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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/07/2017 TO 31/07/2017

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
2017/07/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	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
2017/07/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2025	03/08/2017			Bond Future	127.4751	127.4751	127.4703	127.4703	(0.004)	0.0000	0.0000	2,414
2017/07/31	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2025	03/08/2017	133.96	Put	Bond Future	6,484.8500	6.4849	6,489.6700	6.4897	0.074	0	0	0
2017/07/31	2025	03/08/2017	133.98	Put	Bond Future	6,504.8500	6.5049	6,509.6700	6.5097	0.074	0	0	0
2017/07/31	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2025	03/08/2017	133.97	Put	Bond Future	6,494.8500	6.4949	6,499.6700	6.4997	0.074	0	0	0
2017/07/31	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2025	02/11/2017			Bond Future	129.8726	129.8726	129.8669	129.8669	(0.004)	0.0000	0.0000	1,877
2017/07/31	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2025	02/11/2017	132.96	Put	Bond Future	3,087.4100	3.0874	3,093.1000	3.0931	0.184	0	0	0
2017/07/31	2025	02/11/2017	132.98	Put	Bond Future	3,107.4100	3.1074	3,113.1000	3.1131	0.183	0	0	0
2017/07/31	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2025	02/11/2017	132.97	Put	Bond Future	3,097.4100	3.0974	3,103.1000	3.1031	0.184	0	0	0
2017/07/31	2025	01/02/2018	133.89	Put	Bond Future	2,900.7900	2.9008	2,908.5800	2.9086	0.269	0	0	0
2017/07/31	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2025	01/02/2018			Bond Future	130.9892	130.9892	130.9814	130.9814	(0.006)	0.0000	0.0000	0
2017/07/31	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2025	01/02/2018	133.88	Put	Bond Future	2,890.7900	2.8908	2,898.5800	2.8986	0.269	0	0	0
2017/07/31	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2025	01/02/2018	133.90	Put	Bond Future	2,910.7900	2.9108	2,918.5800	2.9186	0.268	0	0	0
2017/07/31	2025	03/05/2018	133.21	Call	Bond Future	309.3200	0.3093	303.1100	0.3031	(2.008)	0	0	0
2017/07/31	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2025	03/05/2018			Bond Future	133.5193	133.5193	133.5131	133.5131	(0.005)	0.0000	0.0000	0
2017/07/31	2025	03/05/2018	133.22	Call	Bond Future	299.3200	0.2993	293.1100	0.2931	(2.075)	0	0	0
2017/07/31	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2025	03/05/2018	133.20	Call	Bond Future	319.3200	0.3193	313.1100	0.3131	(1.945)	0	0	0
2017/07/31	2029	03/08/2017			Bond Future	99.4558	99.4558	99.4521	99.4521	(0.004)	0.0000	0.0000	0
2017/07/31	2029	02/11/2017			Bond Future	100.3190	100.3190	100.3146	100.3146	(0.004)	0.0000	0.0000	1,370
2017/07/31	2029	01/02/2018			Bond Future	102.2259	102.2259	102.2199	102.2199	(0.006)	0.0000	0.0000	0
2017/07/31	2029	03/05/2018			Bond Future	103.1724	103.1724	103.1676	103.1676	(0.005)	0.0000	0.0000	0
2017/07/31	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2030	03/08/2017	9.33	Call	Bond Future	1,208.3400	1.2083	1,108.6300	1.1086	(8.252)	0	0	0
2017/07/31	2030	03/08/2017			Bond Future	9.1537	91.6921	9.1681	91.5924	0.158	0.0000	0.0000	39,796
2017/07/31	2030	03/08/2017	9.34	Call	Bond Future	1,276.2100	1.2762	1,176.5000	1.1765	(7.813)	0	0	0
2017/07/31	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2030	03/08/2017	9.35	Call	Bond Future	1,344.0000	1.3440	1,244.2900	1.2443	(7.419)	0	0	0

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2017/07/31	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2030	02/11/2017	9.34	Call	Bond Future	900.4300	0.9004	798.6200	0.7986	(11.307)	0	0	0
2017/07/31	2030	02/11/2017			Bond Future	9.2069	93.3805	9.2219	93.2787	0.162	0.0000	0.0000	18,846
2017/07/31	2030	02/11/2017	9.35	Call	Bond Future	967.5900	0.9676	865.7800	0.8658	(10.522)	0	0	0
2017/07/31	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2030	02/11/2017	9.36	Call	Bond Future	1,034.6700	1.0347	932.8600	0.9329	(9.840)	0	0	0
2017/07/31	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2030	01/02/2018			Bond Future	9.2617	91.1103	9.2774	91.0051	0.170	0.0000	0.0000	0
2017/07/31	2030	01/02/2018	9.38	Call	Bond Future	788.1100	0.7881	682.9000	0.6829	(13.350)	0	0	0
2017/07/31	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2030	01/02/2018	9.39	Call	Bond Future	854.3100	0.8543	749.1000	0.7491	(12.315)	0	0	0
2017/07/31	2030	01/02/2018	9.37	Call	Bond Future	721.8500	0.7219	616.6400	0.6166	(14.575)	0	0	0
2017/07/31	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2030	03/05/2018	9.51	Call	Bond Future	1,240.6700	1.2407	1,135.4400	1.1354	(8.482)	0	0	0
2017/07/31	2030	03/05/2018			Bond Future	9.3201	92.8216	9.3361	92.7164	0.171	0.0000	0.0000	0
2017/07/31	2030	03/05/2018	9.49	Call	Bond Future	1,111.1000	1.1111	1,005.8700	1.0059	(9.471)	0	0	0
2017/07/31	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2030	03/05/2018	9.50	Call	Bond Future	1,175.9200	1.1759	1,070.6900	1.0707	(8.949)	0	0	0
2017/07/31	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2032	03/08/2017	9.44	Call	Bond Future	835.5300	0.8355	635.2900	0.6353	(23.966)	0	0	0
2017/07/31	2032	03/08/2017	9.43	Put	Bond Future	302.1000	0.3021	206.6100	0.2066	(31.609)	0	0	0
2017/07/31	2032	03/08/2017			Bond Future	9.3640	94.1284	9.3784	94.0224	0.153	0.0000	0.0000	14,287
2017/07/31	2032	03/08/2017	9.45	Call	Bond Future	885.2800	0.8853	686.8300	0.6868	(22.417)	0	0	0
2017/07/31	2032	03/08/2017	9.45	Put	Bond Future	253.7700	0.2538	161.3300	0.1613	(36.427)	0	0	0
2017/07/31	2032	03/08/2017	9.43	Call	Bond Future	787.2400	0.7872	585.7400	0.5857	(25.596)	0	0	0
2017/07/31	2032	03/08/2017	9.44	Put	Bond Future	277.1600	0.2772	182.9300	0.1829	(33.998)	0	0	0
2017/07/31	2032	02/11/2017	9.49	Put	Bond Future	1,850.6500	1.8506	1,869.4300	1.8694	1.015	0	0	0
2017/07/31	2032	02/11/2017	9.48	Call	Bond Future	2,298.2600	2.2983	2,209.3900	2.2094	(3.867)	0	0	0
2017/07/31	2032	02/11/2017			Bond Future	9.4229	91.7050	9.4378	91.5968	0.158	0.0000	0.0000	24,723
2017/07/31	2032	02/11/2017	9.49	Call	Bond Future	2,336.9900	2.3370	2,247.5500	2.2475	(3.827)	0	0	0
2017/07/31	2032	02/11/2017	9.48	Put	Bond Future	1,884.1900	1.8842	1,903.5400	1.9035	1.027	0	0	0
2017/07/31	2032	02/11/2017	9.50	Call	Bond Future	2,376.0800	2.3761	2,286.0800	2.2861	(3.788)	0	0	0
2017/07/31	2032	02/11/2017	9.50	Put	Bond Future	1,817.5400	1.8175	1,835.7600	1.8358	1.002	0	0	0
2017/07/31	2032	01/02/2018	9.56	Call	Bond Future	3,148.4000	3.1484	3,067.5300	3.0675	(2.569)	0	0	0
2017/07/31	2032	01/02/2018	9.55	Put	Bond Future	2,630.4200	2.6304	2,661.6900	2.6617	1.189	0	0	0
2017/07/31	2032	01/02/2018			Bond Future	9.4829	93.4083	9.4985	93.2966	0.164	0.0000	0.0000	0
2017/07/31	2032	01/02/2018	9.57	Call	Bond Future	3,187.0200	3.1870	3,105.7200	3.1057	(2.551)	0	0	0
2017/07/31	2032	01/02/2018	9.57	Put	Bond Future	2,565.4200	2.5654	2,595.8200	2.5958	1.185	0	0	0
2017/07/31	2032	01/02/2018	9.56	Put	Bond Future	2,597.9000	2.5979	2,628.7300	2.6287	1.187	0	0	0
2017/07/31	2032	01/02/2018	9.55	Call	Bond Future	3,109.7400	3.1097	3,029.3100	3.0293	(2.586)	0	0	0
2017/07/31	2032	03/05/2018	9.71	Put	Bond Future	2,990.0300	2.9900	3,024.8300	3.0248	1.164	0	0	0
2017/07/31	2032	03/05/2018	9.70	Call	Bond Future	4,125.2600	4.1253	4,048.5300	4.0485	(1.860)	0	0	0
2017/07/31	2032	03/05/2018			Bond Future	9.5424	91.0055	9.5582	90.8936	0.166	0.0000	0.0000	0
2017/07/31	2032	03/05/2018	9.71	Call	Bond Future	4,164.6800	4.1647	4,087.6100	4.0876	(1.851)	0	0	0

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2017/07/31	2032	03/05/2018	9.70	Put	Bond Future	3,020.0700	3.0201	3,055.2100	3.0552	1.164	0	0	0
2017/07/31	2032	03/05/2018	9.72	Call	Bond Future	4,203.9500	4.2039	4,126.8600	4.1269	(1.834)	0	0	0
2017/07/31	2032	03/05/2018	9.72	Put	Bond Future	2,959.9100	2.9599	2,994.6900	2.9947	1.175	0	0	0
2017/07/31	2033	03/08/2017	113.14	Put	Bond Future	9,100.4700	9.1005	9,104.3000	9.1043	0.042	0	0	0
2017/07/31	2033	03/08/2017			Bond Future	104.0395	104.0395	104.0357	104.0357	(0.004)	0.0000	0.0000	6,133
2017/07/31	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2033	03/08/2017	113.13	Put	Bond Future	9,090.4700	9.0905	9,094.3000	9.0943	0.042	0	0	0
2017/07/31	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2033	03/08/2017	113.12	Put	Bond Future	9,080.4700	9.0805	9,084.3000	9.0843	0.042	0	0	0
2017/07/31	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2033	02/11/2017	110.07	Put	Bond Future	5,145.7900	5.1458	5,150.4400	5.1504	0.090	0	0	0
2017/07/31	2033	02/11/2017			Bond Future	104.9242	104.9242	104.9196	104.9196	(0.004)	0.0000	0.0000	401
2017/07/31	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2033	02/11/2017	110.09	Put	Bond Future	5,165.7900	5.1658	5,170.4400	5.1704	0.090	0	0	0
2017/07/31	2033	02/11/2017	110.08	Put	Bond Future	5,155.7900	5.1558	5,160.4400	5.1604	0.090	0	0	0
2017/07/31	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2033	01/02/2018			Bond Future	106.9185	106.9185	106.9122	106.9122	(0.006)	0.0000	0.0000	0
2017/07/31	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2033	01/02/2018	109.64	Put	Bond Future	2,721.4700	2.7215	2,727.7700	2.7278	0.231	0	0	0
2017/07/31	2033	01/02/2018	109.66	Put	Bond Future	2,741.4700	2.7415	2,747.7700	2.7478	0.230	0	0	0
2017/07/31	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2033	01/02/2018	109.65	Put	Bond Future	2,731.4700	2.7315	2,737.7700	2.7378	0.231	0	0	0
2017/07/31	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2033	03/05/2018			Bond Future	107.8852	107.8852	107.8801	107.8801	(0.005)	0.0000	0.0000	0
2017/07/31	2033	03/05/2018	107.70	Call	Bond Future	185.1600	0.1852	180.1400	0.1801	(2.711)	0	0	0
