3.385	0	0	0
2017/07/19	2032	03/08/2017			Bond Future	9.3758	94.0418	9.3941	93.9067	0.196	0.0000	0.0000	29,915
2017/07/19	2032	03/08/2017	9.45	Put	Bond Future	594.0400	0.5940	613.0000	0.6130	3.192	0	0	0
2017/07/19	2032	03/08/2017	9.44	Put	Bond Future	623.5600	0.6236	644.1100	0.6441	3.296	0	0	0
2017/07/19	2032	03/08/2017	9.44	Call	Bond Future	1,095.3900	1.0954	980.7800	0.9808	(10.463)	0	0	0
2017/07/19	2032	03/08/2017	9.43	Call	Bond Future	1,052.7000	1.0527	939.6800	0.9397	(10.736)	0	0	0
2017/07/19	2032	03/08/2017	9.45	Call	Bond Future	1,139.0100	1.1390	1,022.8100	1.0228	(10.202)	0	0	0
2017/07/19	2032	02/11/2017			Bond Future	9.4267	91.6775	9.4457	91.5393	0.202	0.0000	0.0000	0
2017/07/19	2032	02/11/2017	9.48	Put	Bond Future	2,012.8900	2.0129	2,053.3600	2.0534	2.011	0	0	0
2017/07/19	2032	02/11/2017	9.50	Put	Bond Future	1,945.8700	1.9459	1,984.7500	1.9847	1.998	0	0	0
2017/07/19	2032	02/11/2017	9.48	Call	Bond Future	2,399.5200	2.3995	2,301.7500	2.3018	(4.075)	0	0	0
2017/07/19	2032	02/11/2017	9.49	Put	Bond Future	1,979.2800	1.9793	2,018.8400	2.0188	1.999	0	0	0
2017/07/19	2032	02/11/2017	9.49	Call	Bond Future	2,438.1800	2.4382	2,339.5000	2.3395	(4.047)	0	0	0
2017/07/19	2032	02/11/2017	9.50	Call	Bond Future	2,476.9700	2.4770	2,377.6100	2.3776	(4.011)	0	0	0
2017/07/19	2032	01/02/2018	9.55	Put	Bond Future	2,729.2700	2.7293	2,736.2700	2.7363	0.256	0	0	0
2017/07/19	2032	01/02/2018			Bond Future	9.4769	93.4516	9.4965	93.3111	0.207	0.0000	0.0000	0
2017/07/19	2032	01/02/2018	9.57	Put	Bond Future	2,664.4500	2.6644	2,668.8500	2.6688	0.165	0	0	0
2017/07/19	2032	01/02/2018	9.55	Call	Bond Future	3,251.8700	3.2519	3,118.3600	3.1184	(4.106)	0	0	0
2017/07/19	2032	01/02/2018	9.56	Put	Bond Future	2,696.8400	2.6968	2,702.5400	2.7025	0.211	0	0	0
2017/07/19	2032	01/02/2018	9.56	Call	Bond Future	3,290.6200	3.2906	3,155.8100	3.1558	(4.097)	0	0	0
2017/07/19	2032	01/02/2018	9.57	Call	Bond Future	3,329.3300	3.3293	3,193.2200	3.1932	(4.088)	0	0	0
2017/07/19	2032	03/05/2018			Bond Future	9.5266	91.1172	9.5470	90.9731	0.214	0.0000	0.0000	0
2017/07/19	2032	03/05/2018	9.70	Put	Bond Future	0.0000	0.0000	3,069.3500	3.0694	100.000	0	0	0
2017/07/19	2032	03/05/2018	9.72	Put	Bond Future	0.0000	0.0000	3,007.3900	3.0074	100.000	0	0	0
2017/07/19	2032	03/05/2018	9.70	Call	Bond Future	1,216.9000	1.2169	4,142.1500	4.1421	240.385	0	0	0

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2017/07/19	2032	03/05/2018	9.71	Put	Bond Future	0.0000	0.0000	3,038.2500	3.0382	100.000	0	0	0
2017/07/19	2032	03/05/2018	9.71	Call	Bond Future	1,286.3600	1.2864	4,180.5100	4.1805	224.988	0	0	0
2017/07/19	2032	03/05/2018	9.72	Call	Bond Future	1,355.7500	1.3557	4,219.0400	4.2190	211.196	0	0	0
2017/07/19	2033	03/08/2017	113.14	Put	Bond Future	10,064.8900	10.0649	10,097.1500	10.0972	0.321	0	0	0
2017/07/19	2033	03/08/2017			Bond Future	103.0751	103.0751	103.0428	103.0428	(0.031)	0.0000	0.0000	6,534
2017/07/19	2033	03/08/2017	113.13	Put	Bond Future	10,054.8900	10.0549	10,087.1500	10.0872	0.321	0	0	0
2017/07/19	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2033	03/08/2017	113.12	Put	Bond Future	10,044.8900	10.0449	10,077.1500	10.0772	0.321	0	0	0
2017/07/19	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2033	02/11/2017			Bond Future	103.9892	103.9892	103.9557	103.9557	(0.032)	0.0000	0.0000	0
2017/07/19	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2033	02/11/2017	110.07	Put	Bond Future	6,080.8400	6.0808	6,114.3100	6.1143	0.550	0	0	0
2017/07/19	2033	02/11/2017	110.09	Put	Bond Future	6,100.8400	6.1008	6,134.3100	6.1343	0.549	0	0	0
2017/07/19	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2033	02/11/2017	110.08	Put	Bond Future	6,090.8400	6.0908	6,124.3100	6.1243	0.550	0	0	0
2017/07/19	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2033	01/02/2018			Bond Future	106.0357	106.0357	106.0019	106.0019	(0.032)	0.0000	0.0000	0
2017/07/19	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2033	01/02/2018	109.64	Put	Bond Future	3,604.3500	3.6044	3,638.1300	3.6381	0.937	0	0	0
2017/07/19	2033	01/02/2018	109.66	Put	Bond Future	3,624.3500	3.6244	3,658.1300	3.6581	0.932	0	0	0
2017/07/19	2033	01/02/2018	109.65	Put	Bond Future	3,614.3500	3.6144	3,648.1300	3.6481	0.935	0	0	0
2017/07/19	2033	03/05/2018	107.71	Put	Bond Future	640.2100	0.6402	676.7400	0.6767	5.706	0	0	0
2017/07/19	2033	03/05/2018			Bond Future	107.0698	107.0698	107.0333	107.0333	(0.034)	0.0000	0.0000	0
2017/07/19	2033	03/05/2018	107.70	Put	Bond Future	630.2100	0.6302	666.7400	0.6667	5.796	0	0	0
2017/07/19	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2033	03/05/2018	107.69	Put	Bond Future	620.2100	0.6202	656.7400	0.6567	5.890	0	0	0
2017/07/19	2037	03/08/2017	9.57	Call	Bond Future	640.9100	0.6409	520.9300	0.5209	(18.720)	0	0	0
2017/07/19	2037	03/08/2017			Bond Future	9.6562	90.1149	9.6844	89.8888	0.293	0.0000	0.0000	66,825
2017/07/19	2037	03/08/2017	9.58	Call	Bond Future	672.6900	0.6727	549.3000	0.5493	(18.343)	0	0	0
2017/07/19	2037	03/08/2017	9.56	Put	Bond Future	1,386.3900	1.3864	1,496.0000	1.4960	7.906	0	0	0
2017/07/19	2037	03/08/2017	9.57	Put	Bond Future	1,335.9500	1.3359	1,442.0600	1.4421	7.943	0	0	0
2017/07/19	2037	03/08/2017	9.58	Put	Bond Future	1,286.6300	1.2866	1,389.3300	1.3893	7.982	0	0	0
2017/07/19	2037	03/08/2017	9.56	Call	Bond Future	610.1400	0.6101	493.6600	0.4937	(19.091)	0	0	0
2017/07/19	2037	02/11/2017			Bond Future	9.7073	91.8335	9.7365	91.6026	0.300	0.0000	0.0000	233
2017/07/19	2037	02/11/2017	9.66	Call	Bond Future	2,310.7700	2.3108	2,189.2100	2.1892	(5.261)	0	0	0
2017/07/19	2037	02/11/2017	9.65	Put	Bond Future	2,729.7700	2.7298	2,840.0900	2.8401	4.041	0	0	0
2017/07/19	2037	02/11/2017	9.67	Put	Bond Future	2,645.9000	2.6459	2,754.0400	2.7540	4.087	0	0	0
2017/07/19	2037	02/11/2017	9.66	Put	Bond Future	2,687.6000	2.6876	2,796.9300	2.7969	4.068	0	0	0
2017/07/19	2037	02/11/2017	9.65	Call	Bond Future	2,273.0200	2.2730	2,152.4500	2.1525	(5.304)	0	0	0
2017/07/19	2037	02/11/2017	9.67	Call	Bond Future	2,348.8700	2.3489	2,226.1200	2.2261	(5.226)	0	0	0
2017/07/19	2037	01/02/2018			Bond Future	9.7584	89.3552	9.7884	89.1203	0.307	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
2017/07/19	2037	01/02/2018	9.81	Put	Bond Future	3,186.1700	3.1862	3,247.8700	3.2479	1.936	0	0	0
2017/07/19	2037	01/02/2018	9.83	Put	Bond Future	3,113.6300	3.1136	3,171.8400	3.1718	1.870	0	0	0
2017/07/19	2037	01/02/2018	9.82	Put	Bond Future	3,149.7300	3.1497	3,209.5500	3.2095	1.899	0	0	0
2017/07/19	2037	01/02/2018	9.82	Call	Bond Future	3,630.9500	3.6310	3,455.8700	3.4559	(4.822)	0	0	0
2017/07/19	2037	01/02/2018	9.81	Call	Bond Future	3,589.5300	3.5895	3,416.3300	3.4163	(4.825)	0	0	0
2017/07/19	2037	01/02/2018	9.83	Call	Bond Future	3,672.6000	3.6726	3,495.9100	3.4959	(4.811)	0	0	0
2017/07/19	2037	03/05/2018	9.99	Call	Bond Future	1,360.4900	1.3605	4,657.4500	4.6575	242.336	0	0	0
2017/07/19	2037	03/05/2018			Bond Future	9.8126	91.0993	9.8436	90.8590	0.316	0.0000	0.0000	0
2017/07/19	2037	03/05/2018	9.97	Call	Bond Future	1,208.7600	1.2088	4,575.3300	4.5753	278.514	0	0	0
2017/07/19	2037	03/05/2018	9.98	Call	Bond Future	1,284.6800	1.2847	4,616.4700	4.6165	259.348	0	0	0
2017/07/19	2037	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	3,606.9300	3.6069	100.000	0	0	0
2017/07/19	2037	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	3,537.3200	3.5373	100.000	0	0	0
2017/07/19	2037	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	3,572.1500	3.5721	100.000	0	0	0
2017/07/19	2038	03/08/2017			Bond Future	126.3680	126.3680	126.3281	126.3281	(0.032)	0.0000	0.0000	22,707
2017/07/19	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2038	03/08/2017	141.16	Put	Bond Future	14,792.0200	14.7920	14,831.9300	14.8319	0.270	0	0	0
2017/07/19	2038	03/08/2017	141.18	Put	Bond Future	14,812.0200	14.8120	14,851.9300	14.8519	0.269	0	0	0
2017/07/19	2038	03/08/2017	141.17	Put	Bond Future	14,802.0200	14.8020	14,841.9300	14.8419	0.270	0	0	0
2017/07/19	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2038	02/11/2017			Bond Future	128.8036	128.8036	128.7621	128.7621	(0.032)	0.0000	0.0000	0
2017/07/19	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2038	02/11/2017	136.80	Put	Bond Future	7,996.4200	7.9964	8,037.8900	8.0379	0.519	0	0	0
2017/07/19	2038	02/11/2017	136.82	Put	Bond Future	8,016.4200	8.0164	8,057.8900	8.0579	0.517	0	0	0
2017/07/19	2038	02/11/2017	136.81	Put	Bond Future	8,006.4200	8.0064	8,047.8900	8.0479	0.518	0	0	0
2017/07/19	2038	01/02/2018	136.95	Put	Bond Future	7,132.7600	7.1328	7,174.6600	7.1747	0.587	0	0	0
2017/07/19	2038	01/02/2018			Bond Future	129.8172	129.8172	129.7753	129.7753	(0.032)	0.0000	0.0000	0
