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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/07/2017 TO 24/07/2017

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
2017/07/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	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
2017/07/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	2025	03/08/2017			Bond Future	127.6110	127.6110	127.5531	127.5531	(0.045)	0.0000	0.0000	2,414
2017/07/24	2025	03/08/2017	133.96	Put	Bond Future	6,349.0400	6.3490	6,406.9100	6.4069	0.911	0	0	0
2017/07/24	2025	03/08/2017	133.98	Put	Bond Future	6,369.0400	6.3690	6,426.9100	6.4269	0.909	0	0	0
2017/07/24	2025	03/08/2017	133.97	Put	Bond Future	6,359.0400	6.3590	6,416.9100	6.4169	0.910	0	0	0
2017/07/24	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2025	02/11/2017			Bond Future	130.0683	130.0683	130.0095	130.0095	(0.045)	0.0000	0.0000	0
2017/07/24	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2025	02/11/2017	132.96	Put	Bond Future	2,891.7500	2.8918	2,950.5100	2.9505	2.032	0	0	0
2017/07/24	2025	02/11/2017	132.98	Put	Bond Future	2,911.7500	2.9118	2,970.5100	2.9705	2.018	0	0	0
2017/07/24	2025	02/11/2017	132.97	Put	Bond Future	2,901.7500	2.9018	2,960.5100	2.9605	2.025	0	0	0
2017/07/24	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2025	01/02/2018	133.89	Put	Bond Future	2,615.8100	2.6158	2,679.1700	2.6792	2.422	0	0	0
2017/07/24	2025	01/02/2018			Bond Future	131.2742	131.2742	131.2108	131.2108	(0.048)	0.0000	0.0000	0
2017/07/24	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2025	01/02/2018	133.88	Put	Bond Future	2,605.8100	2.6058	2,669.1700	2.6692	2.431	0	0	0
2017/07/24	2025	01/02/2018	133.90	Put	Bond Future	2,625.8100	2.6258	2,689.1700	2.6892	2.413	0	0	0
2017/07/24	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2025	03/05/2018			Bond Future	133.9136	133.9136	133.8499	133.8499	(0.048)	0.0000	0.0000	0
2017/07/24	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2025	03/05/2018	133.20	Call	Bond Future	713.6500	0.7136	649.9300	0.6499	(8.929)	0	0	0
2017/07/24	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2025	03/05/2018	133.21	Call	Bond Future	703.6500	0.7036	639.9300	0.6399	(9.056)	0	0	0
2017/07/24	2025	03/05/2018	133.22	Call	Bond Future	693.6500	0.6936	629.9300	0.6299	(9.186)	0	0	0
2017/07/24	2029	03/08/2017			Bond Future	99.3228	99.3228	99.3121	99.3121	(0.011)	0.0000	0.0000	0
2017/07/24	2029	02/11/2017			Bond Future	100.2279	100.2279	100.2172	100.2172	(0.011)	0.0000	0.0000	1,370
2017/07/24	2029	01/02/2018			Bond Future	102.1991	102.1991	102.1854	102.1854	(0.013)	0.0000	0.0000	0
2017/07/24	2029	03/05/2018			Bond Future	103.2255	103.2255	103.2124	103.2124	(0.013)	0.0000	0.0000	0
2017/07/24	2030	03/08/2017	9.33	Call	Bond Future	1,566.9000	1.5669	1,326.4200	1.3264	(15.348)	0	0	0
2017/07/24	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2030	03/08/2017			Bond Future	9.1020	92.0507	9.1366	91.8102	0.381	0.0000	0.0000	49,829
2017/07/24	2030	03/08/2017	9.34	Call	Bond Future	1,634.7700	1.6348	1,394.2900	1.3943	(14.710)	0	0	0
2017/07/24	2030	03/08/2017	9.35	Call	Bond Future	1,702.5600	1.7026	1,462.0800	1.4621	(14.125)	0	0	0
2017/07/24	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/07/24	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2030	02/11/2017			Bond Future	9.1448	93.8048	9.1806	93.5601	0.391	0.0000	0.0000	39