2017/07/31	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2033	03/05/2018	107.71	Call	Bond Future	175.1600	0.1752	170.1400	0.1701	(2.866)	0	0	0
2017/07/31	2033	03/05/2018	107.69	Call	Bond Future	195.1600	0.1952	190.1400	0.1901	(2.572)	0	0	0
2017/07/31	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2037	03/08/2017	9.57	Call	Bond Future	230.2000	0.2302	71.6900	0.0717	(68.858)	0	0	0
2017/07/31	2037	03/08/2017	9.56	Put	Bond Future	1,208.8900	1.2089	1,254.9500	1.2550	3.810	0	0	0
2017/07/31	2037	03/08/2017			Bond Future	9.6840	89.8919	9.7084	89.6974	0.252	0.0000	0.0000	32,581
2017/07/31	2037	03/08/2017	9.57	Put	Bond Future	1,148.2900	1.1483	1,184.2700	1.1843	3.133	0	0	0
2017/07/31	2037	03/08/2017	9.58	Call	Bond Future	252.2700	0.2523	83.6300	0.0836	(66.849)	0	0	0
2017/07/31	2037	03/08/2017	9.58	Put	Bond Future	1,089.2600	1.0893	1,115.1100	1.1151	2.373	0	0	0
2017/07/31	2037	03/08/2017	9.56	Call	Bond Future	209.5900	0.2096	61.1600	0.0612	(70.819)	0	0	0
2017/07/31	2037	02/11/2017	9.67	Put	Bond Future	2,684.0000	2.6840	2,756.0100	2.7560	2.683	0	0	0
2017/07/31	2037	02/11/2017			Bond Future	9.7435	91.5471	9.7687	91.3488	0.258	0.0000	0.0000	48,948
2017/07/31	2037	02/11/2017	9.66	Call	Bond Future	2,064.0700	2.0641	1,938.9100	1.9389	(6.064)	0	0	0
2017/07/31	2037	02/11/2017	9.66	Put	Bond Future	2,727.3100	2.7273	2,800.4400	2.8004	2.681	0	0	0
2017/07/31	2037	02/11/2017	9.67	Call	Bond Future	2,100.5600	2.1006	1,974.2800	1.9743	(6.012)	0	0	0
2017/07/31	2037	02/11/2017	9.65	Call	Bond Future	2,027.9400	2.0279	1,903.7200	1.9037	(6.125)	0	0	0
2017/07/31	2037	02/11/2017	9.65	Put	Bond Future	2,771.1000	2.7711	2,845.1700	2.8452	2.673	0	0	0
2017/07/31	2037	01/02/2018	9.82	Put	Bond Future	3,209.8600	3.2099	3,286.5800	3.2866	2.390	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
2017/07/31	2037	01/02/2018			Bond Future	9.8048	88.9925	9.8309	88.7891	0.267	0.0000	0.0000	160
2017/07/31	2037	01/02/2018	9.82	Call	Bond Future	3,328.4000	3.3284	3,201.6800	3.2017	(3.807)	0	0	0
2017/07/31	2037	01/02/2018	9.81	Put	Bond Future	3,247.6300	3.2476	3,325.1400	3.3251	2.387	0	0	0
2017/07/31	2037	01/02/2018	9.83	Call	Bond Future	3,368.7300	3.3687	3,241.2300	3.2412	(3.785)	0	0	0
2017/07/31	2037	01/02/2018	9.83	Put	Bond Future	3,172.4400	3.1724	3,248.3800	3.2484	2.394	0	0	0
2017/07/31	2037	01/02/2018	9.81	Call	Bond Future	3,288.3100	3.2883	3,162.3800	3.1624	(3.830)	0	0	0
2017/07/31	2037	03/05/2018	9.99	Call	Bond Future	4,523.7900	4.5238	4,394.4400	4.3944	(2.859)	0	0	0
2017/07/31	2037	03/05/2018	9.97	Put	Bond Future	3,667.2400	3.6672	3,744.4400	3.7444	2.105	0	0	0
2017/07/31	2037	03/05/2018			Bond Future	9.8689	90.6640	9.8956	90.4586	0.271	0.0000	0.0000	0
2017/07/31	2037	03/05/2018	9.99	Put	Bond Future	3,598.6800	3.5987	3,674.6600	3.6747	2.111	0	0	0
2017/07/31	2037	03/05/2018	9.97	Call	Bond Future	4,440.6200	4.4406	4,312.4900	4.3125	(2.885)	0	0	0
2017/07/31	2037	03/05/2018	9.98	Put	Bond Future	3,632.8200	3.6328	3,709.4100	3.7094	2.108	0	0	0
2017/07/31	2037	03/05/2018	9.98	Call	Bond Future	4,482.1200	4.4821	4,353.3800	4.3534	(2.872)	0	0	0
2017/07/31	2038	03/08/2017	141.17	Put	Bond Future	13,309.5100	13.3095	13,314.4900	13.3145	0.037	0	0	0
2017/07/31	2038	03/08/2017			Bond Future	127.8605	127.8605	127.8555	127.8555	(0.004)	0.0000	0.0000	21,645
2017/07/31	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2038	03/08/2017	141.16	Put	Bond Future	13,299.5100	13.2995	13,304.4900	13.3045	0.037	0	0	0
2017/07/31	2038	03/08/2017	141.18	Put	Bond Future	13,319.5100	13.3195	13,324.4900	13.3245	0.037	0	0	0
2017/07/31	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2038	02/11/2017			Bond Future	130.2653	130.2653	130.2593	130.2593	(0.005)	0.0000	0.0000	5,503
2017/07/31	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2038	02/11/2017	136.82	Put	Bond Future	6,554.6800	6.5547	6,560.7200	6.5607	0.092	0	0	0
2017/07/31	2038	02/11/2017	136.80	Put	Bond Future	6,534.6800	6.5347	6,540.7200	6.5407	0.092	0	0	0
2017/07/31	2038	02/11/2017	136.81	Put	Bond Future	6,544.6800	6.5447	6,550.7200	6.5507	0.092	0	0	0
2017/07/31	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2038	01/02/2018	136.95	Put	Bond Future	5,729.6300	5.7296	5,737.7800	5.7378	0.142	0	0	0
2017/07/31	2038	01/02/2018			Bond Future	131.2204	131.2204	131.2122	131.2122	(0.006)	0.0000	0.0000	0
2017/07/31	2038	01/02/2018	136.94	Put	Bond Future	5,719.6300	5.7196	5,727.7800	5.7278	0.142	0	0	0
2017/07/31	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2038	01/02/2018	136.93	Put	Bond Future	5,709.6300	5.7096	5,717.7800	5.7178	0.143	0	0	0
2017/07/31	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2038	03/05/2018	132.27	Call	Bond Future	1,484.8900	1.4849	1,478.4400	1.4784	(0.434)	0	0	0
2017/07/31	2038	03/05/2018			Bond Future	133.7549	133.7549	133.7484	133.7484	(0.005)	0.0000	0.0000	0
2017/07/31	2038	03/05/2018	132.28	Call	Bond Future	1,474.8900	1.4749	1,468.4400	1.4684	(0.437)	0	0	0
2017/07/31	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2038	03/05/2018	132.29	Call	Bond Future	1,464.8900	1.4649	1,458.4400	1.4584	(0.440)	0	0	0
2017/07/31	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2040	03/08/2017	9.62	Put	Bond Future	2,081.7800	2.0818	2,179.5900	2.1796	4.698	0	0	0
2017/07/31	2040	03/08/2017	9.61	Call	Bond Future	67.2100	0.0672	8.8500	0.0089	(86.832)	0	0	0
2017/07/31	2040	03/08/2017			Bond Future	9.8542	92.5200	9.8736	92.3575	0.196	0.0000	0.0000	13,678
2017/07/31	2040	03/08/2017	9.62	Call	Bond Future	75.6200	0.0756	10.9000	0.0109	(85.586)	0	0	0
2017/07/31	2040	03/08/2017	9.61	Put	Bond Future	2,160.5900	2.1606	2,264.7600	2.2648	4.821	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
2017/07/31	2040	03/08/2017	9.63	Call	Bond Future	84.8700	0.0849	13.3600	0.0134	(84.258)	0	0	0
2017/07/31	2040	03/08/2017	9.63	Put	Bond Future	2,003.9300	2.0039	2,094.9500	2.0950	4.542	0	0	0
2017/07/31	2040	02/11/2017	9.67	Put	Bond Future	3,752.7800	3.7528	3,823.2300	3.8232	1.877	0	0	0
2017/07/31	2040	02/11/2017			Bond Future	9.9169	94.2237	9.9368	94.0579	0.201	0.0000	0.0000	581
2017/07/31	2040	02/11/2017	9.66	Call	Bond Future	1,629.5500	1.6296	1,535.2100	1.5352	(5.789)	0	0	0
2017/07/31	2040	02/11/2017	9.66	Put	Bond Future	3,807.3200	3.8073	3,878.7600	3.8788	1.876	0	0	0
2017/07/31	2040	02/11/2017	9.67	Call	Bond Future	1,661.3500	1.6613	1,566.0200	1.5660	(5.738)	0	0	0
2017/07/31	2040	02/11/2017	9.65	Call	Bond Future	1,597.9400	1.5979	1,504.6100	1.5046	(5.841)	0	0	0
2017/07/31	2040	02/11/2017	9.65	Put	Bond Future	3,862.1800	3.8622	3,934.6300	3.9346	1.876	0	0	0
2017/07/31	2040	01/02/2018	9.89	Call	Bond Future	3,204.1200	3.2041	3,050.8700	3.0509	(4.783)	0	0	0
2017/07/31	2040	01/02/2018			Bond Future	9.9814	91.4685	10.0022	91.2981	0.208	0.0000	0.0000	0
2017/07/31	2040	01/02/2018	9.87	Call	Bond Future	3,125.4800	3.1255	2,975.1800	2.9752	(4.809)	0	0	0
2017/07/31	2040	01/02/2018	9.87	Put	Bond Future	4,048.3300	4.0483	4,068.4600	4.0685	0.497	0	0	0
2017/07/31	2040	01/02/2018	9.88	Put	Bond Future	4,004.0800	4.0041	4,022.7400	4.0227	0.466	0	0	0
2017/07/31	2040	01/02/2018	9.89	Put	Bond Future	3,960.2200	3.9602	3,977.4000	3.9774	0.434	0	0	0
2017/07/31	2040	01/02/2018	9.88	Call	Bond Future	3,164.6700	3.1647	3,012.9000	3.0129	(4.796)	0	0	0
2017/07/31	2040	03/05/2018	10.08	Put	Bond Future	4,217.6800	4.2177	4,282.4700	4.2825	1.536	0	0	0
2017/07/31	2040	03/05/2018			Bond Future	10.0488	93.1864	10.0700	93.0149	0.211	0.0000	0.0000	0
2017/07/31	2040	03/05/2018	10.07	Call	Bond Future	4,428.4300	4.4284	4,322.1500	4.3221	(2.400)	0	0	0
2017/07/31	2040	03/05/2018	10.07	Put	Bond Future	4,256.7700	4.2568	4,322.0700	4.3221	1.534	0	0	0
2017/07/31	2040	03/05/2018	10.08	Call	Bond Future	4,470.1700	4.4702	4,363.3800	4.3634	(2.389)	0	0	0
2017/07/31	2040	03/05/2018	10.06	Call	Bond Future	4,386.5400	4.3865	4,280.7800	4.2808	(2.411)	0	0	0
2017/07/31	2040	03/05/2018	10.06	Put	Bond Future	4,295.8200	4.2958	4,361.6400	4.3616	1.532	0	0	0
2017/07/31	2044	03/08/2017	9.64	Call	Bond Future	77.9100	0.0779	10.6000	0.0106	(86.395)	0	0	0
2017/07/31	2044	03/08/2017			Bond Future	9.8741	89.6888	9.8935	89.5244	0.196	0.0000	0.0000	20,324
2017/07/31	2044	03/08/2017	9.62	Call	Bond Future	61.4800	0.0615	6.9100	0.0069	(88.761)	0	0	0
2017/07/31	2044	03/08/2017	9.62	Put	Bond Future	2,266.4700	2.2665	2,376.2700	2.3763	4.845	0	0	0
2017/07/31	2044	03/08/2017	9.64	Put	Bond Future	2,106.0000	2.1060	2,203.0600	2.2031	4.609	0	0	0
2017/07/31	2044	03/08/2017	9.63	Call	Bond Future	69.3000	0.0693	8.5800	0.0086	(87.619)	0	0	0
2017/07/31	2044	03/08/2017	9.63	Put	Bond Future	2,185.7700	2.1858	2,289.4200	2.2894	4.742	0	0	0
2017/07/31	2044	02/11/2017	9.68	Call	Bond Future	1,670.1400	1.6701	1,572.0700	1.5721	(5.872)	0	0	0
2017/07/31	2044	02/11/2017			Bond Future	9.9347	91.3402	9.9547	91.1726	0.201	0.0000	0.0000	18,488
2017/07/31	2044	02/11/2017	9.66	Call	Bond Future	1,606.5200	1.6065	1,510.4900	1.5105	(5.978)	0	0	0
2017/07/31	2044	02/11/2017	9.66	Put	Bond Future	3,967.4200	3.9674	4,038.9800	4.0390	1.804	0	0	0
2017/07/31	2044	02/11/2017	9.68	Put	Bond Future	3,855.5600	3.8556	3,925.0800	3.9251	1.803	0	0	0
2017/07/31	2044	02/11/2017	9.67	Call	Bond Future	1,638.0400	1.6380	1,541.0000	1.5410	(5.924)	0	0	0
2017/07/31	2044	02/11/2017	9.67	Put	Bond Future	3,911.1300	3.9111	3,981.6800	3.9817	1.804	0	0	0
2017/07/31	2044	01/02/2018	9.90	Put	Bond Future	4,051.1300	4.0511	4,065.4900	4.0655	0.354	0	0	0
2017/07/31	2044	01/02/2018	9.89	Call	Bond Future	3,199.3300	3.1993	3,042.9200	3.0429	(4.889)	0	0	0
2017/07/31	2044	01/02/2018			Bond Future	9.9970	88.6567	10.0178	88.4845	0.208	0.0000	0.0000	0
2017/07/31	2044	01/02/2018	9.90	Call	Bond Future	3,238.9700	3.2390	3,081.1000	3.0811	(4.874)	0	0	0
2017/07/31	2044	01/02/2018	9.89	Put	Bond Future	4,095.9300	4.0959	4,111.7500	4.1118	0.386	0	0	0