2017/07/19	2038	01/02/2018	136.94	Put	Bond Future	7,122.7600	7.1228	7,164.6600	7.1647	0.588	0	0	0
2017/07/19	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2038	01/02/2018	136.93	Put	Bond Future	7,112.7600	7.1128	7,154.6600	7.1547	0.589	0	0	0
2017/07/19	2038	03/05/2018			Bond Future	132.4291	132.4291	132.3838	132.3838	(0.034)	0.0000	0.0000	0
2017/07/19	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2038	03/05/2018	132.27	Call	Bond Future	159.0500	0.1590	113.8300	0.1138	(28.431)	0	0	0
2017/07/19	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2038	03/05/2018	132.28	Call	Bond Future	149.0500	0.1490	103.8300	0.1038	(30.339)	0	0	0
2017/07/19	2038	03/05/2018	132.29	Call	Bond Future	139.0500	0.1390	93.8300	0.0938	(32.521)	0	0	0
2017/07/19	2040	03/08/2017			Bond Future	9.7664	93.2639	9.8047	92.9386	0.392	0.0000	0.0000	14,239
2017/07/19	2040	03/08/2017	9.61	Put	Bond Future	1,844.9700	1.8450	2,044.5600	2.0446	10.818	0	0	0
2017/07/19	2040	03/08/2017	9.63	Put	Bond Future	1,725.1900	1.7252	1,915.7000	1.9157	11.043	0	0	0
2017/07/19	2040	03/08/2017	9.61	Call	Bond Future	495.4500	0.4955	369.7300	0.3697	(25.375)	0	0	0
2017/07/19	2040	03/08/2017	9.62	Put	Bond Future	1,784.5200	1.7845	1,979.5500	1.9796	10.929	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
2017/07/19	2040	03/08/2017	9.62	Call	Bond Future	522.2200	0.5222	391.9400	0.3919	(24.947)	0	0	0
2017/07/19	2040	03/08/2017	9.63	Call	Bond Future	549.9900	0.5500	415.1900	0.4152	(24.510)	0	0	0
2017/07/19	2040	02/11/2017			Bond Future	9.8191	95.0425	9.8586	94.7105	0.402	0.0000	0.0000	0
2017/07/19	2040	02/11/2017	9.66	Call	Bond Future	2,096.7300	2.0967	1,923.2600	1.9233	(8.273)	0	0	0
2017/07/19	2040	02/11/2017	9.65	Put	Bond Future	3,505.9500	3.5060	3,666.1900	3.6662	4.571	0	0	0
2017/07/19	2040	02/11/2017	9.67	Put	Bond Future	3,405.7400	3.4057	3,562.4900	3.5625	4.603	0	0	0
2017/07/19	2040	02/11/2017	9.66	Put	Bond Future	3,455.7000	3.4557	3,614.1800	3.6142	4.586	0	0	0
2017/07/19	2040	02/11/2017	9.67	Call	Bond Future	2,133.1100	2.1331	1,957.9100	1.9579	(8.213)	0	0	0
2017/07/19	2040	02/11/2017	9.65	Call	Bond Future	2,060.5100	2.0605	1,888.8000	1.8888	(8.333)	0	0	0
2017/07/19	2040	01/02/2018	9.89	Call	Bond Future	3,718.0600	3.7181	3,539.9900	3.5400	(4.789)	0	0	0
2017/07/19	2040	01/02/2018			Bond Future	9.8718	92.3759	9.9125	92.0380	0.411	0.0000	0.0000	0
2017/07/19	2040	01/02/2018	9.87	Call	Bond Future	3,634.2200	3.6342	3,458.9000	3.4589	(4.824)	0	0	0
2017/07/19	2040	01/02/2018	9.88	Call	Bond Future	3,676.0200	3.6760	3,499.4600	3.4995	(4.803)	0	0	0
2017/07/19	2040	01/02/2018	9.87	Put	Bond Future	3,649.6700	3.6497	3,812.2500	3.8123	4.455	0	0	0
2017/07/19	2040	01/02/2018	9.88	Put	Bond Future	3,608.0300	3.6080	3,769.3700	3.7694	4.472	0	0	0
2017/07/19	2040	01/02/2018	9.89	Put	Bond Future	3,566.7600	3.5668	3,726.5900	3.7266	4.481	0	0	0
2017/07/19	2040	03/05/2018	10.08	Put	Bond Future	0.0000	0.0000	3,961.8700	3.9619	100.000	0	0	0
2017/07/19	2040	03/05/2018			Bond Future	9.9275	94.1790	9.9695	93.8336	0.423	0.0000	0.0000	0
2017/07/19	2040	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	3,999.7000	3.9997	100.000	0	0	0
2017/07/19	2040	03/05/2018	10.08	Call	Bond Future	1,245.0600	1.2451	4,861.5700	4.8616	290.469	0	0	0
2017/07/19	2040	03/05/2018	10.06	Call	Bond Future	1,083.2900	1.0833	4,776.0800	4.7761	340.887	0	0	0
2017/07/19	2040	03/05/2018	10.07	Call	Bond Future	1,164.2300	1.1642	4,818.5700	4.8186	313.885	0	0	0
2017/07/19	2040	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	4,038.1500	4.0381	100.000	0	0	0
2017/07/19	2044	03/08/2017			Bond Future	9.7961	90.3558	9.8344	90.0270	0.391	0.0000	0.0000	24,110
2017/07/19	2044	03/08/2017	9.62	Put	Bond Future	1,991.1400	1.9911	2,201.7200	2.2017	10.576	0	0	0
2017/07/19	2044	03/08/2017	9.64	Put	Bond Future	1,865.5400	1.8655	2,067.2100	2.0672	10.810	0	0	0
2017/07/19	2044	03/08/2017	9.63	Put	Bond Future	1,927.7800	1.9278	2,133.9300	2.1339	10.694	0	0	0
2017/07/19	2044	03/08/2017	9.64	Call	Bond Future	504.4600	0.5045	377.3900	0.3774	(25.189)	0	0	0
2017/07/19	2044	03/08/2017	9.62	Call	Bond Future	453.1600	0.4532	335.0000	0.3350	(26.075)	0	0	0
2017/07/19	2044	03/08/2017	9.63	Call	Bond Future	478.3200	0.4783	355.7300	0.3557	(25.629)	0	0	0
2017/07/19	2044	02/11/2017	9.68	Call	Bond Future	2,103.7900	2.1038	1,930.8800	1.9309	(8.219)	0	0	0
2017/07/19	2044	02/11/2017			Bond Future	9.8474	92.0790	9.8869	91.7435	0.401	0.0000	0.0000	200
2017/07/19	2044	02/11/2017	9.66	Call	Bond Future	2,031.6000	2.0316	1,862.3900	1.8624	(8.329)	0	0	0
2017/07/19	2044	02/11/2017	9.67	Call	Bond Future	2,067.5100	2.0675	1,896.3500	1.8963	(8.279)	0	0	0
2017/07/19	2044	02/11/2017	9.66	Put	Bond Future	3,653.7700	3.6538	3,820.0400	3.8200	4.551	0	0	0
2017/07/19	2044	02/11/2017	9.68	Put	Bond Future	3,550.4800	3.5505	3,713.0500	3.7131	4.579	0	0	0
2017/07/19	2044	02/11/2017	9.67	Put	Bond Future	3,601.8700	3.6019	3,766.1900	3.7662	4.562	0	0	0
2017/07/19	2044	01/02/2018			Bond Future	9.8987	89.4802	9.9393	89.1387	0.410	0.0000	0.0000	0
2017/07/19	2044	01/02/2018	9.89	Put	Bond Future	3,731.5800	3.7316	3,902.6500	3.9026	4.584	0	0	0
2017/07/19	2044	01/02/2018	9.91	Put	Bond Future	3,646.9700	3.6470	3,815.5400	3.8155	4.622	0	0	0
2017/07/19	2044	01/02/2018	9.89	Call	Bond Future	3,658.5400	3.6585	3,488.0400	3.4880	(4.660)	0	0	0
2017/07/19	2044	01/02/2018	9.90	Put	Bond Future	3,689.0800	3.6891	3,858.9100	3.8589	4.604	0	0	0
2017/07/19	2044	01/02/2018	9.90	Call	Bond Future	3,700.4800	3.7005	3,528.7400	3.5287	(4.641)	0	0	0
2017/07/19	2044	01/02/2018	9.91	Call	Bond Future	3,742.6600	3.7427	3,569.6600	3.5697	(4.622)	0	0	0
2017/07/19	2044	03/05/2018	10.10	Call	Bond Future	1,216.3300	1.2163	4,915.2500	4.9152	304.105	0	0	0
2017/07/19	2044	03/05/2018			Bond Future	9.9527	91.2268	9.9946	90.8777	0.421	0.0000	0.0000	0
2017/07/19	2044	03/05/2018	10.11	Call	Bond Future	1,297.8700	1.2979	4,958.5500	4.9586	282.053	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
2017/07/19	2044	03/05/2018	10.09	Put	Bond Future	0.0000	0.0000	4,086.4700	4.0865	100.000	0	0	0
2017/07/19	2044	03/05/2018	10.11	Put	Bond Future	0.0000	0.0000	4,009.7000	4.0097	100.000	0	0	0
2017/07/19	2044	03/05/2018	10.09	Call	Bond Future	1,134.6700	1.1347	4,872.1200	4.8721	329.387	0	0	0
2017/07/19	2044	03/05/2018	10.10	Put	Bond Future	0.0000	0.0000	4,047.9400	4.0479	100.000	0	0	0
2017/07/19	2046	03/08/2017	141.17	Put	Bond Future	17,485.8300	17.4858	17,524.8800	17.5249	0.223	0	0	0
2017/07/19	2046	03/08/2017			Bond Future	123.6842	123.6842	123.6451	123.6451	(0.032)	0.0000	0.0000	23,901
2017/07/19	2046	03/08/2017	141.19	Put	Bond Future	17,505.8300	17.5058	17,544.8800	17.5449	0.223	0	0	0
2017/07/19	2046	03/08/2017	141.18	Put	Bond Future	17,495.8300	17.4958	17,534.8800	17.5349	0.223	0	0	0
2017/07/19	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2046	02/11/2017			Bond Future	124.4849	124.4849	124.4446	124.4446	(0.032)	0.0000	0.0000	0
2017/07/19	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2046	02/11/2017	136.30	Put	Bond Future	11,815.1300	11.8151	11,855.3900	11.8554	0.341	0	0	0
2017/07/19	2046	02/11/2017	136.32	Put	Bond Future	11,835.1300	11.8351	11,875.3900	11.8754	0.340	0	0	0
2017/07/19	2046	02/11/2017	136.31	Put	Bond Future	11,825.1300	11.8251	11,865.3900	11.8654	0.340	0	0	0
2017/07/19	2046	01/02/2018	132.92	Put	Bond Future	5,985.3500	5.9853	6,025.9800	6.0260	0.679	0	0	0
2017/07/19	2046	01/02/2018			Bond Future	126.9347	126.9347	126.8940	126.8940	(0.032)	0.0000	0.0000	0
2017/07/19	2046	01/02/2018	132.91	Put	Bond Future	5,975.3500	5.9753	6,015.9800	6.0160	0.680	0	0	0
2017/07/19	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2046	01/02/2018	132.90	Put	Bond Future	5,965.3500	5.9653	6,005.9800	6.0060	0.681	0	0	0
2017/07/19	2046	03/05/2018			Bond Future	127.8725	127.8725	127.8285	127.8285	(0.034)	0.0000	0.0000	0
2017/07/19	2046	03/05/2018	127.93	Put	Bond Future	57.4500	0.0575	101.4500	0.1014	76.588	0	0	0
2017/07/19	2046	03/05/2018	127.95	Put	Bond Future	77.4500	0.0775	121.4500	0.1214	56.811	0	0	0
2017/07/19	2046	03/05/2018	127.94	Put	Bond Future	67.4500	0.0675	111.4500	0.1114	65.234	0	0	0
2017/07/19	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2050	03/08/2017			Bond Future	130.0605	130.0605	130.0194	130.0194	(0.032)	0.0000	0.0000	26,041
2017/07/19	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2050	03/08/2017	149.22	Put	Bond Future	19,159.5100	19.1595	19,200.5500	19.2006	0.214	0	0	0
2017/07/19	2050	03/08/2017	149.24	Put	Bond Future	19,179.5100	19.1795	19,220.5500	19.2206	0.214	0	0	0
2017/07/19	2050	03/08/2017	149.23	Put	Bond Future	19,169.5100	19.1695	19,210.5500	19.2106	0.214	0	0	0
2017/07/19	2050	02/11/2017	144.66	Put	Bond Future	12,092.9800	12.0930	12,135.4700	12.1355	0.351	0	0	0