2017/07/31	2044	01/02/2018	9.91	Call	Bond Future	3,279.1000	3.2791	3,119.5300	3.1195	(4.866)	0	0	0
2017/07/31	2044	01/02/2018	9.91	Put	Bond Future	4,006.9700	4.0070	4,019.6300	4.0196	0.316	0	0	0
2017/07/31	2044	03/05/2018	10.10	Call	Bond Future	4,577.0200	4.5770	4,465.8400	4.4658	(2.429)	0	0	0
2017/07/31	2044	03/05/2018	10.09	Put	Bond Future	4,304.8900	4.3049	4,367.7300	4.3677	1.460	0	0	0
2017/07/31	2044	03/05/2018			Bond Future	10.0620	90.3218	10.0831	90.1483	0.210	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
2017/07/31	2044	03/05/2018	10.11	Call	Bond Future	4,619.6400	4.6196	4,507.9500	4.5080	(2.418)	0	0	0
2017/07/31	2044	03/05/2018	10.11	Put	Bond Future	4,226.7600	4.2268	4,288.5700	4.2886	1.462	0	0	0
2017/07/31	2044	03/05/2018	10.10	Put	Bond Future	4,265.6800	4.2657	4,328.0000	4.3280	1.461	0	0	0
2017/07/31	2044	03/05/2018	10.09	Call	Bond Future	4,534.5700	4.5346	4,423.9100	4.4239	(2.440)	0	0	0
2017/07/31	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2046	03/08/2017	141.17	Put	Bond Future	16,135.8600	16.1359	16,140.4000	16.1404	0.028	0	0	0
2017/07/31	2046	03/08/2017			Bond Future	125.0341	125.0341	125.0296	125.0296	(0.004)	0.0000	0.0000	15,798
2017/07/31	2046	03/08/2017	141.19	Put	Bond Future	16,155.8600	16.1559	16,160.4000	16.1604	0.028	0	0	0
2017/07/31	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2046	03/08/2017	141.18	Put	Bond Future	16,145.8600	16.1459	16,150.4000	16.1504	0.028	0	0	0
2017/07/31	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2046	02/11/2017	136.30	Put	Bond Future	10,496.9900	10.4970	10,502.5700	10.5026	0.053	0	0	0
2017/07/31	2046	02/11/2017			Bond Future	125.8030	125.8030	125.7974	125.7974	(0.004)	0.0000	0.0000	10,185
2017/07/31	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2046	02/11/2017	136.32	Put	Bond Future	10,516.9900	10.5170	10,522.5700	10.5226	0.053	0	0	0
2017/07/31	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2046	02/11/2017	136.31	Put	Bond Future	10,506.9900	10.5070	10,512.5700	10.5126	0.053	0	0	0
2017/07/31	2046	01/02/2018	132.92	Put	Bond Future	4,725.6600	4.7257	4,733.3200	4.7333	0.162	0	0	0
2017/07/31	2046	01/02/2018			Bond Future	128.1943	128.1943	128.1867	128.1867	(0.006)	0.0000	0.0000	0
2017/07/31	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2046	01/02/2018	132.91	Put	Bond Future	4,715.6600	4.7157	4,723.3200	4.7233	0.162	0	0	0
2017/07/31	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2046	01/02/2018	132.90	Put	Bond Future	4,705.6600	4.7057	4,713.3200	4.7133	0.163	0	0	0
2017/07/31	2046	03/05/2018	127.95	Call	Bond Future	1,105.0600	1.1051	1,099.0400	1.0990	(0.545)	0	0	0
2017/07/31	2046	03/05/2018			Bond Future	129.0551	129.0551	129.0490	129.0490	(0.005)	0.0000	0.0000	0
2017/07/31	2046	03/05/2018	127.93	Call	Bond Future	1,125.0600	1.1251	1,119.0400	1.1190	(0.535)	0	0	0
2017/07/31	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2046	03/05/2018	127.94	Call	Bond Future	1,115.0600	1.1151	1,109.0400	1.1090	(0.540)	0	0	0
2017/07/31	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2050	03/08/2017	149.22	Put	Bond Future	18,737.0200	18.7370	18,742.0000	18.7420	0.027	0	0	0
2017/07/31	2050	03/08/2017			Bond Future	130.4830	130.4830	130.4780	130.4780	(0.004)	0.0000	0.0000	22,989
2017/07/31	2050	03/08/2017	149.24	Put	Bond Future	18,757.0200	18.7570	18,762.0000	18.7620	0.027	0	0	0
2017/07/31	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2050	03/08/2017	149.23	Put	Bond Future	18,747.0200	18.7470	18,752.0000	18.7520	0.027	0	0	0
2017/07/31	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2050	02/11/2017	144.66	Put	Bond Future	11,722.9900	11.7230	11,728.8700	11.7289	0.050	0	0	0
2017/07/31	2050	02/11/2017	144.67	Put	Bond Future	11,732.9900	11.7330	11,738.8700	11.7389	0.050	0	0	0
2017/07/31	2050	02/11/2017			Bond Future	132.9370	132.9370	132.9311	132.9311	(0.004)	0.0000	0.0000	6,183
2017/07/31	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2050	02/11/2017	144.65	Put	Bond Future	11,712.9900	11.7130	11,718.8700	11.7189	0.050	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
2017/07/31	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2050	01/02/2018	140.23	Put	Bond Future	6,457.6900	6.4577	6,465.4100	6.4654	0.120	0	0	0
2017/07/31	2050	01/02/2018			Bond Future	133.7723	133.7723	133.7646	133.7646	(0.006)	0.0000	0.0000	0
2017/07/31	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2050	01/02/2018	140.25	Put	Bond Future	6,477.6900	6.4777	6,485.4100	6.4854	0.119	0	0	0
2017/07/31	2050	01/02/2018	140.24	Put	Bond Future	6,467.6900	6.4677	6,475.4100	6.4754	0.119	0	0	0
2017/07/31	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2050	03/05/2018	135.61	Call	Bond Future	746.3000	0.7463	740.1200	0.7401	(0.828)	0	0	0
2017/07/31	2050	03/05/2018			Bond Future	136.3563	136.3563	136.3501	136.3501	(0.005)	0.0000	0.0000	0
2017/07/31	2050	03/05/2018	135.62	Call	Bond Future	736.3000	0.7363	730.1200	0.7301	(0.839)	0	0	0
2017/07/31	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	2050	03/05/2018	135.63	Call	Bond Future	726.3000	0.7263	720.1200	0.7201	(0.851)	0	0	0
2017/07/31	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	AL37	03/08/2017			Index Future	547.2340	547.2340	546.8210	546.8210	(0.075)	0.0000	0.0000	0
2017/07/31	AL37	02/11/2017			Index Future	557.3110	557.3110	556.8870	556.8870	(0.076)	0.0000	0.0000	0
2017/07/31	AL37	01/02/2018			Index Future	567.6640	567.6640	567.2240	567.2240	(0.078)	0.0000	0.0000	0
2017/07/31	AL37	03/05/2018			Index Future	578.3300	578.3300	577.8940	577.8940	(0.075)	0.0000	0.0000	0
2017/07/31	AL7T	03/08/2017			Index Future	629.8060	629.8060	628.7340	628.7340	(0.170)	0.0000	0.0000	0
2017/07/31	AL7T	02/11/2017			Index Future	641.4040	641.4040	640.3080	640.3080	(0.171)	0.0000	0.0000	0
2017/07/31	AL7T	01/02/2018			Index Future	653.3190	653.3190	652.1940	652.1940	(0.172)	0.0000	0.0000	0
2017/07/31	AL7T	03/05/2018			Index Future	665.5940	665.5940	664.4620	664.4620	(0.170)	0.0000	0.0000	0
2017/07/31	ALBI	03/08/2017			Index Future	564.2480	564.2480	563.4430	563.4430	(0.143)	0.0000	0.0000	88
2017/07/31	ALBI	02/11/2017			Index Future	574.6380	574.6380	573.8150	573.8150	(0.143)	0.0000	0.0000	594
2017/07/31	ALBI	01/02/2018			Index Future	585.3130	585.3130	584.4660	584.4660	(0.145)	0.0000	0.0000	0
2017/07/31	ALBI	03/05/2018			Index Future	596.3100	596.3100	595.4600	595.4600	(0.143)	0.0000	0.0000	0
2017/07/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	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
2017/07/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	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
2017/07/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/31	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	EL28	03/08/2017	135.16	Put	Bond Future	8,129.9500	8.1300	8,132.2800	8.1323	0.029	0	0	0
2017/07/31	EL28	03/08/2017			Bond Future	127.0300	127.0300	127.0277	127.0277	(0.002)	0.0000	0.0000	0
2017/07/31	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	EL28	03/08/2017	135.18	Put	Bond Future	8,149.9500	8.1500	8,152.2800	8.1523	0.029	0	0	0
2017/07/31	EL28	03/08/2017	135.17	Put	Bond Future	8,139.9500	8.1400	8,142.2800	8.1423	0.029	0	0	0
2017/07/31	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	EL28	02/11/2017			Bond Future	127.6753	127.6753	127.6721	127.6721	(0.003)	0.0000	0.0000	0
2017/07/31	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	EL28	02/11/2017	133.87	Put	Bond Future	6,194.6500	6.1947	6,197.8900	6.1979	0.052	0	0	0
2017/07/31	EL28	02/11/2017	133.89	Put	Bond Future	6,214.6500	6.2147	6,217.8900	6.2179	0.052	0	0	0
2017/07/31	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	EL28	02/11/2017	133.88	Put	Bond Future	6,204.6500	6.2047	6,207.8900	6.2079	0.052	0	0	0
2017/07/31	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	EL28	01/02/2018			Bond Future	130.1021	130.1021	130.0968	130.0968	(0.004)	0.0000	0.0000	0
2017/07/31	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	EL28	01/02/2018	132.29	Put	Bond Future	2,187.9300	2.1879	2,193.2100	2.1932	0.241	0	0	0
2017/07/31	EL28	01/02/2018	132.31	Put	Bond Future	2,207.9300	2.2079	2,213.2100	2.2132	0.239	0	0	0
2017/07/31	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	EL28	01/02/2018	132.30	Put	Bond Future	2,197.9300	2.1979	2,203.2100	2.2032	0.240	0	0	0
2017/07/31	EL28	03/05/2018	133.20	Put	Bond Future	584.8400	0.5848	588.4900	0.5885	0.624	0	0	0
2017/07/31	EL28	03/05/2018			Bond Future	132.6152	132.6152	132.6115	132.6115	(0.003)	0.0000	0.0000	0
2017/07/31	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	EL28	03/05/2018	133.19	Put	Bond Future	574.8400	0.5748	578.4900	0.5785	0.635	0	0	0
2017/07/31	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	EL28	03/05/2018	133.18	Put	Bond Future	564.8400	0.5648	568.4900	0.5685	0.646	0	0	0
2017/07/31	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	ES33	03/08/2017			Bond Future	10.7817	78.1320	10.8057	77.9857	0.222	0.0000	0.0000	2,000
2017/07/31	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/31	ES33	03/08/2017	10.53	Put	Bond Future	1,564.9600	1.5650	1,711.2900	1.7113	9.350	0	0	0
2017/07/31	ES33	03/08/2017	10.55	Put	Bond Future	1,438.8600	1.4389	1,585.1900	1.5852	10.170	0	0	0
2017/07/31	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	ES33	03/08/2017	10.54	Put	Bond Future	1,501.8700	1.5019	1,648.2000	1.6482	9.743	0	0	0
2017/07/31	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	ES33	02/11/2017	10.66	Put	Bond Future	1,366.9800	1.3670	1,516.2200	1.5162	10.917	0	0	0
2017/07/31	ES33	02/11/2017			Bond Future	10.8838	75.7805	10.9087	75.6313	0.228	0.0000	0.0000	7,754