2017/07/19	2050	02/11/2017	144.67	Put	Bond Future	12,102.9800	12.1030	12,145.4700	12.1455	0.351	0	0	0
2017/07/19	2050	02/11/2017			Bond Future	132.5670	132.5670	132.5245	132.5245	(0.032)	0.0000	0.0000	0
2017/07/19	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2050	02/11/2017	144.65	Put	Bond Future	12,082.9800	12.0830	12,125.4700	12.1255	0.352	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
2017/07/19	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2050	01/02/2018			Bond Future	133.4843	133.4843	133.4413	133.4413	(0.032)	0.0000	0.0000	0
2017/07/19	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2050	01/02/2018	140.23	Put	Bond Future	6,745.7200	6.7457	6,788.6700	6.7887	0.637	0	0	0
2017/07/19	2050	01/02/2018	140.25	Put	Bond Future	6,765.7200	6.7657	6,808.6700	6.8087	0.635	0	0	0
2017/07/19	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2050	01/02/2018	140.24	Put	Bond Future	6,755.7200	6.7557	6,798.6700	6.7987	0.636	0	0	0
2017/07/19	2050	03/05/2018	135.61	Call	Bond Future	559.7600	0.5598	513.3300	0.5133	(8.295)	0	0	0
2017/07/19	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2050	03/05/2018			Bond Future	136.1698	136.1698	136.1233	136.1233	(0.034)	0.0000	0.0000	0
2017/07/19	2050	03/05/2018	135.62	Call	Bond Future	549.7600	0.5498	503.3300	0.5033	(8.446)	0	0	0
2017/07/19	2050	03/05/2018	135.63	Call	Bond Future	539.7600	0.5398	493.3300	0.4933	(8.602)	0	0	0
2017/07/19	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	AL37	03/08/2017			Index Future	545.1890	545.1890	544.8170	544.8170	(0.068)	0.0000	0.0000	0
2017/07/19	AL37	02/11/2017			Index Future	555.5840	555.5840	555.2040	555.2040	(0.068)	0.0000	0.0000	0
2017/07/19	AL37	01/02/2018			Index Future	566.3360	566.3360	565.9510	565.9510	(0.068)	0.0000	0.0000	0
2017/07/19	AL37	03/05/2018			Index Future	577.3950	577.3950	576.9970	576.9970	(0.069)	0.0000	0.0000	0
2017/07/19	AL7T	03/08/2017			Index Future	628.1920	628.1920	627.2580	627.2580	(0.149)	0.0000	0.0000	0
2017/07/19	AL7T	02/11/2017			Index Future	640.1700	640.1700	639.2170	639.2170	(0.149)	0.0000	0.0000	0
2017/07/19	AL7T	01/02/2018			Index Future	652.5590	652.5590	651.5900	651.5900	(0.148)	0.0000	0.0000	0
2017/07/19	AL7T	03/05/2018			Index Future	665.3020	665.3020	664.3070	664.3070	(0.150)	0.0000	0.0000	0
2017/07/19	ALBI	03/08/2017			Index Future	564.8200	564.8200	563.6550	563.6550	(0.206)	0.0000	0.0000	596
2017/07/19	ALBI	02/11/2017			Index Future	575.5900	575.5900	574.4020	574.4020	(0.206)	0.0000	0.0000	0
2017/07/19	ALBI	01/02/2018			Index Future	586.7290	586.7290	585.5200	585.5200	(0.206)	0.0000	0.0000	0
2017/07/19	ALBI	03/05/2018			Index Future	598.1870	598.1870	596.9480	596.9480	(0.207)	0.0000	0.0000	0
2017/07/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/19	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	EL28	03/08/2017			Bond Future	127.2790	127.2790	127.2451	127.2451	(0.027)	0.0000	0.0000	0
2017/07/19	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	EL28	03/08/2017	135.16	Put	Bond Future	7,881.0500	7.8811	7,914.8700	7.9149	0.429	0	0	0
2017/07/19	EL28	03/08/2017	135.18	Put	Bond Future	7,901.0500	7.9011	7,934.8700	7.9349	0.428	0	0	0
2017/07/19	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	EL28	03/08/2017	135.17	Put	Bond Future	7,891.0500	7.8911	7,924.8700	7.9249	0.429	0	0	0
2017/07/19	EL28	02/11/2017			Bond Future	127.9882	127.9882	127.9530	127.9530	(0.027)	0.0000	0.0000	0
2017/07/19	EL28	02/11/2017	133.87	Put	Bond Future	5,881.8300	5.8818	5,916.9800	5.9170	0.598	0	0	0
2017/07/19	EL28	02/11/2017	133.89	Put	Bond Future	5,901.8300	5.9018	5,936.9800	5.9370	0.596	0	0	0
2017/07/19	EL28	02/11/2017	133.88	Put	Bond Future	5,891.8300	5.8918	5,926.9800	5.9270	0.597	0	0	0
2017/07/19	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	EL28	01/02/2018			Bond Future	130.5070	130.5070	130.4716	130.4716	(0.027)	0.0000	0.0000	0
2017/07/19	EL28	01/02/2018	132.29	Put	Bond Future	1,783.0300	1.7830	1,818.3800	1.8184	1.983	0	0	0
2017/07/19	EL28	01/02/2018	132.31	Put	Bond Future	1,803.0300	1.8030	1,838.3800	1.8384	1.961	0	0	0
2017/07/19	EL28	01/02/2018	132.30	Put	Bond Future	1,793.0300	1.7930	1,828.3800	1.8284	1.972	0	0	0
2017/07/19	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	EL28	03/05/2018			Bond Future	133.1326	133.1326	133.0940	133.0940	(0.029)	0.0000	0.0000	0
2017/07/19	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	EL28	03/05/2018	133.18	Put	Bond Future	47.4000	0.0474	86.0200	0.0860	81.477	0	0	0
2017/07/19	EL28	03/05/2018	133.20	Put	Bond Future	67.4000	0.0674	106.0200	0.1060	57.300	0	0	0
2017/07/19	EL28	03/05/2018	133.19	Put	Bond Future	57.4000	0.0574	96.0200	0.0960	67.282	0	0	0
2017/07/19	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	03/08/2017			Bond Future	10.7536	78.3047	10.7807	78.1384	0.252	0.0000	0.0000	9,466
2017/07/19	ES33	03/08/2017	10.53	Put	Bond Future	1,392.2900	1.3923	1,558.5300	1.5585	11.940	0	0	0
2017/07/19	ES33	03/08/2017	10.55	Put	Bond Future	1,266.1900	1.2662	1,432.4300	1.4324	13.129	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
2017/07/19	ES33	03/08/2017	10.54	Put	Bond Future	1,329.2000	1.3292	1,495.4400	1.4954	12.507	0	0	0
2017/07/19	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	02/11/2017	10.66	Put	Bond Future	1,140.9700	1.1410	1,310.8600	1.3109	14.890	0	0	0
2017/07/19	ES33	02/11/2017			Bond Future	10.8464	76.0065	10.8745	75.8366	0.259	0.0000	0.0000	0
2017/07/19	ES33	02/11/2017	10.68	Put	Bond Future	1,017.3300	1.0173	1,187.2200	1.1872	16.700	0	0	0
2017/07/19	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	02/11/2017	10.67	Put	Bond Future	1,079.1100	1.0791	1,249.0000	1.2490	15.744	0	0	0
2017/07/19	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	01/02/2018	10.99	Call	Bond Future	283.7200	0.2837	111.0000	0.1110	(60.877)	0	0	0
2017/07/19	ES33	01/02/2018			Bond Future	10.9423	77.4772	10.9713	77.3045	0.265	0.0000	0.0000	0
2017/07/19	ES33	01/02/2018	11.00	Call	Bond Future	342.9500	0.3430	170.2300	0.1702	(50.363)	0	0	0
2017/07/19	ES33	01/02/2018	11.01	Call	Bond Future	402.1000	0.4021	229.3800	0.2294	(42.954)	0	0	0
2017/07/19	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	03/05/2018			Bond Future	11.0361	75.1961	11.0663	75.0193	0.273	0.0000	0.0000	0
2017/07/19	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	ES33	03/05/2018	11.22	Call	Bond Future	1,068.1300	1.0681	891.2800	0.8913	(16.557)	0	0	0
2017/07/19	ES33	03/05/2018	11.20	Call	Bond Future	953.0600	0.9531	776.2100	0.7762	(18.556)	0	0	0
2017/07/19	ES33	03/05/2018	11.21	Call	Bond Future	1,010.6300	1.0106	833.7800	0.8338	(17.499)	0	0	0
2017/07/19	ES42	03/08/2017			Bond Future	10.9586	81.5822	10.9907	81.3594	0.293	0.0000	0.0000	7,957
2017/07/19	ES42	02/11/2017			Bond Future	11.0506	78.8765	11.0839	78.6490	0.302	0.0000	0.0000	0
2017/07/19	ES42	01/02/2018			Bond Future	11.1423	80.4027	11.1767	80.1713	0.309	0.0000	0.0000	0
2017/07/19	ES42	03/05/2018			Bond Future	11.2370	77.7105	11.2728	77.4737	0.318	0.0000	0.0000	0
2017/07/19	GOVI	03/08/2017			GOVI	563.5010	563.5010	562.3300	562.3300	(0.208)	0.0000	0.0000	415
2017/07/19	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	GOVI	03/08/2017	561.09	Call	GOVI	24,110.0000	2.4110	12,400.0000	1.2400	(48.569)	0	0	0
2017/07/19	GOVI	03/08/2017	561.10	Call	GOVI	24,010.0000	2.4010	12,300.0000	1.2300	(48.771)	0	0	0
2017/07/19	GOVI	03/08/2017	561.11	Call	GOVI	23,910.0000	2.3910	12,200.0000	1.2200	(48.975)	0	0	0
2017/07/19	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	GOVI	02/11/2017			GOVI	574.2460	574.2460	573.0520	573.0520	(0.208)	0.0000	0.0000	74
2017/07/19	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	GOVI	02/11/2017	572.44	Call	GOVI	18,060.0000	1.8060	6,120.0000	0.6120	(66.113)	0	0	0
2017/07/19	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	GOVI	02/11/2017	572.45	Call	GOVI	17,960.0000	1.7960	6,020.0000	0.6020	(66.481)	0	0	0
2017/07/19	GOVI	02/11/2017	572.46	Call	GOVI	17,860.0000	1.7860	5,920.0000	0.5920	(66.853)	0	0	0
2017/07/19	GOVI	01/02/2018			GOVI	585.3580	585.3580	584.1440	584.1440	(0.207)	0.0000	0.0000	0
2017/07/19	GOVI	01/02/2018	581.03	Call	GOVI	43,280.0000	4.3280	31,140.0000	3.1140	(28.050)	0	0	0
2017/07/19	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/19	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	GOVI	01/02/2018	581.04	Call	GOVI	43,180.0000		4.3180	31,040.0000	3.1040	(28.115)	0	0	0
2017/07/19	GOVI	01/02/2018	581.02	Call	GOVI	43,380.0000		4.3380	31,240.0000	3.1240	(27.985)	0	0	0
2017/07/19	GOVI	03/05/2018	590.29	Call	GOVI	64,990.0000		6.4990	52,550.0000	5.2550	(19.141)	0	0	0
2017/07/19	GOVI	03/05/2018	590.27	Call	GOVI	65,190.0000		6.5190	52,750.0000	5.2750	(19.083)	0	0	0
2017/07/19	GOVI	03/05/2018			GOVI	596.7890		596.7890	595.5450	595.5450	(0.208)	0.0000	0.0000	0
2017/07/19	GOVI	03/05/2018	590.28	Call	GOVI	65,090.0000		6.5090	52,650.0000	5.2650	(19.112)	0	0	0
2017/07/19	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/19	IGOV	03/08/2017			Index Future	245.4700		245.4700	245.3780	245.3780	(0.037)	0.0000	0.0000	1,243
2017/07/19	IGOV	02/11/2017			Index Future	250.2000		250.2000	250.1060	250.1060	(0.038)	0.0000	0.0000	0
2017/07/19	IGOV	01/02/2018			Index Future	255.1240		255.1240	255.0280	255.0280	(0.038)	0.0000	0.0000	0
2017/07/19	IGOV	03/05/2018			Index Future	260.2560		260.2560	260.1540	260.1540	(0.039)	0.0000	0.0000	0
2017/07/19	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/19	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/19	IS01	21/09/2017			Interest Rate Swap	99.6126		99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/19	IS01	21/12/2017			Interest Rate Swap	99.8231		99.8231	99.8241	99.8241	0.001	0.0000	0.0000	0
2017/07/19	IS01	15/03/2018			Interest Rate Swap	99.7530		99.7530	99.7563	99.7563	0.003	0.0000	0.0000	0
2017/07/19	IS01	21/06/2018			Interest Rate Swap	99.8757		99.8757	99.8808	99.8808	0.005	0.0000	0.0000	0
2017/07/19	IS01	20/09/2018			Interest Rate Swap	99.9846		99.9846	99.9922	99.9922	0.008	0.0000	0.0000	0
2017/07/19	IS02	18/12/2017			Interest Rate Swap	99.8511		99.8511	99.8519	99.8519	0.001	0.0000	0.0000	0
2017/07/19	IS02	16/03/2018			Interest Rate Swap	99.0330		99.0330	99.0362	99.0362	0.003	0.0000	0.0000	0
2017/07/19	IS02	15/06/2018			Interest Rate Swap	98.5659		98.5659	98.5712	98.5712	0.005	0.0000	0.0000	0
2017/07/19	IS02	21/09/2018			Interest Rate Swap	98.4526		98.4526	98.4602	98.4602	0.008	0.0000	0.0000	0
2017/07/19	IS02	21/12/2018			Interest Rate Swap	98.7900		98.7900	98.7900	98.7900	0.000	0.0000	0.0000	0
2017/07/19	IS02	15/03/2019			Interest Rate Swap	99.1404		99.1404	99.1480	99.1480	0.008	0.0000	0.0000	0
2017/07/19	IS02	21/06/2019			Interest Rate Swap	99.4880		99.4880	99.4933	99.4933	0.005	0.0000	0.0000	0
2017/07/19	IS02	20/09/2019			Interest Rate Swap	99.8632		99.8632	99.8681	99.8681	0.005	0.0000	0.0000	0
2017/07/19	IS05	17/12/2020			Interest Rate Swap	95.9642		95.9642	95.9938	95.9938	0.031	0.0000	0.0000	0
2017/07/19	IS05	16/03/2021			Interest Rate Swap	95.1878		95.1878	95.2218	95.2218	0.036	0.0000	0.0000	0
2017/07/19	IS05	15/06/2021			Interest Rate Swap	94.3801		94.3801	94.4193	94.4193	0.041	0.0000	0.0000	0
2017/07/19	IS05	21/09/2021			Interest Rate Swap	94.5370		94.5370	94.5826	94.5826	0.048	0.0000	0.0000	0
2017/07/19	IS05	21/12/2021			Interest Rate Swap	96.7054		96.7054	96.7590	96.7590	0.055	0.0000	0.0000	51
2017/07/19	IS05	15/03/2022			Interest Rate Swap	96.8211		96.8211	96.8824	96.8824	0.063	0.0000	0.0000	0
2017/07/19	IS05	21/06/2022			Interest Rate Swap	97.9948		97.9948	98.0614	98.0614	0.068	0.0000	0.0000	0
2017/07/19	IS05	20/09/2022			Interest Rate Swap	100.1888		100.1888	100.2563	100.2563	0.067	0.0000	0.0000	0
2017/07/19	IS10	17/12/2025			Interest Rate Swap	94.8393		94.8393	94.9373	94.9373	0.103	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
2017/07/19	IS10	16/03/2026			Interest Rate Swap	91.8461	91.8461	91.9507	91.9507	0.114	0.0000	0.0000	0
2017/07/19	IS10	15/06/2026			Interest Rate Swap	90.5941	90.5941	90.7041	90.7041	0.121	0.0000	0.0000	0
2017/07/19	IS10	21/09/2026			Interest Rate Swap	92.7504	92.7504	92.8624	92.8624	0.121	0.0000	0.0000	0
2017/07/19	IS10	21/12/2026			Interest Rate Swap	96.5313	96.5313	96.6433	96.6433	0.116	0.0000	0.0000	0
2017/07/19	IS10	15/03/2027			Interest Rate Swap	95.1123	95.1123	95.2264	95.2264	0.120	0.0000	0.0000	0
2017/07/19	IS10	21/06/2027			Interest Rate Swap	97.1838	97.1838	97.2973	97.2973	0.117	0.0000	0.0000	0
2017/07/19	IS10	20/09/2027			Interest Rate Swap	100.9046	100.9046	101.0164	101.0164	0.111	0.0000	0.0000	0
2017/07/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/19	JBAF	19/07/2017			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/07/19	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/19	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/19	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/19	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/19	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/19	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/19	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/19	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/19	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/19	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/19	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/19	R023	03/08/2017	8.60	Put	Bond Future	4.4700	0.0045	3.9000	0.0039	(12.752)	0	0	0
2017/07/19	R023	03/08/2017			Bond Future	8.0244	102.1702	8.0389	102.1067	0.180	0.0000	0.0000	38,422
2017/07/19	R023	03/08/2017	8.59	Put	Bond Future	4.9800	0.0050	4.3700	0.0044	(12.249)	0	0	0
2017/07/19	R023	03/08/2017	8.60	Call	Bond Future	2,489.3200	2.4893	2,425.2800	2.4253	(2.573)	0	0	0
2017/07/19	R023	03/08/2017	8.58	Call	Bond Future	2,405.3500	2.4053	2,341.2300	2.3412	(2.666)	0	0	0
2017/07/19	R023	03/08/2017	8.59	Call	Bond Future	2,447.3200	2.4473	2,383.2400	2.3832	(2.618)	0	0	0
2017/07/19	R023	03/08/2017	8.58	Put	Bond Future	5.5500	0.0056	4.9000	0.0049	(11.712)	0	0	0
2017/07/19	R023	02/11/2017	8.56	Call	Bond Future	2,425.8500	2.4259	2,362.8900	2.3629	(2.595)	0	0	0
2017/07/19	R023	02/11/2017			Bond Future	8.0436	100.1886	8.0591	100.1233	0.192	0.0000	0.0000	0
2017/07/19	R023	02/11/2017	8.58	Call	Bond Future	2,492.7300	2.4927	2,429.7700	2.4298	(2.526)	0	0	0
2017/07/19	R023	02/11/2017	8.57	Call	Bond Future	2,459.2800	2.4593	2,396.1700	2.3962	(2.566)	0	0	0
2017/07/19	R023	02/11/2017	8.56	Put	Bond Future	273.7600	0.2738	276.0400	0.2760	0.833	0	0	0
2017/07/19	R023	02/11/2017	8.58	Put	Bond Future	258.4500	0.2584	260.7300	0.2607	0.882	0	0	0
2017/07/19	R023	02/11/2017	8.57	Put	Bond Future	266.0900	0.2661	268.2200	0.2682	0.800	0	0	0
2017/07/19	R023	01/02/2018			Bond Future	8.0602	102.1273	8.0764	102.0613	0.202	0.0000	0.0000	0
2017/07/19	R023	01/02/2018	8.32	Call	Bond Future	1,963.5400	1.9635	1,910.5900	1.9106	(2.697)	0	0	0
2017/07/19	R023	01/02/2018	8.33	Call	Bond Future	1,989.3100	1.9893	1,936.1100	1.9361	(2.674)	0	0	0
2017/07/19	R023	01/02/2018	8.31	Put	Bond Future	930.7000	0.9307	943.9600	0.9440	1.425	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
2017/07/19	R023	01/02/2018	8.33	Put	Bond Future	901.6700	0.9017	914.4400	0.9144	1.416	0	0	0
2017/07/19	R023	01/02/2018	8.32	Put	Bond Future	915.9500	0.9159	928.9700	0.9290	1.421	0	0	0
2017/07/19	R023	01/02/2018	8.31	Call	Bond Future	1,938.2200	1.9382	1,885.5100	1.8855	(2.720)	0	0	0
2017/07/19	R023	03/05/2018	8.27	Call	Bond Future	784.3100	0.7843	1,993.9200	1.9939	154.226	0	0	0
2017/07/19	R023	03/05/2018			Bond Future	8.0677	100.1885	8.0852	100.1204	0.217	0.0000	0.0000	0
2017/07/19	R023	03/05/2018	8.28	Call	Bond Future	822.8800	0.8229	2,016.3800	2.0164	145.039	0	0	0
2017/07/19	R023	03/05/2018	8.29	Call	Bond Future	861.4300	0.8614	2,039.3200	2.0393	136.737	0	0	0
2017/07/19	R023	03/05/2018	8.27	Put	Bond Future	0.0000	0.0000	1,277.7600	1.2778	100.000	0	0	0
2017/07/19	R023	03/05/2018	8.29	Put	Bond Future	0.0000	0.0000	1,246.0400	1.2460	100.000	0	0	0
2017/07/19	R023	03/05/2018	8.28	Put	Bond Future	0.0000	0.0000	1,261.6500	1.2617	100.000	0	0	0
2017/07/19	R035	03/08/2017			Bond Future	9.5661	98.0471	9.5944	97.8192	0.296	0.0000	0.0000	11,141
2017/07/19	R035	03/08/2017	9.50	Put	Bond Future	534.4000	0.5344	762.3400	0.7623	42.653	0	0	0
2017/07/19	R035	03/08/2017	9.52	Put	Bond Future	372.1300	0.3721	600.0700	0.6001	61.253	0	0	0
2017/07/19	R035	03/08/2017	9.51	Put	Bond Future	453.2100	0.4532	681.1500	0.6811	50.295	0	0	0
2017/07/19	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R035	02/11/2017			Bond Future	9.6206	95.4164	9.6499	95.1836	0.305	0.0000	0.0000	0
2017/07/19	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R035	02/11/2017	9.59	Put	Bond Future	243.7600	0.2438	476.5700	0.4766	95.508	0	0	0
2017/07/19	R035	02/11/2017	9.61	Put	Bond Future	84.1800	0.0842	316.9900	0.3170	276.562	0	0	0
2017/07/19	R035	02/11/2017	9.60	Put	Bond Future	163.9200	0.1639	396.7300	0.3967	142.027	0	0	0
2017/07/19	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R035	01/02/2018			Bond Future	9.6756	97.2628	9.7058	97.0259	0.312	0.0000	0.0000	0
2017/07/19	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R035	01/02/2018	9.75	Call	Bond Future	581.7100	0.5817	344.8300	0.3448	(40.721)	0	0	0
2017/07/19	R035	01/02/2018	9.73	Call	Bond Future	425.8100	0.4258	188.9300	0.1889	(55.630)	0	0	0