2017/07/31	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	ES33	02/11/2017	10.68	Put	Bond Future	1,243.3400	1.2433	1,392.5800	1.3926	12.003	0	0	0
2017/07/31	ES33	02/11/2017	10.67	Put	Bond Future	1,305.1200	1.3051	1,454.3600	1.4544	11.435	0	0	0
2017/07/31	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	99.3900	0.0994	100.000	0	0	0
2017/07/31	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	ES33	01/02/2018			Bond Future	10.9909	77.1881	11.0168	77.0349	0.236	0.0000	0.0000	0
2017/07/31	ES33	01/02/2018	11.00	Call	Bond Future	53.8400	0.0538	0.0000	0.0000	(100.000)	0	0	0
2017/07/31	ES33	01/02/2018	10.99	Put	Bond Future	5.3900	0.0054	158.6200	0.1586	2842.857	0	0	0
2017/07/31	ES33	01/02/2018	11.01	Call	Bond Future	112.9900	0.1130	0.0000	0.0000	(100.000)	0	0	0
2017/07/31	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	40.2400	0.0402	100.000	0	0	0
2017/07/31	ES33	03/05/2018	11.22	Call	Bond Future	718.0900	0.7181	563.5800	0.5636	(21.517)	0	0	0
2017/07/31	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	ES33	03/05/2018			Bond Future	11.0960	74.8461	11.1225	74.6916	0.239	0.0000	0.0000	0
2017/07/31	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	ES33	03/05/2018	11.20	Call	Bond Future	603.0200	0.6030	448.5100	0.4485	(25.623)	0	0	0
2017/07/31	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	ES33	03/05/2018	11.21	Call	Bond Future	660.5900	0.6606	506.0800	0.5061	(23.390)	0	0	0
2017/07/31	ES42	03/08/2017			Bond Future	11.0669	80.8354	11.0858	80.7064	0.171	0.0000	0.0000	7,957
2017/07/31	ES42	02/11/2017			Bond Future	11.1705	78.0628	11.1901	77.9311	0.176	0.0000	0.0000	4,010
2017/07/31	ES42	01/02/2018			Bond Future	11.2756	79.5126	11.2961	79.3772	0.182	0.0000	0.0000	0
2017/07/31	ES42	03/05/2018			Bond Future	11.3839	76.7448	11.4049	76.6085	0.184	0.0000	0.0000	0
2017/07/31	GOVI	03/08/2017	561.09	Call	GOVI	20,640.0000	2.0640	12,300.0000	1.2300	(40.407)	0	0	0
2017/07/31	GOVI	03/08/2017			GOVI	563.1540	563.1540	562.3200	562.3200	(0.148)	0.0000	0.0000	34
2017/07/31	GOVI	03/08/2017	561.10	Call	GOVI	20,540.0000	2.0540	12,200.0000	1.2200	(40.604)	0	0	0
2017/07/31	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	GOVI	03/08/2017	561.11	Call	GOVI	20,440.0000	2.0440	12,100.0000	1.2100	(40.802)	0	0	0
2017/07/31	GOVI	02/11/2017	572.45	Call	GOVI	10,740.0000	1.0740	2,210.0000	0.2210	(79.423)	0	0	0
2017/07/31	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	GOVI	02/11/2017			GOVI	573.5240	573.5240	572.6710	572.6710	(0.149)	0.0000	0.0000	493
2017/07/31	GOVI	02/11/2017	572.46	Call	GOVI	10,640.0000	1.0640	2,110.0000	0.2110	(80.169)	0	0	0
2017/07/31	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	GOVI	02/11/2017	572.44	Call	GOVI	10,840.0000	1.0840	2,310.0000	0.2310	(78.690)	0	0	0
2017/07/31	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	GOVI	01/02/2018			GOVI	584.1780	584.1780	583.3010	583.3010	(0.150)	0.0000	0.0000	0
2017/07/31	GOVI	01/02/2018	581.03	Call	GOVI	31,480.0000	3.1480	22,710.0000	2.2710	(27.859)	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
2017/07/31	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	GOVI	01/02/2018	581.04	Call	GOVI	31,380.0000	3.1380	22,610.0000	2.2610	(27.948)	0	0	0
2017/07/31	GOVI	01/02/2018	581.02	Call	GOVI	31,580.0000	3.1580	22,810.0000	2.2810	(27.771)	0	0	0
2017/07/31	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	GOVI	03/05/2018	590.27	Call	GOVI	48,840.0000	4.8840	40,040.0000	4.0040	(18.018)	0	0	0
2017/07/31	GOVI	03/05/2018	590.29	Call	GOVI	48,640.0000	4.8640	39,840.0000	3.9840	(18.092)	0	0	0
2017/07/31	GOVI	03/05/2018			GOVI	595.1540	595.1540	594.2740	594.2740	(0.148)	0.0000	0.0000	0
2017/07/31	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	GOVI	03/05/2018	590.28	Call	GOVI	48,740.0000	4.8740	39,940.0000	3.9940	(18.055)	0	0	0
2017/07/31	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/31	IGOV	03/08/2017			Index Future	246.5510	246.5510	246.4870	246.4870	(0.026)	0.0000	0.0000	760
2017/07/31	IGOV	02/11/2017			Index Future	251.1880	251.1880	251.1190	251.1190	(0.027)	0.0000	0.0000	864
2017/07/31	IGOV	01/02/2018			Index Future	255.9630	255.9630	255.8890	255.8890	(0.029)	0.0000	0.0000	0
2017/07/31	IGOV	03/05/2018			Index Future	260.9070	260.9070	260.8360	260.8360	(0.027)	0.0000	0.0000	0
2017/07/31	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/31	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/31	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/07/31	IS01	21/12/2017			Interest Rate Swap	99.7518	99.7518	99.7556	99.7556	0.004	0.0000	0.0000	0
2017/07/31	IS01	15/03/2018			Interest Rate Swap	99.6255	99.6255	99.6317	99.6317	0.006	0.0000	0.0000	0
2017/07/31	IS01	21/06/2018			Interest Rate Swap	99.6835	99.6835	99.6973	99.6973	0.014	0.0000	0.0000	0
2017/07/31	IS01	20/09/2018			Interest Rate Swap	99.7765	99.7765	99.8010	99.8010	0.025	0.0000	0.0000	0
2017/07/31	IS02	18/12/2017			Interest Rate Swap	99.7837	99.7837	99.7876	99.7876	0.004	0.0000	0.0000	0
2017/07/31	IS02	16/03/2018			Interest Rate Swap	98.9024	98.9024	98.9089	98.9089	0.007	0.0000	0.0000	0
2017/07/31	IS02	15/06/2018			Interest Rate Swap	98.3776	98.3776	98.3910	98.3910	0.014	0.0000	0.0000	0
2017/07/31	IS02	21/09/2018			Interest Rate Swap	98.2419	98.2419	98.2666	98.2666	0.025	0.0000	0.0000	0
2017/07/31	IS02	21/12/2018			Interest Rate Swap	98.5300	98.5300	98.5700	98.5700	0.041	0.0000	0.0000	0
2017/07/31	IS02	15/03/2019			Interest Rate Swap	98.8516	98.8516	98.8916	98.8916	0.040	0.0000	0.0000	0
2017/07/31	IS02	21/06/2019			Interest Rate Swap	99.1646	99.1646	99.2148	99.2148	0.051	0.0000	0.0000	0
2017/07/31	IS02	20/09/2019			Interest Rate Swap	99.5049	99.5049	99.5645	99.5645	0.060	0.0000	0.0000	0
2017/07/31	IS05	17/12/2020			Interest Rate Swap	95.4764	95.4764	95.5891	95.5891	0.118	0.0000	0.0000	0
2017/07/31	IS05	16/03/2021			Interest Rate Swap	94.6765	94.6765	94.7993	94.7993	0.130	0.0000	0.0000	0
2017/07/31	IS05	15/06/2021			Interest Rate Swap	93.8500	93.8500	93.9849	93.9849	0.144	0.0000	0.0000	0
2017/07/31	IS05	21/09/2021			Interest Rate Swap	93.9938	93.9938	94.1455	94.1455	0.161	0.0000	0.0000	0
2017/07/31	IS05	21/12/2021			Interest Rate Swap	96.1540	96.1540	96.3235	96.3235	0.176	0.0000	0.0000	51
2017/07/31	IS05	15/03/2022			Interest Rate Swap	96.2516	96.2516	96.4390	96.4390	0.195	0.0000	0.0000	0
2017/07/31	IS05	21/06/2022			Interest Rate Swap	97.4198	97.4198	97.6257	97.6257	0.211	0.0000	0.0000	0
2017/07/31	IS05	20/09/2022			Interest Rate Swap	99.6131	99.6131	99.8300	99.8300	0.218	0.0000	0.0000	0
2017/07/31	IS10	17/12/2025			Interest Rate Swap	94.3680	94.3680	94.6435	94.6435	0.292	0.0000	0.0000	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
2017/07/31	IS10	16/03/2026			Interest Rate Swap	91.3731		91.3731	91.6653	91.6653	0.320	0.0000	0.0000	0
2017/07/31	IS10	15/06/2026			Interest Rate Swap	90.1276		90.1276	90.4361	90.4361	0.342	0.0000	0.0000	0
2017/07/31	IS10	21/09/2026			Interest Rate Swap	92.3060		92.3060	92.6276	92.6276	0.348	0.0000	0.0000	0
2017/07/31	IS10	21/12/2026			Interest Rate Swap	96.1087		96.1087	96.4417	96.4417	0.346	0.0000	0.0000	0
2017/07/31	IS10	15/03/2027			Interest Rate Swap	94.6779		94.6779	95.0305	95.0305	0.372	0.0000	0.0000	0
2017/07/31	IS10	21/06/2027			Interest Rate Swap	96.7626		96.7626	97.1297	97.1297	0.379	0.0000	0.0000	0
2017/07/31	IS10	20/09/2027			Interest Rate Swap	100.4992		100.4992	100.8713	100.8713	0.370	0.0000	0.0000	0
2017/07/31	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/31	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/31	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/31	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/31	JBAF	16/08/2017			Jibar Tradeable Future	7.0600		92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2017/07/31	JBAF	20/09/2017			Jibar Tradeable Future	6.9300		93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/31	JBAF	18/10/2017			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/07/31	JBAF	15/11/2017			Jibar Tradeable Future	6.8200		93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2017/07/31	JBAF	20/12/2017			Jibar Tradeable Future	6.7600		93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/07/31	JBAF	17/01/2018			Jibar Tradeable Future	6.7300		93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2017/07/31	JBAF	20/03/2018			Jibar Tradeable Future	6.6600		93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/07/31	JBAF	20/06/2018			Jibar Tradeable Future	6.6300		93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
2017/07/31	JBAF	19/09/2018			Jibar Tradeable Future	6.6500		93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
2017/07/31	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/31	JBAF	19/12/2018			Jibar Tradeable Future	6.7000		93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
2017/07/31	JBAF	20/03/2019			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2017/07/31	JBAF	19/06/2019			Jibar Tradeable Future	6.8300		93.1700	6.8300	93.1700	0.000	0.0000	0.0000	0
2017/07/31	R023	03/08/2017	8.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R023	03/08/2017			Bond Future	7.9270		102.5986	7.9517	102.4895	0.312	0.0000	0.0000	33,291
2017/07/31	R023	03/08/2017	8.59	Call	Bond Future	2,870.7600		2.8708	2,761.6400	2.7616	(3.801)	0	0	0
2017/07/31	R023	03/08/2017	8.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R023	03/08/2017	8.60	Call	Bond Future	2,913.2700		2.9133	2,804.1500	2.8042	(3.746)	0	0	0
2017/07/31	R023	03/08/2017	8.58	Call	Bond Future	2,828.2200		2.8282	2,719.1000	2.7191	(3.858)	0	0	0
2017/07/31	R023	03/08/2017	8.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R023	02/11/2017	8.56	Call	Bond Future	2,695.0000		2.6950	2,592.0400	2.5920	(3.820)	0	0	0