2017/07/19	R035	01/02/2018	9.74	Call	Bond Future	503.8100	0.5038	266.9300	0.2669	(47.018)	0	0	0
2017/07/19	R035	03/05/2018			Bond Future	9.7265	94.6581	9.7578	94.4158	0.321	0.0000	0.0000	0
2017/07/19	R035	03/05/2018	9.90	Call	Bond Future	1,332.9800	1.3330	1,090.7100	1.0907	(18.175)	0	0	0
2017/07/19	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R035	03/05/2018	9.91	Call	Bond Future	1,408.9400	1.4089	1,166.6700	1.1667	(17.195)	0	0	0
2017/07/19	R035	03/05/2018	9.89	Call	Bond Future	1,256.9300	1.2569	1,014.6600	1.0147	(19.275)	0	0	0
2017/07/19	R186	03/08/2017	9.35	Call	Bond Future	4,792.2700	4.7923	4,628.8200	4.6288	(3.411)	0	0	0
2017/07/19	R186	03/08/2017	8.93	Put	Bond Future	119.2400	0.1192	118.8500	0.1188	(0.327)	0	0	0
2017/07/19	R186	03/08/2017			Bond Future	8.6282	113.2180	8.6520	113.0552	0.276	0.0000	0.0000	136,505
2017/07/19	R186	03/08/2017	9.50	Call	Bond Future	5,750.6400	5.7506	5,587.6800	5.5877	(2.834)	0	0	0
2017/07/19	R186	03/08/2017	8.92	Put	Bond Future	128.0500	0.1280	128.1800	0.1282	0.102	0	0	0
2017/07/19	R186	03/08/2017	8.90	Call	Bond Future	1,983.8600	1.9839	1,822.5100	1.8225	(8.133)	0	0	0
2017/07/19	R186	03/08/2017	8.85	Put	Bond Future	205.9500	0.2059	211.7800	0.2118	2.831	0	0	733
2017/07/19	R186	03/08/2017	8.80	Put	Bond Future	282.1000	0.2821	294.3300	0.2943	4.335	0	0	7,100

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
2017/07/19	R186	03/08/2017	8.91	Call	Bond Future	2,040.7600	2.0408	1,878.7500	1.8788	(7.939)	0	0	0
2017/07/19	R186	03/08/2017	8.93	Call	Bond Future	2,156.0400	2.1560	1,992.8800	1.9929	(7.568)	0	0	0
2017/07/19	R186	03/08/2017	8.75	Call	Bond Future	1,206.7100	1.2067	1,064.7400	1.0647	(11.765)	0	0	0
2017/07/19	R186	03/08/2017	8.65	Put	Bond Future	644.3300	0.6443	686.6900	0.6867	6.574	0	0	2,500
2017/07/19	R186	03/08/2017	9.00	Put	Bond Future	70.7500	0.0708	67.9800	0.0680	(3.915)	0	0	0
2017/07/19	R186	03/08/2017	9.35	Put	Bond Future	2.8200	0.0028	2.1400	0.0021	(24.113)	0	0	733
2017/07/19	R186	03/08/2017	9.50	Put	Bond Future	0.5300	0.0005	0.3400	0.0003	(35.849)	0	0	6,500
2017/07/19	R186	03/08/2017	8.92	Call	Bond Future	2,098.1600	2.0982	1,935.5200	1.9355	(7.752)	0	0	0
2017/07/19	R186	03/08/2017	8.90	Put	Bond Future	147.2800	0.1473	148.7000	0.1487	0.964	0	0	0
2017/07/19	R186	03/08/2017	8.85	Call	Bond Future	1,707.7300	1.7077	1,550.7900	1.5508	(9.190)	0	0	0
2017/07/19	R186	03/08/2017	8.75	Put	Bond Future	378.6000	0.3786	399.4000	0.3994	5.494	0	0	3,654
2017/07/19	R186	03/08/2017	8.80	Call	Bond Future	1,447.7300	1.4477	1,297.1900	1.2972	(10.398)	0	0	0
2017/07/19	R186	03/08/2017	8.91	Put	Bond Future	137.3900	0.1374	138.1500	0.1381	0.553	0	0	0
2017/07/19	R186	03/08/2017	8.65	Call	Bond Future	793.2600	0.7933	672.8500	0.6728	(15.179)	0	0	0
2017/07/19	R186	03/08/2017	9.00	Call	Bond Future	2,572.8500	2.5729	2,407.3100	2.4073	(6.434)	0	0	0
2017/07/19	R186	02/11/2017	8.89	Put	Bond Future	1,191.1900	1.1912	1,228.4200	1.2284	3.125	0	0	0
2017/07/19	R186	02/11/2017	8.88	Call	Bond Future	2,642.4800	2.6425	2,513.9600	2.5140	(4.864)	0	0	0
2017/07/19	R186	02/11/2017			Bond Future	8.6646	115.3772	8.6896	115.2107	0.288	0.0000	0.0000	650
2017/07/19	R186	02/11/2017	8.89	Call	Bond Future	2,683.6500	2.6837	2,554.3400	2.5543	(4.818)	0	0	0
2017/07/19	R186	02/11/2017	8.90	Call	Bond Future	2,725.3800	2.7254	2,595.2800	2.5953	(4.774)	0	0	0
2017/07/19	R186	02/11/2017	9.00	Put	Bond Future	947.3200	0.9473	976.4900	0.9765	3.079	0	0	5,000
2017/07/19	R186	02/11/2017	8.88	Put	Bond Future	1,215.6700	1.2157	1,253.6900	1.2537	3.127	0	0	0
2017/07/19	R186	02/11/2017	8.90	Put	Bond Future	1,167.3200	1.1673	1,203.7600	1.2038	3.122	0	0	0
2017/07/19	R186	02/11/2017	9.00	Call	Bond Future	3,158.5500	3.1586	3,021.1800	3.0212	(4.349)	0	0	0
2017/07/19	R186	01/02/2018	8.96	Call	Bond Future	3,467.1700	3.4672	3,291.1400	3.2911	(5.077)	0	0	0
2017/07/19	R186	01/02/2018			Bond Future	8.6995	112.3073	8.7254	112.1381	0.298	0.0000	0.0000	0
2017/07/19	R186	01/02/2018	8.97	Call	Bond Future	3,507.1500	3.5071	3,329.7300	3.3297	(5.059)	0	0	0
2017/07/19	R186	01/02/2018	8.98	Call	Bond Future	3,547.3500	3.5474	3,368.8600	3.3689	(5.032)	0	0	0
2017/07/19	R186	01/02/2018	8.96	Put	Bond Future	1,782.9100	1.7829	1,776.0700	1.7761	(0.384)	0	0	0
2017/07/19	R186	01/02/2018	8.97	Put	Bond Future	1,758.9100	1.7589	1,750.6800	1.7507	(0.468)	0	0	0
2017/07/19	R186	01/02/2018	8.98	Put	Bond Future	1,735.1700	1.7352	1,725.8700	1.7259	(0.536)	0	0	0
2017/07/19	R186	03/05/2018	8.91	Put	Bond Future	0.0000	0.0000	2,530.7600	2.5308	100.000	0	0	0
2017/07/19	R186	03/05/2018			Bond Future	8.7346	114.4997	8.7618	114.3261	0.312	0.0000	0.0000	0
2017/07/19	R186	03/05/2018	8.93	Put	Bond Future	0.0000	0.0000	2,475.7200	2.4757	100.000	0	0	0
2017/07/19	R186	03/05/2018	8.92	Put	Bond Future	0.0000	0.0000	2,502.9300	2.5029	100.000	0	0	0
2017/07/19	R186	03/05/2018	8.91	Call	Bond Future	1,111.6400	1.1116	3,468.8500	3.4688	212.048	0	0	0
2017/07/19	R186	03/05/2018	8.92	Call	Bond Future	1,174.5700	1.1746	3,503.9500	3.5039	198.318	0	0	0
2017/07/19	R186	03/05/2018	8.93	Call	Bond Future	1,237.4600	1.2375	3,539.6300	3.5396	186.040	0	0	0
2017/07/19	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R197	03/08/2017			Bond Future	293.6404	293.6404	293.5483	293.5483	(0.031)	0.0000	0.0000	950
2017/07/19	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R197	03/08/2017	308.05	Put	Bond Future	14,409.5900	14.4096	14,501.7100	14.5017	0.639	0	0	0
2017/07/19	R197	03/08/2017	308.07	Put	Bond Future	14,429.5900	14.4296	14,521.7100	14.5217	0.638	0	0	0
2017/07/19	R197	03/08/2017	308.06	Put	Bond Future	14,419.5900	14.4196	14,511.7100	14.5117	0.639	0	0	0
2017/07/19	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R197	02/11/2017			Bond Future	299.2998	299.2998	299.2042	299.2042	(0.032)	0.0000	0.0000	1,400

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
2017/07/19	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R197	02/11/2017	305.15	Put	Bond Future	5,850.2200	5.8502	5,945.7700	5.9458	1.633	0	0	0
2017/07/19	R197	02/11/2017	305.17	Put	Bond Future	5,870.2200	5.8702	5,965.7700	5.9658	1.628	0	0	0
2017/07/19	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R197	02/11/2017	305.16	Put	Bond Future	5,860.2200	5.8602	5,955.7700	5.9558	1.630	0	0	0
2017/07/19	R197	01/02/2018			Bond Future	298.1370	298.1370	298.0406	298.0406	(0.032)	0.0000	0.0000	0
2017/07/19	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R197	01/02/2018	301.66	Put	Bond Future	3,522.9700	3.5230	3,619.3900	3.6194	2.737	0	0	0
2017/07/19	R197	01/02/2018	301.68	Put	Bond Future	3,542.9700	3.5430	3,639.3900	3.6394	2.721	0	0	0
2017/07/19	R197	01/02/2018	301.67	Put	Bond Future	3,532.9700	3.5330	3,629.3900	3.6294	2.729	0	0	0
2017/07/19	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R197	03/05/2018			Bond Future	304.1354	304.1354	304.0312	304.0312	(0.034)	0.0000	0.0000	0
2017/07/19	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R197	03/05/2018	304.44	Put	Bond Future	304.6100	0.3046	408.8200	0.4088	34.211	0	0	0
2017/07/19	R197	03/05/2018	304.46	Put	Bond Future	324.6100	0.3246	428.8200	0.4288	32.103	0	0	0
2017/07/19	R197	03/05/2018	304.45	Put	Bond Future	314.6100	0.3146	418.8200	0.4188	33.124	0	0	0
2017/07/19	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R202	03/08/2017			Bond Future	236.9112	236.9112	236.5366	236.5366	(0.158)	0.0000	0.0000	30,581
2017/07/19	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R202	03/08/2017	258.35	Put	Bond Future	21,438.8000	21.4388	21,813.3600	21.8134	1.747	0	0	0
2017/07/19	R202	03/08/2017	258.37	Put	Bond Future	21,458.8000	21.4588	21,833.3600	21.8334	1.745	0	0	0
2017/07/19	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R202	03/08/2017	258.36	Put	Bond Future	21,448.8000	21.4488	21,823.3600	21.8234	1.746	0	0	0
2017/07/19	R202	02/11/2017			Bond Future	241.4772	241.4772	241.0942	241.0942	(0.159)	0.0000	0.0000	373
2017/07/19	R202	02/11/2017	253.89	Put	Bond Future	12,412.8300	12.4128	12,795.7700	12.7958	3.085	0	0	0
2017/07/19	R202	02/11/2017	253.91	Put	Bond Future	12,432.8300	12.4328	12,815.7700	12.8158	3.080	0	0	0
2017/07/19	R202	02/11/2017	253.90	Put	Bond Future	12,422.8300	12.4228	12,805.7700	12.8058	3.083	0	0	0
2017/07/19	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R202	01/02/2018	249.06	Put	Bond Future	6,576.6500	6.5766	6,966.5900	6.9666	5.929	0	0	0
2017/07/19	R202	01/02/2018			Bond Future	242.4833	242.4833	242.0934	242.0934	(0.161)	0.0000	0.0000	0
2017/07/19	R202	01/02/2018	249.08	Put	Bond Future	6,596.6500	6.5966	6,986.5900	6.9866	5.911	0	0	0
2017/07/19	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R202	01/02/2018	249.07	Put	Bond Future	6,586.6500	6.5866	6,976.5900	6.9766	5.920	0	0	0