2017/07/31	R023	02/11/2017			Bond Future	7.9560		100.5596	7.9823	100.4482	0.330	0.0000	0.0000	23,402
2017/07/31	R023	02/11/2017	8.56	Put	Bond Future	171.8800		0.1719	180.3700	0.1804	4.939	0	0	0
2017/07/31	R023	02/11/2017	8.58	Put	Bond Future	161.0600		0.1611	168.7400	0.1687	4.768	0	0	0
2017/07/31	R023	02/11/2017	8.57	Call	Bond Future	2,730.5600		2.7306	2,627.3000	2.6273	(3.782)	0	0	0
2017/07/31	R023	02/11/2017	8.57	Put	Bond Future	166.3400		0.1663	174.5300	0.1745	4.924	0	0	0
2017/07/31	R023	02/11/2017	8.58	Call	Bond Future	2,766.3700		2.7664	2,662.6000	2.6626	(3.751)	0	0	0
2017/07/31	R023	01/02/2018	8.33	Put	Bond Future	752.2400		0.7522	781.3900	0.7814	3.875	0	0	0
2017/07/31	R023	01/02/2018			Bond Future	7.9863		102.4276	8.0146	102.3124	0.354	0.0000	0.0000	0
2017/07/31	R023	01/02/2018	8.32	Call	Bond Future	2,112.9400		2.1129	2,027.3500	2.0274	(4.051)	0	0	0
2017/07/31	R023	01/02/2018	8.32	Put	Bond Future	765.0700		0.7651	794.6800	0.7947	3.870	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
2017/07/31	R023	01/02/2018	8.33	Call	Bond Future	2,140.1600	2.1402	2,054.1100	2.0541	(4.021)	0	0	0
2017/07/31	R023	01/02/2018	8.31	Call	Bond Future	2,086.1400	2.0861	2,001.0200	2.0010	(4.080)	0	0	0
2017/07/31	R023	01/02/2018	8.31	Put	Bond Future	778.3400	0.7783	808.4200	0.8084	3.865	0	0	0
2017/07/31	R023	03/05/2018	8.27	Call	Bond Future	2,137.2500	2.1372	2,059.7900	2.0598	(3.624)	0	0	0
2017/07/31	R023	03/05/2018			Bond Future	8.0080	100.4213	8.0375	100.3061	0.368	0.0000	0.0000	0
2017/07/31	R023	03/05/2018	8.27	Put	Bond Future	1,120.1700	1.1202	1,157.8900	1.1579	3.367	0	0	0
2017/07/31	R023	03/05/2018	8.28	Call	Bond Future	2,161.2300	2.1612	2,083.3600	2.0834	(3.603)	0	0	0
2017/07/31	R023	03/05/2018	8.29	Put	Bond Future	1,091.1500	1.0911	1,128.3800	1.1284	3.412	0	0	0
2017/07/31	R023	03/05/2018	8.28	Put	Bond Future	1,105.5800	1.1056	1,142.8900	1.1429	3.375	0	0	0
2017/07/31	R023	03/05/2018	8.29	Call	Bond Future	2,185.3500	2.1853	2,107.4000	2.1074	(3.567)	0	0	0
2017/07/31	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R035	03/08/2017			Bond Future	9.6042	97.7405	9.6286	97.5456	0.254	0.0000	0.0000	6,832
2017/07/31	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R035	03/08/2017	9.52	Put	Bond Future	678.7500	0.6788	873.6100	0.8736	28.709	0	0	0
2017/07/31	R035	03/08/2017	9.50	Put	Bond Future	841.0200	0.8410	1,035.8800	1.0359	23.169	0	0	0
2017/07/31	R035	03/08/2017	9.51	Put	Bond Future	759.8300	0.7598	954.6900	0.9547	25.645	0	0	0
2017/07/31	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R035	02/11/2017	9.61	Put	Bond Future	458.8200	0.4588	657.5100	0.6575	43.305	0	0	0
2017/07/31	R035	02/11/2017			Bond Future	9.6678	95.0417	9.6929	94.8431	0.260	0.0000	0.0000	4,309
2017/07/31	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R035	02/11/2017	9.60	Put	Bond Future	538.5600	0.5386	737.2500	0.7372	36.893	0	0	0
2017/07/31	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R035	02/11/2017	9.59	Put	Bond Future	618.4000	0.6184	817.0900	0.8171	32.130	0	0	0
2017/07/31	R035	01/02/2018	9.75	Call	Bond Future	126.1700	0.1262	0.0000	0.0000	(100.000)	0	0	0
2017/07/31	R035	01/02/2018	9.73	Put	Bond Future	29.7300	0.0297	233.7700	0.2338	686.310	0	0	0
2017/07/31	R035	01/02/2018			Bond Future	9.7338	96.8073	9.7600	96.6032	0.269	0.0000	0.0000	0
2017/07/31	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	77.8700	0.0779	100.000	0	0	0
2017/07/31	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	155.7700	0.1558	100.000	0	0	0
2017/07/31	R035	01/02/2018	9.74	Call	Bond Future	48.2700	0.0483	0.0000	0.0000	(100.000)	0	0	0
2017/07/31	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R035	03/05/2018			Bond Future	9.7955	94.1248	9.8222	93.9190	0.273	0.0000	0.0000	0
2017/07/31	R035	03/05/2018	9.90	Call	Bond Future	799.7100	0.7997	593.9000	0.5939	(25.736)	0	0	0
2017/07/31	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R035	03/05/2018	9.91	Call	Bond Future	875.6700	0.8757	669.8600	0.6699	(23.503)	0	0	0
2017/07/31	R035	03/05/2018	9.89	Call	Bond Future	723.6600	0.7237	517.8500	0.5178	(28.440)	0	0	0
2017/07/31	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R186	03/08/2017	8.93	Put	Bond Future	6.0100	0.0060	0.7400	0.0007	(87.687)	0	0	0
2017/07/31	R186	03/08/2017	9.35	Call	Bond Future	5,097.1600	5.0972	4,894.7900	4.8948	(3.970)	0	0	0
2017/07/31	R186	03/08/2017			Bond Future	8.5832	113.5257	8.6128	113.3233	0.344	8.6120	8.6120	57,961
2017/07/31	R186	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	733
2017/07/31	R186	03/08/2017	8.85	Call	Bond Future	1,830.7400	1.8307	1,612.7600	1.6128	(11.907)	0	0	0
2017/07/31	R186	03/08/2017	8.85	Put	Bond Future	21.2500	0.0213	5.6400	0.0056	(73.459)	0	0	733
2017/07/31	R186	03/08/2017	8.92	Call	Bond Future	2,284.9300	2.2849	2,076.4200	2.0764	(9.125)	0	0	0
2017/07/31	R186	03/08/2017	8.92	Put	Bond Future	7.1100	0.0071	0.9700	0.0010	(86.357)	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
2017/07/31	R186	03/08/2017	8.90	Call	Bond Future	2,154.1400	2.1541	1,943.5700	1.9436	(9.775)	0	0	0
2017/07/31	R186	03/08/2017	8.90	Put	Bond Future	9.8500	0.0099	1.6500	0.0017	(83.249)	0	0	0
2017/07/31	R186	03/08/2017	9.50	Call	Bond Future	6,057.8200	6.0578	5,855.4500	5.8554	(3.341)	0	0	0
2017/07/31	R186	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2017/07/31	R186	03/08/2017	8.80	Put	Bond Future	42.8600	0.0429	16.7500	0.0168	(60.919)	0	0	7,100
2017/07/31	R186	03/08/2017	8.93	Call	Bond Future	2,350.5200	2.3505	2,142.8800	2.1429	(8.834)	0	0	0
2017/07/31	R186	03/08/2017	8.91	Call	Bond Future	2,219.4600	2.2195	2,009.9800	2.0100	(9.438)	0	0	0
2017/07/31	R186	03/08/2017	8.65	Call	Bond Future	695.2800	0.6953	451.9600	0.4520	(34.996)	0	0	0
2017/07/31	R186	03/08/2017	8.65	Put	Bond Future	238.6400	0.2386	197.6900	0.1977	(17.160)	0	0	2,500
2017/07/31	R186	03/08/2017	8.80	Call	Bond Future	1,516.2000	1.5162	1,287.7200	1.2877	(15.069)	0	0	0
2017/07/31	R186	03/08/2017	9.00	Call	Bond Future	2,811.5400	2.8115	2,607.5300	2.6075	(7.256)	0	0	0
2017/07/31	R186	03/08/2017	9.00	Put	Bond Future	1.7300	0.0017	0.0900	0.0001	(94.798)	0	0	0
2017/07/31	R186	03/08/2017	8.91	Put	Bond Future	8.3800	0.0084	1.2700	0.0013	(84.845)	0	0	0
2017/07/31	R186	03/08/2017	8.75	Call	Bond Future	1,216.7100	1.2167	976.8400	0.9768	(19.715)	0	0	0
2017/07/31	R186	03/08/2017	8.75	Put	Bond Future	80.8900	0.0809	43.3900	0.0434	(46.359)	0	0	3,654
2017/07/31	R186	02/11/2017	8.88	Call	Bond Future	2,696.3900	2.6964	2,538.3500	2.5384	(5.861)	0	0	0
2017/07/31	R186	02/11/2017	8.75	Put	Bond Future	1,353.4400	1.3534	1,417.4500	1.4175	4.729	0	0	2,500
2017/07/31	R186	02/11/2017	8.89	Put	Bond Future	1,008.4100	1.0084	1,055.7400	1.0557	4.694	0	0	0
2017/07/31	R186	02/11/2017			Bond Future	8.6289	115.6161	8.6598	115.4097	0.357	0.0000	0.0000	154,617
2017/07/31	R186	02/11/2017	8.75	Call	Bond Future	2,160.9100	2.1609	2,018.5300	2.0185	(6.589)	0	0	0
2017/07/31	R186	02/11/2017	8.88	Put	Bond Future	1,030.6500	1.0306	1,079.0000	1.0790	4.691	0	0	0
2017/07/31	R186	02/11/2017	8.89	Call	Bond Future	2,739.8000	2.7398	2,580.7400	2.5807	(5.806)	0	0	0
2017/07/31	R186	02/11/2017	9.00	Call	Bond Future	3,239.2900	3.2393	3,068.8200	3.0688	(5.263)	0	0	0
2017/07/31	R186	02/11/2017	9.00	Put	Bond Future	789.1300	0.7891	825.0500	0.8250	4.552	0	0	5,000
2017/07/31	R186	02/11/2017	8.90	Call	Bond Future	2,783.7500	2.7838	2,623.4600	2.6235	(5.758)	0	0	0
2017/07/31	R186	02/11/2017	8.90	Put	Bond Future	986.7600	0.9868	1,032.8600	1.0329	4.672	0	0	0
2017/07/31	R186	01/02/2018	8.96	Call	Bond Future	3,440.6800	3.4407	3,290.2000	3.2902	(4.374)	0	0	0
2017/07/31	R186	01/02/2018	8.50	Put	Bond Future	2,995.5300	2.9955	3,098.7500	3.0988	3.446	0	0	0
2017/07/31	R186	01/02/2018			Bond Future	8.6757	112.4633	8.7081	112.2512	0.374	0.0000	0.0000	198
2017/07/31	R186	01/02/2018	8.50	Call	Bond Future	1,838.2400	1.8382	1,729.3800	1.7294	(5.922)	0	0	1,460
2017/07/31	R186	01/02/2018	7.75	Put	Bond Future	6,703.5600	6.7036	6,875.3300	6.8753	2.562	0	0	0
2017/07/31	R186	01/02/2018	7.75	Call	Bond Future	422.0400	0.4220	381.7300	0.3817	(9.551)	0	0	1,460
2017/07/31	R186	01/02/2018	8.96	Put	Bond Future	1,600.4300	1.6004	1,662.0300	1.6620	3.849	0	0	0
2017/07/31	R186	01/02/2018	8.97	Call	Bond Future	3,481.6200	3.4816	3,330.3400	3.3303	(4.345)	0	0	0
2017/07/31	R186	01/02/2018	8.97	Put	Bond Future	1,577.3900	1.5774	1,638.1900	1.6382	3.854	0	0	0
2017/07/31	R186	01/02/2018	8.98	Call	Bond Future	3,522.7800	3.5228	3,370.7100	3.3707	(4.317)	0	0	0
2017/07/31	R186	01/02/2018	8.98	Put	Bond Future	1,554.6100	1.5546	1,614.6200	1.6146	3.860	0	0	0
2017/07/31	R186	03/05/2018	8.91	Put	Bond Future	2,377.7700	2.3778	2,454.9100	2.4549	3.244	0	0	0
2017/07/31	R186	03/05/2018	8.92	Call	Bond Future	3,602.2600	3.6023	3,465.0500	3.4650	(3.809)	0	0	0
2017/07/31	R186	03/05/2018			Bond Future	8.7227	114.5758	8.7562	114.3621	0.384	0.0000	0.0000	0
2017/07/31	R186	03/05/2018	8.93	Call	Bond Future	3,639.6000	3.6396	3,501.6800	3.5017	(3.789)	0	0	0
2017/07/31	R186	03/05/2018	8.93	Put	Bond Future	2,326.0500	2.3260	2,401.7900	2.4018	3.256	0	0	0
2017/07/31	R186	03/05/2018	8.91	Call	Bond Future	3,565.5000	3.5655	3,428.9800	3.4290	(3.829)	0	0	0
2017/07/31	R186	03/05/2018	8.92	Put	Bond Future	2,351.6000	2.3516	2,428.0500	2.4281	3.251	0	0	0
2017/07/31	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R197	03/08/2017			Bond Future	295.1926	295.1926	295.1811	295.1811	(0.004)	0.0000	0.0000	838
2017/07/31	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/31	R197	03/08/2017	308.05	Put	Bond Future	12,857.4500		12.8574	12,868.9400	12.8689	0.089	0	0	0
2017/07/31	R197	03/08/2017	308.07	Put	Bond Future	12,877.4500		12.8774	12,888.9400	12.8889	0.089	0	0	0