2017/07/19	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R202	03/05/2018			Bond Future	247.3618	247.3618	246.9595	246.9595	(0.163)	0.0000	0.0000	0
2017/07/19	R202	03/05/2018	247.47	Put	Bond Future	108.2000	0.1082	510.5200	0.5105	371.830	0	0	0
2017/07/19	R202	03/05/2018	247.49	Put	Bond Future	128.2000	0.1282	530.5200	0.5305	313.822	0	0	0
2017/07/19	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R202	03/05/2018	247.48	Put	Bond Future	118.2000	0.1182	520.5200	0.5205	340.372	0	0	0
2017/07/19	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R202	03/05/2018	247.49	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
2017/07/19	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R203	03/08/2017			Bond Future	7.3446	103.3349	7.3561	103.3336	0.157	0.0000	0.0000	0
2017/07/19	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R203	03/08/2017	4.87	Put	Bond Future	264.8900	0.2649	266.1200	0.2661	0.464	0	0	0
2017/07/19	R203	03/08/2017	4.89	Put	Bond Future	262.7400	0.2627	263.9700	0.2640	0.468	0	0	0
2017/07/19	R203	03/08/2017	4.88	Put	Bond Future	263.8100	0.2638	265.0400	0.2650	0.466	0	0	0
2017/07/19	R204	03/08/2017	7.77	Put	Bond Future	1.2000	0.0012	1.0800	0.0011	(10.000)	0	0	0
2017/07/19	R204	03/08/2017			Bond Future	7.3882	101.8180	7.3999	101.8029	0.158	0.0000	0.0000	42,165
2017/07/19	R204	03/08/2017	7.76	Put	Bond Future	1.4000	0.0014	1.2600	0.0013	(10.000)	0	0	0
2017/07/19	R204	03/08/2017	7.75	Call	Bond Future	466.2400	0.4662	451.0400	0.4510	(3.260)	0	0	0
2017/07/19	R204	03/08/2017	7.76	Call	Bond Future	478.8200	0.4788	463.6200	0.4636	(3.174)	0	0	0
2017/07/19	R204	03/08/2017	7.77	Call	Bond Future	491.4100	0.4914	476.2300	0.4762	(3.089)	0	0	0
2017/07/19	R204	03/08/2017	7.75	Put	Bond Future	1.6200	0.0016	1.4800	0.0015	(8.642)	0	0	0
2017/07/19	R204	02/11/2017	7.76	Put	Bond Future	9.1300	0.0091	7.9400	0.0079	(13.034)	0	0	0
2017/07/19	R204	02/11/2017			Bond Future	7.3050	103.7598	7.3200	103.7439	0.205	0.0000	0.0000	0
2017/07/19	R204	02/11/2017	7.75	Put	Bond Future	9.8500	0.0099	8.5400	0.0085	(13.299)	0	0	0
2017/07/19	R204	02/11/2017	7.76	Call	Bond Future	491.8000	0.4918	474.6900	0.4747	(3.479)	0	0	0
2017/07/19	R204	02/11/2017	7.74	Call	Bond Future	472.0600	0.4721	454.8600	0.4549	(3.644)	0	0	0
2017/07/19	R204	02/11/2017	7.75	Call	Bond Future	481.9500	0.4820	464.7200	0.4647	(3.575)	0	0	0
2017/07/19	R204	02/11/2017	7.74	Put	Bond Future	10.5400	0.0105	9.2600	0.0093	(12.144)	0	0	0
2017/07/19	R204	01/02/2018	7.27	Call	Bond Future	264.8600	0.2649	252.4200	0.2524	(4.697)	0	0	0
2017/07/19	R204	01/02/2018			Bond Future	7.1470	101.7276	7.1657	101.7119	0.262	0.0000	0.0000	0
2017/07/19	R204	01/02/2018	7.25	Call	Bond Future	255.0300	0.2550	242.7700	0.2428	(4.807)	0	0	0
2017/07/19	R204	01/02/2018	7.26	Call	Bond Future	259.7800	0.2598	247.4300	0.2474	(4.754)	0	0	0
2017/07/19	R204	01/02/2018	7.25	Put	Bond Future	168.8900	0.1689	172.3000	0.1723	2.019	0	0	0
2017/07/19	R204	01/02/2018	7.27	Put	Bond Future	162.0100	0.1620	165.2400	0.1652	1.994	0	0	0
2017/07/19	R204	01/02/2018	7.26	Put	Bond Future	165.2800	0.1653	168.6000	0.1686	2.009	0	0	0
2017/07/19	R204	03/05/2018	7.10	Put	Bond Future	0.0000	0.0000	125.2000	0.1252	100.000	0	0	0
2017/07/19	R204	03/05/2018			Bond Future	6.8411	103.7135	6.8692	103.6966	0.410	0.0000	0.0000	0
2017/07/19	R204	03/05/2018	7.09	Put	Bond Future	0.0000	0.0000	127.1700	0.1272	100.000	0	0	0
2017/07/19	R204	03/05/2018	7.10	Call	Bond Future	156.0000	0.1560	264.2900	0.2643	69.417	0	0	0
2017/07/19	R204	03/05/2018	7.08	Call	Bond Future	143.9600	0.1440	256.2200	0.2562	77.980	0	0	0
2017/07/19	R204	03/05/2018	7.09	Call	Bond Future	149.9800	0.1500	260.2400	0.2602	73.516	0	0	0
2017/07/19	R204	03/05/2018	7.08	Put	Bond Future	0.0000	0.0000	129.1700	0.1292	100.000	0	0	0
2017/07/19	R207	03/08/2017	8.19	Call	Bond Future	1,530.1200	1.5301	1,473.2300	1.4732	(3.718)	0	0	51
2017/07/19	R207	03/08/2017			Bond Future	7.4821	99.9572	7.5082	99.9003	0.348	0.0000	0.0000	46,581
2017/07/19	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R207	03/08/2017	8.19	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2017/07/19	R207	03/08/2017	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R207	03/08/2017	8.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R207	03/08/2017	8.41	Call	Bond Future	1,999.6100	1.9996	1,942.7200	1.9427	(2.845)	0	0	0
2017/07/19	R207	03/08/2017	8.39	Call	Bond Future	1,957.0500	1.9571	1,900.1600	1.9002	(2.907)	0	0	0
2017/07/19	R207	03/08/2017	8.40	Call	Bond Future	1,978.3300	1.9783	1,921.4400	1.9214	(2.876)	0	0	0
2017/07/19	R207	02/11/2017			Bond Future	7.4447	101.8636	7.4743	101.8050	0.397	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
2017/07/19	R207	02/11/2017	8.03	Put	Bond Future	30.5900	0.0306	33.2300	0.0332	8.630	0	0	0
2017/07/19	R207	02/11/2017	8.05	Put	Bond Future	27.7500	0.0277	30.1400	0.0301	8.613	0	0	0
2017/07/19	R207	02/11/2017	8.03	Call	Bond Future	1,182.0400	1.1820	1,126.1500	1.1261	(4.728)	0	0	0
2017/07/19	R207	02/11/2017	8.04	Put	Bond Future	29.1000	0.0291	31.6100	0.0316	8.625	0	0	0
2017/07/19	R207	02/11/2017	8.04	Call	Bond Future	1,200.0800	1.2001	1,144.0600	1.1441	(4.668)	0	0	0
2017/07/19	R207	02/11/2017	8.05	Call	Bond Future	1,218.2500	1.2183	1,162.1100	1.1621	(4.608)	0	0	0
2017/07/19	R207	01/02/2018			Bond Future	7.3856	100.1927	7.4189	100.1336	0.451	0.0000	0.0000	0
2017/07/19	R207	01/02/2018	7.60	Put	Bond Future	296.7400	0.2967	312.3900	0.3124	5.274	0	0	0
2017/07/19	R207	01/02/2018	7.62	Put	Bond Future	284.3000	0.2843	299.3400	0.2993	5.290	0	0	0
2017/07/19	R207	01/02/2018	7.60	Call	Bond Future	676.2700	0.6763	632.8000	0.6328	(6.428)	0	0	0
2017/07/19	R207	01/02/2018	7.61	Put	Bond Future	290.4700	0.2905	305.8100	0.3058	5.281	0	0	0
2017/07/19	R207	01/02/2018	7.61	Call	Bond Future	687.6500	0.6877	643.8700	0.6439	(6.367)	0	0	0
2017/07/19	R207	01/02/2018	7.62	Call	Bond Future	699.1300	0.6991	655.0500	0.6550	(6.305)	0	0	0
2017/07/19	R207	03/05/2018	7.57	Call	Bond Future	399.5900	0.3996	699.0100	0.6990	74.932	0	0	0
2017/07/19	R207	03/05/2018			Bond Future	7.3135	102.1486	7.3527	102.0874	0.536	0.0000	0.0000	0
2017/07/19	R207	03/05/2018	7.58	Call	Bond Future	415.1300	0.4151	709.0900	0.7091	70.812	0	0	0
2017/07/19	R207	03/05/2018	7.56	Put	Bond Future	0.0000	0.0000	366.5100	0.3665	100.000	0	0	0
2017/07/19	R207	03/05/2018	7.58	Put	Bond Future	0.0000	0.0000	355.1700	0.3552	100.000	0	0	0
2017/07/19	R207	03/05/2018	7.56	Call	Bond Future	384.0500	0.3841	689.3500	0.6894	79.495	0	0	0
2017/07/19	R207	03/05/2018	7.57	Put	Bond Future	0.0000	0.0000	360.6300	0.3606	100.000	0	0	0
2017/07/19	R208	03/08/2017	8.32	Call	Bond Future	2,141.2200	2.1412	2,063.2200	2.0632	(3.643)	0	0	0
2017/07/19	R208	03/08/2017			Bond Future	7.6156	99.6741	7.6409	99.5961	0.332	0.0000	0.0000	36,906
2017/07/19	R208	03/08/2017	8.30	Call	Bond Future	2,081.2800	2.0813	2,003.2600	2.0033	(3.749)	0	0	0
2017/07/19	R208	03/08/2017	8.31	Call	Bond Future	2,111.2500	2.1113	2,033.2500	2.0332	(3.694)	0	0	0
2017/07/19	R208	03/08/2017	8.30	Put	Bond Future	0.1700	0.0002	0.1200	0.0001	(29.412)	0	0	0
2017/07/19	R208	03/08/2017	8.32	Put	Bond Future	0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	0
2017/07/19	R208	03/08/2017	8.31	Put	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	0
2017/07/19	R208	02/11/2017	8.18	Put	Bond Future	83.5900	0.0836	83.7400	0.0837	0.179	0	0	0
2017/07/19	R208	02/11/2017			Bond Future	7.6064	98.1732	7.6340	98.0932	0.363	0.0000	0.0000	0
2017/07/19	R208	02/11/2017	8.20	Put	Bond Future	77.2800	0.0773	77.1500	0.0771	(0.168)	0	0	0
2017/07/19	R208	02/11/2017	8.18	Call	Bond Future	1,729.4700	1.7295	1,649.6400	1.6496	(4.616)	0	0	0
2017/07/19	R208	02/11/2017	8.19	Put	Bond Future	80.3800	0.0804	80.3300	0.0803	(0.062)	0	0	0
2017/07/19	R208	02/11/2017	8.19	Call	Bond Future	1,754.6600	1.7547	1,674.6300	1.6746	(4.561)	0	0	0
2017/07/19	R208	02/11/2017	8.20	Call	Bond Future	1,779.9400	1.7799	1,699.8300	1.6998	(4.501)	0	0	0
2017/07/19	R208	01/02/2018	7.85	Put	Bond Future	478.6200	0.4786	483.9900	0.4840	1.122	0	0	0
2017/07/19	R208	01/02/2018			Bond Future	7.5879	100.0729	7.6178	99.9918	0.394	0.0000	0.0000	0
2017/07/19	R208	01/02/2018	7.84	Put	Bond Future	487.8900	0.4879	493.5700	0.4936	1.164	0	0	0
2017/07/19	R208	01/02/2018	7.85	Call	Bond Future	1,186.9800	1.1870	1,111.3300	1.1113	(6.373)	0	0	0
2017/07/19	R208	01/02/2018	7.83	Call	Bond Future	1,151.8400	1.1518	1,076.8000	1.0768	(6.515)	0	0	0
2017/07/19	R208	01/02/2018	7.84	Call	Bond Future	1,169.3400	1.1693	1,094.0000	1.0940	(6.443)	0	0	0
2017/07/19	R208	01/02/2018	7.83	Put	Bond Future	497.3100	0.4973	503.2900	0.5033	1.202	0	0	0
2017/07/19	R208	03/05/2018			Bond Future	7.5578	98.6240	7.5909	98.5405	0.438	0.0000	0.0000	0