2017/07/31	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R197	03/08/2017	308.06	Put	Bond Future	12,867.4500		12.8674	12,878.9400	12.8789	0.089	0	0	0
2017/07/31	R197	02/11/2017	305.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R197	02/11/2017	305.15	Put	Bond Future	4,405.9200		4.4059	4,419.2500	4.4193	0.303	0	0	0
2017/07/31	R197	02/11/2017			Bond Future	300.7441		300.7441	300.7308	300.7308	(0.004)	0.0000	0.0000	2,350
2017/07/31	R197	02/11/2017	305.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R197	02/11/2017	305.17	Put	Bond Future	4,425.9200		4.4259	4,439.2500	4.4393	0.301	0	0	0
2017/07/31	R197	02/11/2017	305.16	Put	Bond Future	4,415.9200		4.4159	4,429.2500	4.4293	0.302	0	0	0
2017/07/31	R197	02/11/2017	305.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R197	01/02/2018	301.68	Put	Bond Future	2,269.3000		2.2693	2,287.6900	2.2877	0.810	0	0	0
2017/07/31	R197	01/02/2018			Bond Future	299.4107		299.4107	299.3923	299.3923	(0.006)	0.0000	0.0000	0
2017/07/31	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R197	01/02/2018	301.67	Put	Bond Future	2,259.3000		2.2593	2,277.6900	2.2777	0.814	0	0	0
2017/07/31	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R197	01/02/2018	301.66	Put	Bond Future	2,249.3000		2.2493	2,267.6900	2.2677	0.818	0	0	0
2017/07/31	R197	03/05/2018	304.46	Call	Bond Future	733.7600		0.7338	719.1500	0.7192	(1.991)	0	0	0
2017/07/31	R197	03/05/2018			Bond Future	305.1938		305.1938	305.1792	305.1792	(0.005)	0.0000	0.0000	0
2017/07/31	R197	03/05/2018	304.44	Call	Bond Future	753.7600		0.7538	739.1500	0.7392	(1.938)	0	0	0
2017/07/31	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R197	03/05/2018	304.45	Call	Bond Future	743.7600		0.7438	729.1500	0.7292	(1.964)	0	0	0
2017/07/31	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	03/08/2017	258.35	Put	Bond Future	21,432.2100		21.4322	21,440.8900	21.4409	0.040	0	0	0
2017/07/31	R202	03/08/2017			Bond Future	236.9178		236.9178	236.9091	236.9091	(0.004)	0.0000	0.0000	20,323
2017/07/31	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	03/08/2017	258.37	Put	Bond Future	21,452.2100		21.4522	21,460.8900	21.4609	0.040	0	0	0
2017/07/31	R202	03/08/2017	258.36	Put	Bond Future	21,442.2100		21.4422	21,450.8900	21.4509	0.040	0	0	0
2017/07/31	R202	03/08/2017	258.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	02/11/2017	253.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	02/11/2017			Bond Future	241.3735		241.3735	241.3631	241.3631	(0.004)	0.0000	0.0000	13,247
2017/07/31	R202	02/11/2017	253.89	Put	Bond Future	12,516.4800		12.5165	12,526.9300	12.5269	0.083	0	0	0
2017/07/31	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	02/11/2017	253.91	Put	Bond Future	12,536.4800		12.5365	12,546.9300	12.5469	0.083	0	0	0
2017/07/31	R202	02/11/2017	253.90	Put	Bond Future	12,526.4800		12.5265	12,536.9300	12.5369	0.083	0	0	0
2017/07/31	R202	02/11/2017	253.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	01/02/2018	249.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	01/02/2018	249.06	Put	Bond Future	6,843.2600		6.8433	6,857.3000	6.8573	0.205	0	0	0
2017/07/31	R202	01/02/2018			Bond Future	242.2167		242.2167	242.2027	242.2027	(0.006)	0.0000	0.0000	0
2017/07/31	R202	01/02/2018	249.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	01/02/2018	249.08	Put	Bond Future	6,863.2600		6.8633	6,877.3000	6.8773	0.205	0	0	0
2017/07/31	R202	01/02/2018	249.07	Put	Bond Future	6,853.2600		6.8533	6,867.3000	6.8673	0.205	0	0	0
2017/07/31	R202	01/02/2018	249.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	03/05/2018	247.48	Put	Bond Future	584.7000		0.5847	595.8200	0.5958	1.902	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
2017/07/31	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	03/05/2018			Bond Future	246.8953	246.8953	246.8842	246.8842	(0.005)	0.0000	0.0000	0
2017/07/31	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	03/05/2018	247.47	Put	Bond Future	574.7000	0.5747	585.8200	0.5858	1.935	0	0	0
2017/07/31	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R202	03/05/2018	247.49	Put	Bond Future	594.7000	0.5947	605.8200	0.6058	1.870	0	0	0
2017/07/31	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R203	03/08/2017			Bond Future	7.0066	103.3710	7.0133	103.3702	0.095	0.0000	0.0000	0
2017/07/31	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R203	03/08/2017	4.87	Put	Bond Future	228.7800	0.2288	229.5000	0.2295	0.315	0	0	0
2017/07/31	R203	03/08/2017	4.89	Put	Bond Future	226.6300	0.2266	227.3500	0.2273	0.318	0	0	0
2017/07/31	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R203	03/08/2017	4.88	Put	Bond Future	227.7000	0.2277	228.4200	0.2284	0.316	0	0	0
2017/07/31	R204	03/08/2017	7.76	Call	Bond Future	834.0500	0.8341	813.6900	0.8137	(2.441)	0	0	0
2017/07/31	R204	03/08/2017	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R204	03/08/2017			Bond Future	7.1121	102.1746	7.1278	102.1543	0.221	0.0000	0.0000	30,314
2017/07/31	R204	03/08/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R204	03/08/2017	7.77	Call	Bond Future	846.8400	0.8468	826.4800	0.8265	(2.404)	0	0	0
2017/07/31	R204	03/08/2017	7.75	Call	Bond Future	821.2500	0.8213	800.8900	0.8009	(2.479)	0	0	0
2017/07/31	R204	03/08/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R204	02/11/2017	7.76	Put	Bond Future	0.3100	0.0003	0.4000	0.0004	29.032	0	0	0
2017/07/31	R204	02/11/2017			Bond Future	7.0274	104.0561	7.0470	104.0351	0.280	0.0000	0.0000	16,448
2017/07/31	R204	02/11/2017	7.75	Call	Bond Future	768.7200	0.7687	747.8000	0.7478	(2.721)	0	0	0
2017/07/31	R204	02/11/2017	7.75	Put	Bond Future	0.3500	0.0004	0.4500	0.0005	28.571	0	0	0
2017/07/31	R204	02/11/2017	7.76	Call	Bond Future	779.2500	0.7792	758.3200	0.7583	(2.686)	0	0	0
2017/07/31	R204	02/11/2017	7.74	Call	Bond Future	758.1800	0.7582	737.2600	0.7373	(2.759)	0	0	0
2017/07/31	R204	02/11/2017	7.74	Put	Bond Future	0.3900	0.0004	0.4900	0.0005	25.641	0	0	0
2017/07/31	R204	01/02/2018	7.27	Call	Bond Future	402.7000	0.4027	386.7400	0.3867	(3.963)	0	0	0
2017/07/31	R204	01/02/2018			Bond Future	6.8809	101.9506	6.9085	101.9274	0.400	0.0000	0.0000	0
2017/07/31	R204	01/02/2018	7.25	Call	Bond Future	389.9000	0.3899	374.2100	0.3742	(4.024)	0	0	0
2017/07/31	R204	01/02/2018	7.25	Put	Bond Future	80.8200	0.0808	88.2500	0.0882	9.193	0	0	0
2017/07/31	R204	01/02/2018	7.27	Put	Bond Future	76.9100	0.0769	84.0700	0.0841	9.310	0	0	0
2017/07/31	R204	01/02/2018	7.26	Call	Bond Future	396.2800	0.3963	380.4600	0.3805	(3.992)	0	0	0
2017/07/31	R204	01/02/2018	7.26	Put	Bond Future	78.8400	0.0788	86.1400	0.0861	9.259	0	0	0
2017/07/31	R204	03/05/2018	7.10	Put	Bond Future	68.1900	0.0682	74.0500	0.0741	8.594	0	0	0
2017/07/31	R204	03/05/2018			Bond Future	6.5894	103.8657	6.6247	103.8443	0.536	0.0000	0.0000	0
2017/07/31	R204	03/05/2018	7.09	Call	Bond Future	371.8200	0.3718	356.1100	0.3561	(4.225)	0	0	0
2017/07/31	R204	03/05/2018	7.09	Put	Bond Future	69.7100	0.0697	75.3700	0.0754	8.119	0	0	0
2017/07/31	R204	03/05/2018	7.10	Call	Bond Future	376.3200	0.3763	360.8100	0.3608	(4.121)	0	0	0
2017/07/31	R204	03/05/2018	7.08	Call	Bond Future	367.0600	0.3671	351.4300	0.3514	(4.258)	0	0	0
2017/07/31	R204	03/05/2018	7.08	Put	Bond Future	70.9700	0.0710	76.7100	0.0767	8.088	0	0	0
2017/07/31	R207	03/08/2017	8.41	Call	Bond Future	2,267.0500	2.2671	2,244.8500	2.2449	(0.979)	0	0	0
2017/07/31	R207	03/08/2017	8.19	Call	Bond Future	1,797.5500	1.7975	1,775.3500	1.7753	(1.235)	0	0	51
2017/07/31	R207	03/08/2017			Bond Future	7.3598	100.2247	7.3700	100.2025	0.138	0.0000	0.0000	37,135
2017/07/31	R207	03/08/2017	8.39	Call	Bond Future	2,224.4900	2.2245	2,202.2900	2.2023	(0.998)	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
2017/07/31	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R207	03/08/2017	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R207	03/08/2017	8.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R207	03/08/2017	8.40	Call	Bond Future	2,245.7700	2.2458	2,223.5700	2.2236	(0.989)	0	0	0
2017/07/31	R207	03/08/2017	8.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R207	02/11/2017	8.03	Call	Bond Future	1,370.6700	1.3707	1,349.5000	1.3495	(1.545)	0	0	0
2017/07/31	R207	02/11/2017	8.04	Put	Bond Future	11.8400	0.0118	13.4800	0.0135	13.851	0	0	0
2017/07/31	R207	02/11/2017			Bond Future	7.3406	102.0702	7.3521	102.0473	0.157	0.0000	0.0000	12,862
2017/07/31	R207	02/11/2017	8.03	Put	Bond Future	12.5600	0.0126	14.2800	0.0143	13.694	0	0	0
2017/07/31	R207	02/11/2017	8.04	Call	Bond Future	1,389.4800	1.3895	1,368.2300	1.3682	(1.529)	0	0	0
2017/07/31	R207	02/11/2017	8.05	Call	Bond Future	1,408.3500	1.4084	1,387.0300	1.3870	(1.514)	0	0	0
2017/07/31	R207	02/11/2017	8.05	Put	Bond Future	11.1900	0.0112	12.7600	0.0128	14.030	0	0	0
2017/07/31	R207	01/02/2018	7.60	Call	Bond Future	745.0900	0.7451	733.7700	0.7338	(1.519)	0	0	0
2017/07/31	R207	01/02/2018	7.61	Put	Bond Future	228.1200	0.2281	241.6100	0.2416	5.914	0	0	0
2017/07/31	R207	01/02/2018			Bond Future	7.3111	100.3250	7.3252	100.3000	0.192	0.0000	0.0000	0
2017/07/31	R207	01/02/2018	7.60	Put	Bond Future	233.2900	0.2333	246.9600	0.2470	5.860	0	0	0
2017/07/31	R207	01/02/2018	7.61	Call	Bond Future	757.5700	0.7576	746.0700	0.7461	(1.518)	0	0	0
2017/07/31	R207	01/02/2018	7.62	Call	Bond Future	769.9000	0.7699	758.4700	0.7585	(1.485)	0	0	0
2017/07/31	R207	01/02/2018	7.62	Put	Bond Future	222.8000	0.2228	236.3600	0.2364	6.086	0	0	0
2017/07/31	R207	03/05/2018	7.57	Call	Bond Future	765.3600	0.7654	761.1900	0.7612	(0.545)	0	0	0
2017/07/31	R207	03/05/2018	7.56	Put	Bond Future	310.1900	0.3102	329.4800	0.3295	6.219	0	0	0
2017/07/31	R207	03/05/2018			Bond Future	7.2746	102.2095	7.2895	102.1862	0.205	0.0000	0.0000	0
2017/07/31	R207	03/05/2018	7.58	Call	Bond Future	776.0100	0.7760	771.6900	0.7717	(0.557)	0	0	0
2017/07/31	R207	03/05/2018	7.58	Put	Bond Future	300.0100	0.3000	319.0000	0.3190	6.330	0	0	0
2017/07/31	R207	03/05/2018	7.57	Put	Bond Future	304.9000	0.3049	324.0400	0.3240	6.277	0	0	0
2017/07/31	R207	03/05/2018	7.56	Call	Bond Future	755.1100	0.7551	751.0900	0.7511	(0.532)	0	0	0
2017/07/31	R208	03/08/2017	8.32	Call	Bond Future	2,464.5100	2.4645	2,418.2500	2.4182	(1.877)	0	0	0
2017/07/31	R208	03/08/2017			Bond Future	7.5108	99.9975	7.5258	99.9513	0.199	0.0000	0.0000	30,344
2017/07/31	R208	03/08/2017	8.30	Call	Bond Future	2,404.5200	2.4045	2,358.2600	2.3583	(1.924)	0	0	0
2017/07/31	R208	03/08/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R208	03/08/2017	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R208	03/08/2017	8.31	Call	Bond Future	2,434.5200	2.4345	2,388.2600	2.3883	(1.900)	0	0	0
2017/07/31	R208	03/08/2017	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R208	02/11/2017	8.19	Call	Bond Future	1,980.6000	1.9806	1,933.9000	1.9339	(2.358)	0	0	0
2017/07/31	R208	02/11/2017	8.18	Put	Bond Future	43.5100	0.0435	44.3100	0.0443	1.839	0	0	0
2017/07/31	R208	02/11/2017			Bond Future	7.5153	98.4379	7.5316	98.3906	0.217	0.0000	0.0000	18,983
2017/07/31	R208	02/11/2017	8.20	Call	Bond Future	2,007.1100	2.0071	1,960.3600	1.9604	(2.329)	0	0	0
2017/07/31	R208	02/11/2017	8.20	Put	Bond Future	39.6900	0.0397	40.3200	0.0403	1.587	0	0	0
2017/07/31	R208	02/11/2017	8.19	Put	Bond Future	41.5600	0.0416	42.2400	0.0422	1.636	0	0	0
2017/07/31	R208	02/11/2017	8.18	Call	Bond Future	1,954.1500	1.9541	1,907.5700	1.9076	(2.384)	0	0	0
2017/07/31	R208	01/02/2018	7.85	Put	Bond Future	388.7300	0.3887	399.1500	0.3991	2.681	0	0	0
2017/07/31	R208	01/02/2018			Bond Future	7.5167	100.2664	7.5351	100.2165	0.244	0.0000	0.0000	0
2017/07/31	R208	01/02/2018	7.84	Call	Bond Future	1,271.9200	1.2719	1,232.6400	1.2326	(3.088)	0	0	0
2017/07/31	R208	01/02/2018	7.84	Put	Bond Future	396.9000	0.3969	407.5500	0.4076	2.683	0	0	0
2017/07/31	R208	01/02/2018	7.85	Call	Bond Future	1,290.6600	1.2907	1,251.1500	1.2511	(3.061)	0	0	0
2017/07/31	R208	01/02/2018	7.83	Call	Bond Future	1,253.0500	1.2531	1,213.9900	1.2140	(3.117)	0	0	0
2017/07/31	R208	01/02/2018	7.83	Put	Bond Future	404.9500	0.4049	415.8200	0.4158	2.684	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
2017/07/31	R208	03/05/2018	7.77	Call	Bond Future	1,244.8500	1.2448	1,210.5100	1.2105	(2.759)	0	0	0
2017/07/31	R208	03/05/2018			Bond Future	7.5086	98.7485	7.5279	98.6997	0.257	0.0000	0.0000	0
2017/07/31	R208	03/05/2018	7.77	Put	Bond Future	586.1100	0.5861	600.5200	0.6005	2.459	0	0	0
2017/07/31	R208	03/05/2018	7.78	Call	Bond Future	1,260.9500	1.2609	1,226.4100	1.2264	(2.739)	0	0	0
2017/07/31	R208	03/05/2018	7.79	Put	Bond Future	567.9200	0.5679	582.2600	0.5823	2.525	0	0	0
2017/07/31	R208	03/05/2018	7.78	Put	Bond Future	577.1200	0.5771	591.3300	0.5913	2.462	0	0	0
2017/07/31	R208	03/05/2018	7.79	Call	Bond Future	1,276.8300	1.2768	1,242.4200	1.2424	(2.695)	0	0	0
2017/07/31	R209	03/08/2017	9.45	Put	Bond Future	979.3300	0.9793	1,019.4400	1.0194	4.096	0	0	0
2017/07/31	R209	03/08/2017			Bond Future	9.5688	73.5923	9.5932	73.4287	0.255	0.0000	0.0000	61,283
2017/07/31	R209	03/08/2017	9.44	Call	Bond Future	158.5300	0.1585	43.5100	0.0435	(72.554)	0	0	0
2017/07/31	R209	03/08/2017	9.44	Put	Bond Future	1,031.2800	1.0313	1,079.8400	1.0798	4.709	0	0	0
2017/07/31	R209	03/08/2017	9.45	Call	Bond Future	174.8900	0.1749	51.4200	0.0514	(70.599)	0	0	0
2017/07/31	R209	03/08/2017	9.43	Call	Bond Future	143.3900	0.1434	36.6200	0.0366	(74.461)	0	0	0
2017/07/31	R209	03/08/2017	9.43	Put	Bond Future	1,084.5600	1.0846	1,141.3700	1.1414	5.238	0	0	0
2017/07/31	R209	02/11/2017	9.54	Call	Bond Future	1,682.6300	1.6826	1,580.0400	1.5800	(6.097)	0	0	0
2017/07/31	R209	02/11/2017	9.52	Put	Bond Future	2,322.8500	2.3228	2,389.0600	2.3891	2.850	0	0	0
2017/07/31	R209	02/11/2017	9.00	Put	Bond Future	4,843.4900	4.8435	4,961.3400	4.9613	2.433	0	0	0
2017/07/31	R209	02/11/2017	10.60	Put	Bond Future	270.8000	0.2708	275.7000	0.2757	1.809	0	0	1,300
2017/07/31	R209	02/11/2017	9.75	Call	Bond Future	2,392.4700	2.3925	2,270.9300	2.2709	(5.080)	0	0	0
2017/07/31	R209	02/11/2017	8.30	Put	Bond Future	9,729.1600	9.7292	9,887.6400	9.8876	1.629	0	0	0
2017/07/31	R209	02/11/2017			Bond Future	9.6247	71.7984	9.6499	71.6315	0.261	0.0000	0.0000	18,117
2017/07/31	R209	02/11/2017	9.54	Put	Bond Future	2,248.5700	2.2486	2,312.8300	2.3128	2.858	0	0	0
2017/07/31	R209	02/11/2017	9.52	Call	Bond Future	1,622.2800	1.6223	1,521.6400	1.5216	(6.204)	0	0	0
2017/07/31	R209	02/11/2017	10.00	Call	Bond Future	3,412.3300	3.4123	3,272.6800	3.2727	(4.093)	0	0	0
2017/07/31	R209	02/11/2017	10.00	Put	Bond Future	983.3500	0.9833	1,010.5500	1.0106	2.766	0	0	3,360
2017/07/31	R209	02/11/2017	9.00	Call	Bond Future	505.9600	0.5060	456.9600	0.4570	(9.685)	0	0	4,100
2017/07/31	R209	02/11/2017	9.53	Put	Bond Future	2,285.5000	2.2855	2,350.7400	2.3507	2.855	0	0	0
2017/07/31	R209	02/11/2017	10.60	Call	Bond Future	6,329.8700	6.3299	6,167.9200	6.1679	(2.559)	0	0	0
2017/07/31	R209	02/11/2017	9.75	Put	Bond Future	1,567.2900	1.5673	1,612.6000	1.6126	2.891	0	0	6,500
2017/07/31	R209	02/11/2017	8.30	Call	Bond Future	51.2200	0.0512	42.8500	0.0429	(16.341)	0	0	2,800
2017/07/31	R209	02/11/2017	9.53	Call	Bond Future	1,652.2900	1.6523	1,550.6800	1.5507	(6.150)	0	0	0
2017/07/31	R209	01/02/2018	9.73	Call	Bond Future	2,878.0100	2.8780	2,725.1100	2.7251	(5.313)	0	0	0
2017/07/31	R209	01/02/2018	9.71	Put	Bond Future	2,620.9200	2.6209	2,641.8800	2.6419	0.800	0	0	0
2017/07/31	R209	01/02/2018	9.72	Call	Bond Future	2,843.5900	2.8436	2,691.9400	2.6919	(5.333)	0	0	0
2017/07/31	R209	01/02/2018			Bond Future	9.6813	73.1320	9.7074	72.9609	0.269	0.0000	0.0000	0
2017/07/31	R209	01/02/2018	9.73	Put	Bond Future	2,559.0100	2.5590	2,577.2400	2.5772	0.712	0	0	0
2017/07/31	R209	01/02/2018	9.71	Call	Bond Future	2,809.1500	2.8092	2,658.9800	2.6590	(5.346)	0	0	0
2017/07/31	R209	01/02/2018	9.72	Put	Bond Future	2,589.9300	2.5899	2,609.4100	2.6094	0.752	0	0	0
2017/07/31	R209	03/05/2018	9.85	Put	Bond Future	2,962.7900	2.9628	3,029.4300	3.0294	2.249	0	0	0
2017/07/31	R209	03/05/2018			Bond Future	9.7372	71.3562	9.7638	71.1834	0.273	0.0000	0.0000	0
2017/07/31	R209	03/05/2018	9.85	Call	Bond Future	3,690.9100	3.6909	3,584.7500	3.5848	(2.876)	0	0	0
2017/07/31	R209	03/05/2018	9.86	Call	Bond Future	3,725.9700	3.7260	3,619.2800	3.6193	(2.863)	0	0	0
2017/07/31	R209	03/05/2018	9.86	Put	Bond Future	2,933.8400	2.9338	2,999.9500	3.0000	2.253	0	0	0
2017/07/31	R209	03/05/2018	9.84	Call	Bond Future	3,656.0000	3.6560	3,550.3700	3.5504	(2.889)	0	0	0
2017/07/31	R209	03/05/2018	9.84	Put	Bond Future	2,991.9800	2.9920	3,059.1500	3.0592	2.245	0	0	0
2017/07/31	R210	03/08/2017	196.29	Put	Bond Future	11,549.6600	11.5497	11,556.6100	11.5566	0.060	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
2017/07/31	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R210	03/08/2017			Bond Future	184.7403	184.7403	184.7334	184.7334	(0.004)	0.0000	0.0000	1,535
2017/07/31	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R210	03/08/2017	196.28	Put	Bond Future	11,539.6600	11.5397	11,546.6100	11.5466	0.060	0	0	0
2017/07/31	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R210	03/08/2017	196.30	Put	Bond Future	11,559.6600	11.5597	11,566.6100	11.5666	0.060	0	0	0
2017/07/31	R210	02/11/2017	192.08	Put	Bond Future	6,264.4200	6.2644	6,272.6500	6.2726	0.131	0	0	0
2017/07/31	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R210	02/11/2017			Bond Future	185.8156	185.8156	185.8074	185.8074	(0.004)	0.0000	0.0000	754
2017/07/31	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R210	02/11/2017	192.07	Put	Bond Future	6,254.4200	6.2544	6,262.6500	6.2626	0.132	0	0	0
2017/07/31	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R210	02/11/2017	192.09	Put	Bond Future	6,274.4200	6.2744	6,282.6500	6.2826	0.131	0	0	0
2017/07/31	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R210	01/02/2018			Bond Future	189.3475	189.3475	189.3362	189.3362	(0.006)	0.0000	0.0000	0
2017/07/31	R210	01/02/2018	192.36	Put	Bond Future	3,012.5100	3.0125	3,023.8400	3.0238	0.376	0	0	0
2017/07/31	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R210	01/02/2018	192.38	Put	Bond Future	3,032.5100	3.0325	3,043.8400	3.0438	0.374	0	0	0
2017/07/31	R210	01/02/2018	192.37	Put	Bond Future	3,022.5100	3.0225	3,033.8400	3.0338	0.375	0	0	0
2017/07/31	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R210	03/05/2018	191.44	Put	Bond Future	883.9400	0.8839	892.9300	0.8929	1.017	0	0	0
2017/07/31	R210	03/05/2018			Bond Future	190.5561	190.5561	190.5471	190.5471	(0.005)	0.0000	0.0000	0
2017/07/31	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R210	03/05/2018	191.46	Put	Bond Future	903.9400	0.9039	912.9300	0.9129	0.995	0	0	0
2017/07/31	R210	03/05/2018	191.45	Put	Bond Future	893.9400	0.8939	902.9300	0.9029	1.006	0	0	0
2017/07/31	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R212	03/08/2017			Bond Future	148.2432	148.2432	148.2997	148.2997	0.038	0.0000	0.0000	3,258
2017/07/31	R212	03/08/2017	153.34	Put	Bond Future	5,096.8400	5.0968	5,040.3300	5.0403	(1.109)	0	0	0
2017/07/31	R212	03/08/2017	153.36	Put	Bond Future	5,116.8400	5.1168	5,060.3300	5.0603	(1.104)	0	0	0
2017/07/31	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R212	03/08/2017	153.35	Put	Bond Future	5,106.8400	5.1068	5,050.3300	5.0503	(1.107)	0	0	0
2017/07/31	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R212	02/11/2017			Bond Future	151.0311	151.0311	151.0878	151.0878	0.038	0.0000	0.0000	3,812