2017/07/19	R208	03/05/2018	7.77	Put	Bond Future	0.0000	0.0000	665.8000	0.6658	100.000	0	0	0
2017/07/19	R208	03/05/2018	7.79	Put	Bond Future	0.0000	0.0000	646.5200	0.6465	100.000	0	0	0
2017/07/19	R208	03/05/2018	7.78	Put	Bond Future	0.0000	0.0000	655.9300	0.6559	100.000	0	0	0
2017/07/19	R208	03/05/2018	7.77	Call	Bond Future	534.2800	0.5343	1,116.5700	1.1166	108.986	0	0	0
2017/07/19	R208	03/05/2018	7.78	Call	Bond Future	559.3700	0.5594	1,131.7900	1.1318	102.333	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
2017/07/19	R208	03/05/2018	7.79	Call	Bond Future	584.4500	0.5845	1,147.4600	1.1475	96.332	0	0	0
2017/07/19	R209	03/08/2017			Bond Future	9.5351	73.8195	9.5636	73.6277	0.299	0.0000	0.0000	74,564
2017/07/19	R209	03/08/2017	9.44	Call	Bond Future	491.0700	0.4911	398.5200	0.3985	(18.847)	0	0	0
2017/07/19	R209	03/08/2017	9.43	Put	Bond Future	1,180.1900	1.1802	1,282.3900	1.2824	8.660	0	0	0
2017/07/19	R209	03/08/2017	9.45	Put	Bond Future	1,093.9700	1.0940	1,190.3500	1.1903	8.810	0	0	0
2017/07/19	R209	03/08/2017	9.44	Put	Bond Future	1,136.5900	1.1366	1,235.8800	1.2359	8.736	0	0	0
2017/07/19	R209	03/08/2017	9.45	Call	Bond Future	516.7600	0.5168	421.3000	0.4213	(18.473)	0	0	0
2017/07/19	R209	03/08/2017	9.43	Call	Bond Future	466.2500	0.4663	376.6100	0.3766	(19.226)	0	0	0
2017/07/19	R209	02/11/2017	9.52	Put	Bond Future	2,297.2200	2.2972	2,358.1500	2.3581	2.652	0	0	0
2017/07/19	R209	02/11/2017	9.75	Call	Bond Future	2,677.6400	2.6776	2,520.5900	2.5206	(5.865)	0	0	0
2017/07/19	R209	02/11/2017	8.30	Put	Bond Future	9,482.9200	9.4829	9,667.6800	9.6677	1.948	0	0	0
2017/07/19	R209	02/11/2017			Bond Future	9.5828	72.0775	9.6122	71.8816	0.307	0.0000	0.0000	800
2017/07/19	R209	02/11/2017	9.54	Put	Bond Future	2,226.1900	2.2262	2,285.0200	2.2850	2.643	0	0	0
2017/07/19	R209	02/11/2017	10.00	Call	Bond Future	3,717.7300	3.7177	3,530.7300	3.5307	(5.030)	0	0	0
2017/07/19	R209	02/11/2017	9.75	Put	Bond Future	1,573.3700	1.5734	1,612.2400	1.6122	2.470	0	0	6,500
2017/07/19	R209	02/11/2017	9.53	Put	Bond Future	2,261.5100	2.2615	2,321.3900	2.3214	2.648	0	0	0
2017/07/19	R209	02/11/2017	9.00	Put	Bond Future	4,710.5400	4.7105	4,834.3200	4.8343	2.628	0	0	0
2017/07/19	R209	02/11/2017	9.54	Call	Bond Future	1,939.3400	1.9393	1,802.2500	1.8022	(7.069)	0	0	0
2017/07/19	R209	02/11/2017	10.60	Put	Bond Future	301.5300	0.3015	295.2800	0.2953	(2.073)	0	0	1,300
2017/07/19	R209	02/11/2017	9.52	Call	Bond Future	1,875.7400	1.8757	1,740.7500	1.7407	(7.197)	0	0	0
2017/07/19	R209	02/11/2017	10.00	Put	Bond Future	1,009.6600	1.0097	1,018.5800	1.0186	0.883	0	0	3,360
2017/07/19	R209	02/11/2017	9.00	Call	Bond Future	652.1000	0.6521	579.9600	0.5800	(11.063)	0	0	4,100
2017/07/19	R209	02/11/2017	8.30	Call	Bond Future	84.0700	0.0841	72.9100	0.0729	(13.275)	0	0	2,800
2017/07/19	R209	02/11/2017	10.60	Call	Bond Future	6,639.6900	6.6397	6,437.5200	6.4375	(3.045)	0	0	0
2017/07/19	R209	02/11/2017	9.53	Call	Bond Future	1,907.3900	1.9074	1,771.3500	1.7713	(7.132)	0	0	0
2017/07/19	R209	01/02/2018	9.72	Call	Bond Future	3,084.3500	3.0844	2,955.6800	2.9557	(4.172)	0	0	0
2017/07/19	R209	01/02/2018	9.73	Call	Bond Future	3,119.4000	3.1194	2,990.0100	2.9900	(4.148)	0	0	0
2017/07/19	R209	01/02/2018			Bond Future	9.6297	73.4722	9.6599	73.2729	0.313	0.0000	0.0000	0
2017/07/19	R209	01/02/2018	9.71	Call	Bond Future	3,049.4900	3.0495	2,921.7600	2.9218	(4.189)	0	0	0
2017/07/19	R209	01/02/2018	9.71	Put	Bond Future	2,521.0400	2.5210	2,592.6400	2.5926	2.840	0	0	0
2017/07/19	R209	01/02/2018	9.73	Put	Bond Future	2,460.1800	2.4602	2,530.1200	2.5301	2.843	0	0	0
2017/07/19	R209	01/02/2018	9.72	Put	Bond Future	2,490.4700	2.4905	2,561.1300	2.5611	2.837	0	0	0
2017/07/19	R209	03/05/2018	9.85	Put	Bond Future	0.0000	0.0000	2,908.3500	2.9083	100.000	0	0	0
2017/07/19	R209	03/05/2018			Bond Future	9.6760	71.7560	9.7072	71.5521	0.322	0.0000	0.0000	0
2017/07/19	R209	03/05/2018	9.86	Call	Bond Future	1,191.9400	1.1919	3,867.2600	3.8673	224.451	0	0	0
2017/07/19	R209	03/05/2018	9.84	Call	Bond Future	1,063.8300	1.0638	3,797.6100	3.7976	256.975	0	0	0
2017/07/19	R209	03/05/2018	9.85	Call	Bond Future	1,127.9300	1.1279	3,832.3600	3.8324	239.769	0	0	0
2017/07/19	R209	03/05/2018	9.84	Put	Bond Future	0.0000	0.0000	2,937.7000	2.9377	100.000	0	0	0
2017/07/19	R209	03/05/2018	9.86	Put	Bond Future	0.0000	0.0000	2,879.2400	2.8792	100.000	0	0	0
2017/07/19	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R210	03/08/2017	196.29	Put	Bond Future	11,146.0500	11.1461	11,205.6900	11.2057	0.535	0	0	0
2017/07/19	R210	03/08/2017			Bond Future	185.1440	185.1440	185.0843	185.0843	(0.032)	0.0000	0.0000	1,675
2017/07/19	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R210	03/08/2017	196.28	Put	Bond Future	11,136.0500	11.1361	11,195.6900	11.1957	0.536	0	0	0
2017/07/19	R210	03/08/2017	196.30	Put	Bond Future	11,156.0500	11.1561	11,215.6900	11.2157	0.535	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/19	R210	02/11/2017	192.07	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R210	02/11/2017	192.08	Put	Bond Future		5,767.3300	5.7673	5,829.1500	5.8291	1.072	0	0	0
2017/07/19	R210	02/11/2017			Bond Future		186.3127	186.3127	186.2508	186.2508	(0.033)	0.0000	0.0000	699
2017/07/19	R210	02/11/2017	192.08	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R210	02/11/2017	192.09	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R210	02/11/2017	192.07	Put	Bond Future		5,757.3300	5.7573	5,819.1500	5.8191	1.074	0	0	0
2017/07/19	R210	02/11/2017	192.09	Put	Bond Future		5,777.3300	5.7773	5,839.1500	5.8391	1.070	0	0	0
2017/07/19	R210	01/02/2018			Bond Future		189.9791	189.9791	189.9169	189.9169	(0.033)	0.0000	0.0000	0
2017/07/19	R210	01/02/2018	192.36	Put	Bond Future		2,380.9000	2.3809	2,443.1100	2.4431	2.613	0	0	0
2017/07/19	R210	01/02/2018	192.38	Put	Bond Future		2,400.9000	2.4009	2,463.1100	2.4631	2.591	0	0	0
2017/07/19	R210	01/02/2018	192.37	Put	Bond Future		2,390.9000	2.3909	2,453.1100	2.4531	2.602	0	0	0
2017/07/19	R210	01/02/2018	192.36	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R210	01/02/2018	192.37	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R210	01/02/2018	192.38	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R210	03/05/2018			Bond Future		191.3518	191.3518	191.2845	191.2845	(0.035)	0.0000	0.0000	0
2017/07/19	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R210	03/05/2018	191.44	Put	Bond Future		88.2400	0.0882	155.5300	0.1555	76.258	0	0	0
2017/07/19	R210	03/05/2018	191.46	Put	Bond Future		108.2400	0.1082	175.5300	0.1755	62.167	0	0	0
2017/07/19	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R210	03/05/2018	191.45	Put	Bond Future		98.2400	0.0982	165.5300	0.1655	68.496	0	0	0
2017/07/19	R212	03/08/2017			Bond Future		147.4906	147.4906	147.4448	147.4448	(0.031)	0.0000	0.0000	3,258
2017/07/19	R212	03/08/2017	153.34	Put	Bond Future		5,849.3600	5.8494	5,895.1900	5.8952	0.784	0	0	0
2017/07/19	R212	03/08/2017	153.36	Put	Bond Future		5,869.3600	5.8694	5,915.1900	5.9152	0.781	0	0	0
2017/07/19	R212	03/08/2017	153.35	Put	Bond Future		5,859.3600	5.8594	5,905.1900	5.9052	0.782	0	0	0
2017/07/19	R212	03/08/2017	153.34	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R212	03/08/2017	153.35	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R212	03/08/2017	153.36	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R212	02/11/2017			Bond Future		150.3333	150.3333	150.2857	150.2857	(0.032)	0.0000	0.0000	1,600
2017/07/19	R212	02/11/2017	152.40	Put	Bond Future		2,066.7400	2.0667	2,114.2600	2.1143	2.299	0	0	0
2017/07/19	R212	02/11/2017	152.42	Put	Bond Future		2,086.7400	2.0867	2,134.2600	2.1343	2.277	0	0	0
2017/07/19	R212	02/11/2017	152.41	Put	Bond Future		2,076.7400	2.0767	2,124.2600	2.1243	2.288	0	0	0
2017/07/19	R212	02/11/2017	152.42	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R212	02/11/2017	152.40	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R212	02/11/2017	152.41	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R212	01/02/2018	154.71	Put	Bond Future		3,478.4200	3.4784	3,526.3100	3.5263	1.377	0	0	0
2017/07/19	R212	01/02/2018			Bond Future		151.2316	151.2316	151.1837	151.1837	(0.032)	0.0000	0.0000	0
2017/07/19	R212	01/02/2018	154.70	Put	Bond Future		3,468.4200	3.4684	3,516.3100	3.5163	1.381	0	0	0
2017/07/19	R212	01/02/2018	154.71	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R212	01/02/2018	154.69	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R212	01/02/2018	154.70	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R212	01/02/2018	154.69	Put	Bond Future		3,458.4200	3.4584	3,506.3100	3.5063	1.385	0	0	0
2017/07/19	R212	03/05/2018			Bond Future		154.2743	154.2743	154.2224	154.2224	(0.034)	0.0000	0.0000	0
2017/07/19	R212	03/05/2018	154.28	Put	Bond Future		5.7300	0.0057	57.6000	0.0576	905.236	0	0	0
2017/07/19	R212	03/05/2018	154.30	Put	Bond Future		25.7300	0.0257	77.6000	0.0776	201.593	0	0	0
2017/07/19	R212	03/05/2018	154.29	Put	Bond Future		15.7300	0.0157	67.6000	0.0676	329.752	0	0	0
2017/07/19	R212	03/05/2018	154.30	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
2017/07/19	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/19	R213	03/08/2017	9.33	Put	Bond Future	508.7600	0.5088	544.7500	0.5448	7.074	0	0	0
2017/07/19	R213	03/08/2017			Bond Future	9.2498	85.8667	9.2733	85.7090	0.254	0.0000	0.0000	63,820
2017/07/19	R213	03/08/2017	9.35	Put	Bond Future	459.2500	0.4592	491.4300	0.4914	7.007	0	0	0
2017/07/19	R213	03/08/2017	9.33	Call	Bond Future	1,044.6100	1.0446	922.9200	0.9229	(11.649)	0	0	0
2017/07/19	R213	03/08/2017	9.34	Put	Bond Future	483.5500	0.4835	517.6000	0.5176	7.042	0	0	0
2017/07/19	R213	03/08/2017	9.34	Call	Bond Future	1,085.8300	1.0858	962.2000	0.9622	(11.386)	0	0	0
2017/07/19	R213	03/08/2017	9.35	Call	Bond Future	1,127.9000	1.1279	1,002.4000	1.0024	(11.127)	0	0	0
2017/07/19	R213	02/11/2017	9.36	Put	Bond Future	1,789.3900	1.7894	1,818.6300	1.8186	1.634	0	0	0
2017/07/19	R213	02/11/2017			Bond Future	9.2977	83.9546	9.3220	83.7933	0.262	0.0000	0.0000	0
2017/07/19	R213	02/11/2017	9.35	Put	Bond Future	1,820.1800	1.8202	1,850.2300	1.8502	1.651	0	0	0
2017/07/19	R213	02/11/2017	9.36	Call	Bond Future	2,200.7800	2.2008	2,068.7900	2.0688	(5.997)	0	0	0
2017/07/19	R213	02/11/2017	9.34	Call	Bond Future	2,131.0700	2.1311	2,000.7000	2.0007	(6.118)	0	0	0
2017/07/19	R213	02/11/2017	9.35	Call	Bond Future	2,165.7700	2.1658	2,034.5900	2.0346	(6.057)	0	0	0
2017/07/19	R213	02/11/2017	9.34	Put	Bond Future	1,851.3500	1.8513	1,882.2100	1.8822	1.667	0	0	0
2017/07/19	R213	01/02/2018	9.42	Call	Bond Future	2,916.1000	2.9161	2,803.4900	2.8035	(3.862)	0	0	0
2017/07/19	R213	01/02/2018			Bond Future	9.3458	85.5791	9.3709	85.4152	0.269	0.0000	0.0000	0
2017/07/19	R213	01/02/2018	9.43	Call	Bond Future	2,950.4600	2.9505	2,837.2400	2.8372	(3.837)	0	0	0
2017/07/19	R213	01/02/2018	9.41	Put	Bond Future	2,463.7900	2.4638	2,515.7100	2.5157	2.107	0	0	0
2017/07/19	R213	01/02/2018	9.43	Put	Bond Future	2,402.9200	2.4029	2,453.6100	2.4536	2.110	0	0	0
2017/07/19	R213	01/02/2018	9.41	Call	Bond Future	2,881.6900	2.8817	2,769.7000	2.7697	(3.886)	0	0	0
2017/07/19	R213	01/02/2018	9.42	Put	Bond Future	2,433.3400	2.4333	2,484.6400	2.4846	2.108	0	0	0
2017/07/19	R213	03/05/2018	9.56	Call	Bond Future	1,088.9500	1.0889	3,686.3500	3.6863	238.523	0	0	0
2017/07/19	R213	03/05/2018	9.57	Put	Bond Future	0.0000	0.0000	2,736.8100	2.7368	100.000	0	0	0
2017/07/19	R213	03/05/2018			Bond Future	9.3897	83.6978	9.4157	83.5300	0.277	0.0000	0.0000	0
2017/07/19	R213	03/05/2018	9.57	Call	Bond Future	1,152.2800	1.1523	3,721.2400	3.7212	222.946	0	0	0
2017/07/19	R213	03/05/2018	9.58	Call	Bond Future	1,215.5300	1.2155	3,756.2900	3.7563	209.025	0	0	0
2017/07/19	R213	03/05/2018	9.56	Put	Bond Future	0.0000	0.0000	2,765.2500	2.7652	100.000	0	0	0
2017/07/19	R213	03/05/2018	9.58	Put	Bond Future	0.0000	0.0000	2,708.6100	2.7086	100.000	0	0	0
2017/07/19	R214	03/08/2017	9.51	Call	Bond Future	329.0100	0.3290	243.9200	0.2439	(25.862)	0	0	0
2017/07/19	R214	03/08/2017			Bond Future	9.6902	73.4547	9.7237	73.2217	0.346	0.0000	0.0000	37,026
2017/07/19	R214	03/08/2017	9.52	Call	Bond Future	348.5200	0.3485	260.0100	0.2600	(25.396)	0	0	0
2017/07/19	R214	03/08/2017	9.53	Call	Bond Future	368.7800	0.3688	276.8800	0.2769	(24.920)	0	0	0
2017/07/19	R214	03/08/2017	9.51	Put	Bond Future	1,604.1000	1.6041	1,752.0300	1.7520	9.222	0	0	0
2017/07/19	R214	03/08/2017	9.53	Put	Bond Future	1,500.4900	1.5005	1,641.6100	1.6416	9.405	0	0	0
2017/07/19	R214	03/08/2017	9.52	Put	Bond Future	1,551.8600	1.5519	1,696.3700	1.6964	9.312	0	0	0
2017/07/19	R214	02/11/2017	9.60	Call	Bond Future	1,721.3100	1.7213	1,601.9300	1.6019	(6.935)	0	0	0
2017/07/19	R214	02/11/2017			Bond Future	9.7403	71.5594	9.7748	71.3215	0.354	0.0000	0.0000	0
2017/07/19	R214	02/11/2017	9.58	Call	Bond Future	1,661.5900	1.6616	1,544.7200	1.5447	(7.034)	0	0	0
2017/07/19	R214	02/11/2017	9.59	Call	Bond Future	1,691.2900	1.6913	1,573.1700	1.5732	(6.984)	0	0	0
2017/07/19	R214	02/11/2017	9.58	Put	Bond Future	2,784.1000	2.7841	2,905.0500	2.9050	4.344	0	0	0
2017/07/19	R214	02/11/2017	9.60	Put	Bond Future	2,702.2100	2.7022	2,820.6500	2.8206	4.383	0	0	0
2017/07/19	R214	02/11/2017	9.59	Put	Bond Future	2,742.9400	2.7429	2,862.6400	2.8626	4.364	0	0	0
2017/07/19	R214	01/02/2018			Bond Future	9.7907	72.9441	9.8262	72.7020	0.362	0.0000	0.0000	0
2017/07/19	R214	01/02/2018	9.82	Put	Bond Future	2,833.7000	2.8337	2,897.8100	2.8978	2.262	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
2017/07/19	R214	01/02/2018	9.84	Put	Bond Future	2,769.1400	2.7691	2,829.8000	2.8298	2.191	0	0	0
2017/07/19	R214	01/02/2018	9.83	Put	Bond Future	2,801.2700	2.8013	2,863.6500	2.8637	2.227	0	0	0
2017/07/19	R214	01/02/2018	9.84	Call	Bond Future	3,105.2000	3.1052	2,923.7500	2.9238	(5.843)	0	0	0
2017/07/19	R214	01/02/2018	9.82	Call	Bond Future	3,033.6300	3.0336	2,855.6300	2.8556	(5.868)	0	0	0
2017/07/19	R214	01/02/2018	9.83	Call	Bond Future	3,069.3200	3.0693	2,889.5900	2.8896	(5.856)	0	0	0
2017/07/19	R214	03/05/2018			Bond Future	9.8373	71.0698	9.8738	70.8223	0.371	0.0000	0.0000	0
2017/07/19	R214	03/05/2018	9.98	Call	Bond Future	958.6200	0.9586	3,905.0200	3.9050	307.358	0	0	0
2017/07/19	R214	03/05/2018	9.97	Put	Bond Future	0.0000	0.0000	3,225.2800	3.2253	100.000	0	0	0
2017/07/19	R214	03/05/2018	9.99	Put	Bond Future	0.0000	0.0000	3,162.7500	3.1627	100.000	0	0	0
2017/07/19	R214	03/05/2018	9.98	Put	Bond Future	0.0000	0.0000	3,193.8900	3.1939	100.000	0	0	0
2017/07/19	R214	03/05/2018	9.99	Call	Bond Future	1,024.9800	1.0250	3,940.2400	3.9402	284.421	0	0	0
2017/07/19	R214	03/05/2018	9.97	Call	Bond Future	892.1500	0.8922	3,869.9400	3.8699	333.777	0	0	0
2017/07/19	R248	03/08/2017			Bond Future	9.7606	94.0253	9.7991	93.6860	0.394	0.0000	0.0000	77,431
2017/07/19	R248	03/08/2017	9.57	Call	Bond Future	427.2300	0.4272	314.4100	0.3144	(26.407)	0	0	0
2017/07/19	R248	03/08/2017	9.56	Put	Bond Future	2,210.6800	2.2107	2,441.5700	2.4416	10.444	0	0	0
2017/07/19	R248	03/08/2017	9.58	Put	Bond Future	2,075.5700	2.0756	2,297.5600	2.2976	10.695	0	0	0
2017/07/19	R248	03/08/2017	9.57	Put	Bond Future	2,142.5600	2.1426	2,369.0000	2.3690	10.569	0	0	0
2017/07/19	R248	03/08/2017	9.58	Call	Bond Future	451.6600	0.4517	334.3900	0.3344	(25.964)	0	0	0
2017/07/19	R248	03/08/2017	9.56	Call	Bond Future	403.7700	0.4038	295.4000	0.2954	(26.840)	0	0	0
2017/07/19	R248	02/11/2017	9.66	Put	Bond Future	3,570.3600	3.5704	3,740.2400	3.7402	4.758	0	0	0
2017/07/19	R248	02/11/2017			Bond Future	9.8129	91.3812	9.8525	91.0350	0.404	0.0000	0.0000	226
2017/07/19	R248	02/11/2017	9.65	Put	Bond Future	3,622.6100	3.6226	3,794.2800	3.7943	4.739	0	0	0
2017/07/19	R248	02/11/2017	9.64	Call	Bond Future	2,137.4100	2.1374	1,964.9000	1.9649	(8.071)	0	0	0
2017/07/19	R248	02/11/2017	9.65	Call	Bond Future	2,174.8400	2.1748	2,000.3400	2.0003	(8.024)	0	0	0
2017/07/19	R248	02/11/2017	9.66	Call	Bond Future	2,212.6500	2.2126	2,036.3600	2.0364	(7.967)	0	0	0
2017/07/19	R248	02/11/2017	9.64	Put	Bond Future	3,675.4000	3.6754	3,849.0600	3.8491	4.725	0	0	0
2017/07/19	R248	01/02/2018	9.89	Call	Bond Future	3,897.9500	3.8980	3,720.8200	3.7208	(4.544)	0	0	0
2017/07/19	R248	01/02/2018	9.90	Put	Bond Future	3,644.3300	3.6443	3,818.2900	3.8183	4.773	0	0	0
2017/07/19	R248	01/02/2018			Bond Future	9.8656	93.1494	9.9064	92.7971	0.413	0.0000	0.0000	0
2017/07/19	R248	01/02/2018	9.90	Call	Bond Future	3,941.9000	3.9419	3,763.4900	3.7635	(4.526)	0	0	0
2017/07/19	R248	01/02/2018	9.91	Call	Bond Future	3,986.0800	3.9861	3,806.3900	3.8064	(4.508)	0	0	0
2017/07/19	R248	01/02/2018	9.89	Put	Bond Future	3,686.6800	3.6867	3,861.9200	3.8619	4.753	0	0	0
2017/07/19	R248	01/02/2018	9.91	Put	Bond Future	3,602.3700	3.6024	3,775.0500	3.7750	4.794	0	0	0
2017/07/19	R248	03/05/2018	10.05	Put	Bond Future	0.0000	0.0000	4,205.3500	4.2054	100.000	0	0	0
2017/07/19	R248	03/05/2018			Bond Future	9.9143	90.5279	9.9564	90.1677	0.424	0.0000	0.0000	0
2017/07/19	R248	03/05/2018	10.07	Put	Bond Future	0.0000	0.0000	4,126.1100	4.1261	100.000	0	0	0
2017/07/19	R248	03/05/2018	10.05	Call	Bond Future	1,152.3200	1.1523	4,997.5300	4.9975	333.693	0	0	0
2017/07/19	R248	03/05/2018	10.06	Put	Bond Future	0.0000	0.0000	4,165.5700	4.1656	100.000	0	0	0
2017/07/19	R248	03/05/2018	10.06	Call	Bond Future	1,236.2200	1.2362	5,041.6500	5.0417	307.828	0	0	0
2017/07/19	R248	03/05/2018	10.07	Call	Bond Future	1,319.9800	1.3200	5,085.9500	5.0860	285.305	0	0	0
Total													941876