2017/07/31	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R212	02/11/2017	152.40	Put	Bond Future	1,368.8800	1.3689	1,312.2000	1.3122	(4.141)	0	0	0
2017/07/31	R212	02/11/2017	152.42	Put	Bond Future	1,388.8800	1.3889	1,332.2000	1.3322	(4.081)	0	0	0
2017/07/31	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R212	02/11/2017	152.41	Put	Bond Future	1,378.8800	1.3789	1,322.2000	1.3222	(4.111)	0	0	0
2017/07/31	R212	01/02/2018	154.71	Put	Bond Future	2,868.0800	2.8681	2,812.7000	2.8127	(1.931)	0	0	0
2017/07/31	R212	01/02/2018			Bond Future	151.8419	151.8419	151.8973	151.8973	0.036	0.0000	0.0000	0
2017/07/31	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R212	01/02/2018	154.70	Put	Bond Future	2,858.0800	2.8581	2,802.7000	2.8027	(1.938)	0	0	0
2017/07/31	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/31	R212	01/02/2018	154.69	Put	Bond Future	2,848.0800	2.8481	2,792.7000	2.7927	(1.944)	0	0	0
2017/07/31	R212	03/05/2018	154.30	Call	Bond Future	474.8000	0.4748	533.3000	0.5333	12.321	0	0	0
2017/07/31	R212	03/05/2018			Bond Future	154.7748	154.7748	154.8333	154.8333	0.038	0.0000	0.0000	0
2017/07/31	R212	03/05/2018	154.28	Call	Bond Future	494.8000	0.4948	553.3000	0.5533	11.823	0	0	0
2017/07/31	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R212	03/05/2018	154.29	Call	Bond Future	484.8000	0.4848	543.3000	0.5433	12.067	0	0	0
2017/07/31	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/31	R213	03/08/2017	9.34	Call	Bond Future	872.0900	0.8721	692.0500	0.6920	(20.645)	0	0	0
2017/07/31	R213	03/08/2017	9.33	Put	Bond Future	214.5700	0.2146	128.9400	0.1289	(39.908)	0	0	0
2017/07/31	R213	03/08/2017			Bond Future	9.2387	85.9409	9.2531	85.8441	0.156	0.0000	0.0000	44,306
2017/07/31	R213	03/08/2017	9.35	Call	Bond Future	920.8500	0.9208	743.6100	0.7436	(19.247)	0	0	0
2017/07/31	R213	03/08/2017	9.35	Put	Bond Future	178.0400	0.1780	97.6300	0.0976	(45.164)	0	0	0
2017/07/31	R213	03/08/2017	9.34	Put	Bond Future	195.6500	0.1957	112.4400	0.1124	(42.530)	0	0	0
2017/07/31	R213	03/08/2017	9.33	Call	Bond Future	824.5800	0.8246	642.1200	0.6421	(22.128)	0	0	0
2017/07/31	R213	02/11/2017	9.36	Put	Bond Future	1,677.4800	1.6775	1,696.0100	1.6960	1.105	0	0	0
2017/07/31	R213	02/11/2017			Bond Future	9.2945	83.9752	9.3095	83.8764	0.161	0.0000	0.0000	19,898
2017/07/31	R213	02/11/2017	9.35	Call	Bond Future	2,073.7900	2.0738	1,994.0300	1.9940	(3.846)	0	0	0
2017/07/31	R213	02/11/2017	9.35	Put	Bond Future	1,707.5400	1.7075	1,726.5900	1.7266	1.116	0	0	0
2017/07/31	R213	02/11/2017	9.36	Call	Bond Future	2,109.5300	2.1095	2,029.2500	2.0293	(3.806)	0	0	0
2017/07/31	R213	02/11/2017	9.34	Call	Bond Future	2,038.3600	2.0384	1,959.1500	1.9591	(3.886)	0	0	0
2017/07/31	R213	02/11/2017	9.34	Put	Bond Future	1,737.9800	1.7380	1,757.5800	1.7576	1.128	0	0	0
2017/07/31	R213	01/02/2018	9.42	Call	Bond Future	2,821.0200	2.8210	2,746.9900	2.7470	(2.624)	0	0	0
2017/07/31	R213	01/02/2018	9.41	Put	Bond Future	2,412.3200	2.4123	2,440.4700	2.4405	1.167	0	0	0
2017/07/31	R213	01/02/2018			Bond Future	9.3525	85.5352	9.3682	85.4331	0.167	0.0000	0.0000	0
2017/07/31	R213	01/02/2018	9.43	Call	Bond Future	2,856.2400	2.8562	2,781.8000	2.7818	(2.606)	0	0	0
2017/07/31	R213	01/02/2018	9.43	Put	Bond Future	2,352.6600	2.3527	2,380.2500	2.3803	1.173	0	0	0
2017/07/31	R213	01/02/2018	9.42	Put	Bond Future	2,382.2200	2.3822	2,410.2200	2.4102	1.175	0	0	0
2017/07/31	R213	01/02/2018	9.41	Call	Bond Future	2,786.2600	2.7863	2,712.3800	2.7124	(2.652)	0	0	0
2017/07/31	R213	03/05/2018	9.57	Put	Bond Future	2,722.3800	2.7224	2,752.9800	2.7530	1.124	0	0	0
2017/07/31	R213	03/05/2018	9.56	Call	Bond Future	3,733.1200	3.7331	3,661.6100	3.6616	(1.916)	0	0	0
2017/07/31	R213	03/05/2018			Bond Future	9.4061	83.5919	9.4220	83.4898	0.169	0.0000	0.0000	0
2017/07/31	R213	03/05/2018	9.57	Call	Bond Future	3,768.7400	3.7687	3,697.2100	3.6972	(1.898)	0	0	0
2017/07/31	R213	03/05/2018	9.56	Put	Bond Future	2,750.0900	2.7501	2,780.7100	2.7807	1.113	0	0	0
2017/07/31	R213	03/05/2018	9.58	Call	Bond Future	3,804.8000	3.8048	3,732.9600	3.7330	(1.888)	0	0	0
2017/07/31	R213	03/05/2018	9.58	Put	Bond Future	2,695.1900	2.6952	2,725.4800	2.7255	1.124	0	0	0
2017/07/31	R214	03/08/2017	9.51	Call	Bond Future	41.1000	0.0411	4.3800	0.0044	(89.343)	0	0	0
2017/07/31	R214	03/08/2017			Bond Future	9.7639	72.9434	9.7833	72.8100	0.199	0.0000	0.0000	33,810
2017/07/31	R214	03/08/2017	9.51	Put	Bond Future	1,827.5200	1.8275	1,924.2300	1.9242	5.292	0	0	0
2017/07/31	R214	03/08/2017	9.52	Call	Bond Future	46.7300	0.0467	5.5100	0.0055	(88.209)	0	0	0
2017/07/31	R214	03/08/2017	9.53	Put	Bond Future	1,696.0300	1.6960	1,783.3600	1.7834	5.149	0	0	0
2017/07/31	R214	03/08/2017	9.52	Put	Bond Future	1,761.4000	1.7614	1,853.6100	1.8536	5.235	0	0	0
2017/07/31	R214	03/08/2017	9.53	Call	Bond Future	52.9900	0.0530	6.8900	0.0069	(86.998)	0	0	0
2017/07/31	R214	02/11/2017	9.60	Call	Bond Future	1,390.9200	1.3909	1,291.3600	1.2914	(7.158)	0	0	0
2017/07/31	R214	02/11/2017			Bond Future	9.8229	70.9920	9.8429	70.8559	0.203	0.0000	0.0000	14,319
2017/07/31	R214	02/11/2017	9.60	Put	Bond Future	2,939.2300	2.9392	2,975.7500	2.9757	1.243	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
2017/07/31	R214	02/11/2017	9.58	Call	Bond Future	1,337.5300	1.3375	1,239.9500	1.2400	(7.296)	0	0	0
2017/07/31	R214	02/11/2017	9.58	Put	Bond Future	3,027.4500	3.0275	3,065.9500	3.0660	1.272	0	0	0
2017/07/31	R214	02/11/2017	9.59	Put	Bond Future	2,983.0500	2.9831	3,020.6300	3.0206	1.260	0	0	0
2017/07/31	R214	02/11/2017	9.59	Call	Bond Future	1,363.9900	1.3640	1,265.4900	1.2655	(7.221)	0	0	0
2017/07/31	R214	01/02/2018	9.84	Call	Bond Future	2,683.8700	2.6839	2,597.7100	2.5977	(3.210)	0	0	0
2017/07/31	R214	01/02/2018			Bond Future	9.8839	72.3106	9.9047	72.1709	0.210	0.0000	0.0000	0
2017/07/31	R214	01/02/2018	9.82	Call	Bond Future	2,617.1100	2.6171	2,532.0700	2.5321	(3.249)	0	0	0
2017/07/31	R214	01/02/2018	9.82	Put	Bond Future	3,050.6600	3.0507	3,105.3600	3.1054	1.793	0	0	0
2017/07/31	R214	01/02/2018	9.84	Put	Bond Future	2,981.2900	2.9813	3,034.8700	3.0349	1.797	0	0	0
2017/07/31	R214	01/02/2018	9.83	Call	Bond Future	2,650.3800	2.6504	2,564.7900	2.5648	(3.229)	0	0	0
2017/07/31	R214	01/02/2018	9.83	Put	Bond Future	3,015.8100	3.0158	3,069.9600	3.0700	1.796	0	0	0
2017/07/31	R214	03/05/2018	9.99	Put	Bond Future	3,357.9300	3.3579	3,354.0000	3.3540	(0.117)	0	0	0
2017/07/31	R214	03/05/2018			Bond Future	9.9408	70.3725	9.9619	70.2317	0.212	0.0000	0.0000	0
2017/07/31	R214	03/05/2018	9.98	Call	Bond Future	3,650.7400	3.6507	3,507.3500	3.5074	(3.928)	0	0	0
2017/07/31	R214	03/05/2018	9.98	Put	Bond Future	3,389.4400	3.3894	3,386.8900	3.3869	(0.075)	0	0	0
2017/07/31	R214	03/05/2018	9.99	Call	Bond Future	3,685.5900	3.6856	3,540.8200	3.5408	(3.928)	0	0	0
2017/07/31	R214	03/05/2018	9.97	Call	Bond Future	3,616.2900	3.6163	3,474.0200	3.4740	(3.934)	0	0	0
2017/07/31	R214	03/05/2018	9.97	Put	Bond Future	3,421.4600	3.4215	3,420.0300	3.4200	(0.042)	0	0	0
2017/07/31	R248	03/08/2017	9.58	Put	Bond Future	2,332.9200	2.3329	2,489.3000	2.4893	6.703	0	0	0
2017/07/31	R248	03/08/2017			Bond Future	9.8341	93.3792	9.8585	93.1667	0.248	0.0000	0.0000	62,398
2017/07/31	R248	03/08/2017	9.57	Call	Bond Future	55.6300	0.0556	5.4100	0.0054	(90.275)	0	0	0
2017/07/31	R248	03/08/2017	9.57	Put	Bond Future	2,417.0800	2.4171	2,579.3700	2.5794	6.714	0	0	0
2017/07/31	R248	03/08/2017	9.58	Call	Bond Future	62.8900	0.0629	6.7600	0.0068	(89.251)	0	0	0
2017/07/31	R248	03/08/2017	9.56	Call	Bond Future	49.0800	0.0491	4.3100	0.0043	(91.218)	0	0	0
2017/07/31	R248	03/08/2017	9.56	Put	Bond Future	2,502.1100	2.5021	2,669.8500	2.6699	6.704	0	0	0
2017/07/31	R248	02/11/2017	9.65	Call	Bond Future	1,748.3000	1.7483	1,627.9000	1.6279	(6.887)	0	0	0
2017/07/31	R248	02/11/2017	9.66	Put	Bond Future	3,857.5000	3.8575	3,952.5300	3.9525	2.464	0	0	0
2017/07/31	R248	02/11/2017			Bond Future	9.8954	90.6634	9.9205	90.4467	0.254	0.0000	0.0000	64,240
2017/07/31	R248	02/11/2017	9.65	Put	Bond Future	3,913.8000	3.9138	4,010.1100	4.0101	2.461	0	0	0
2017/07/31	R248	02/11/2017	9.66	Call	Bond Future	1,782.0600	1.7821	1,660.3800	1.6604	(6.828)	0	0	0
2017/07/31	R248	02/11/2017	9.64	Call	Bond Future	1,714.9400	1.7149	1,595.8200	1.5958	(6.946)	0	0	0
2017/07/31	R248	02/11/2017	9.64	Put	Bond Future	3,970.6600	3.9707	4,068.2500	4.0682	2.458	0	0	0
2017/07/31	R248	01/02/2018	9.90	Put	Bond Future	3,989.9900	3.9900	4,021.9500	4.0219	0.801	0	0	0
2017/07/31	R248	01/02/2018	9.89	Call	Bond Future	3,443.9400	3.4439	3,255.3500	3.2554	(5.476)	0	0	0
2017/07/31	R248	01/02/2018			Bond Future	9.9588	92.3476	9.9849	92.1254	0.262	0.0000	0.0000	170
2017/07/31	R248	01/02/2018	9.90	Call	Bond Future	3,485.7300	3.4857	3,295.4900	3.2955	(5.458)	0	0	0
2017/07/31	R248	01/02/2018	9.89	Put	Bond Future	4,034.5000	4.0345	4,068.1100	4.0681	0.833	0	0	0
2017/07/31	R248	01/02/2018	9.91	Call	Bond Future	3,528.0200	3.5280	3,335.8700	3.3359	(5.446)	0	0	0
2017/07/31	R248	01/02/2018	9.91	Put	Bond Future	3,946.1400	3.9461	3,976.1900	3.9762	0.762	0	0	0
2017/07/31	R248	03/05/2018	10.06	Call	Bond Future	4,715.4900	4.7155	4,576.5700	4.5766	(2.946)	0	0	0
2017/07/31	R248	03/05/2018	10.05	Put	Bond Future	4,402.4500	4.4025	4,488.9200	4.4889	1.964	0	0	0
2017/07/31	R248	03/05/2018			Bond Future	10.0180	89.6448	10.0447	89.4203	0.266	0.0000	0.0000	0
2017/07/31	R248	03/05/2018	10.07	Call	Bond Future	4,759.2000	4.7592	4,619.6200	4.6196	(2.933)	0	0	0
2017/07/31	R248	03/05/2018	10.07	Put	Bond Future	4,322.3500	4.3224	4,407.1800	4.4072	1.963	0	0	0
2017/07/31	R248	03/05/2018	10.06	Put	Bond Future	4,362.4000	4.3624	4,447.8900	4.4479	1.960	0	0	0
2017/07/31	R248	03/05/2018	10.05	Call	Bond Future	4,671.6400	4.6716	4,533.7000	4.5337	(2.953)	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
Total											1195120	