2017/07/24	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2030	02/11/2017	9.34	Call	Bond Future	1,324.7600	1.3248	1,080.0100	1.0800	(18.475)	0	0	0
2017/07/24	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2030	02/11/2017	9.35	Call	Bond Future	1,391.9200	1.3919	1,147.1700	1.1472	(17.584)	0	0	0
2017/07/24	2030	02/11/2017	9.36	Call	Bond Future	1,459.0000	1.4590	1,214.2500	1.2142	(16.775)	0	0	0
2017/07/24	2030	01/02/2018			Bond Future	9.1868	91.6142	9.2241	91.3630	0.406	0.0000	0.0000	0
2017/07/24	2030	01/02/2018	9.38	Call	Bond Future	1,291.9400	1.2919	1,040.7900	1.0408	(19.440)	0	0	0
2017/07/24	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2030	01/02/2018	9.39	Call	Bond Future	1,358.1400	1.3581	1,106.9900	1.1070	(18.492)	0	0	0
2017/07/24	2030	01/02/2018	9.37	Call	Bond Future	1,225.6800	1.2257	974.5300	0.9745	(20.491)	0	0	0
2017/07/24	2030	03/05/2018	9.51	Call	Bond Future	1,822.1800	1.8222	1,566.8300	1.5668	(14.013)	0	0	0
2017/07/24	2030	03/05/2018			Bond Future	9.2323	93.4031	9.2708	93.1478	0.417	0.0000	0.0000	0
2017/07/24	2030	03/05/2018	9.49	Call	Bond Future	1,692.6100	1.6926	1,437.2600	1.4373	(15.086)	0	0	0
2017/07/24	2030	03/05/2018	9.50	Call	Bond Future	1,757.4300	1.7574	1,502.0800	1.5021	(14.530)	0	0	0
2017/07/24	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2032	03/08/2017	9.43	Put	Bond Future	358.8900	0.3589	357.1900	0.3572	(0.474)	0	0	0
2017/07/24	2032	03/08/2017			Bond Future	9.2975	94.6217	9.3321	94.3645	0.373	0.0000	0.0000	29,114
2017/07/24	2032	03/08/2017	9.45	Put	Bond Future	316.9500	0.3170	311.3100	0.3113	(1.779)	0	0	0
2017/07/24	2032	03/08/2017	9.44	Put	Bond Future	337.4600	0.3375	333.6900	0.3337	(1.117)	0	0	0
2017/07/24	2032	03/08/2017	9.44	Call	Bond Future	1,389.1700	1.3892	1,128.1800	1.1282	(18.787)	0	0	0
2017/07/24	2032	03/08/2017	9.43	Call	Bond Future	1,337.3700	1.3374	1,078.4500	1.0784	(19.360)	0	0	0
2017/07/24	2032	03/08/2017	9.45	Call	Bond Future	1,441.8000	1.4418	1,178.9400	1.1789	(18.231)	0	0	0
2017/07/24	2032	02/11/2017			Bond Future	9.3461	92.2671	9.3818	92.0053	0.382	0.0000	0.0000	1,019
2017/07/24	2032	02/11/2017	9.48	Put	Bond Future	1,710.1100	1.7101	1,790.6400	1.7906	4.709	0	0	0
2017/07/24	2032	02/11/2017	9.50	Put	Bond Future	1,649.1800	1.6492	1,727.1000	1.7271	4.725	0	0	0
2017/07/24	2032	02/11/2017	9.48	Call	Bond Future	2,686.2800	2.6863	2,505.0300	2.5050	(6.747)	0	0	0
2017/07/24	2032	02/11/2017	9.49	Put	Bond Future	1,679.4400	1.6794	1,758.6600	1.7587	4.717	0	0	0
2017/07/24	2032	02/11/2017	9.49	Call	Bond Future	2,727.8800	2.7279	2,545.3200	2.5453	(6.692)	0	0	0
2017/07/24	2032	02/11/2017	9.50	Call	Bond Future	2,769.8200	2.7698	2,585.9600	2.5860	(6.638)	0	0	0
2017/07/24	2032	01/02/2018	9.55	Put	Bond Future	2,392.8900	2.3929	2,486.2500	2.4863	3.902	0	0	0
2017/07/24	2032	01/02/2018			Bond Future	9.3937	94.0517	9.4309	93.7832	0.395	0.0000	0.0000	0
2017/07/24	2032	01/02/2018	9.57	Put	Bond Future	2,331.1900	2.3312	2,422.5500	2.4225	3.919	0	0	0
2017/07/24	2032	01/02/2018	9.55	Call	Bond Future	3,515.6700	3.5157	3,340.4600	3.3405	(4.984)	0	0	0
2017/07/24	2032	01/02/2018	9.56	Put	Bond Future	2,362.0200	2.3620	2,454.3800	2.4544	3.910	0	0	0
2017/07/24	2032	01/02/2018	9.56	Call	Bond Future	3,555.9800	3.5560	3,379.7700	3.3798	(4.955)	0	0	0
2017/07/24	2032	01/02/2018	9.57	Call	Bond Future	3,596.2500	3.5963	3,419.0400	3.4190	(4.928)	0	0	0
2017/07/24	2032	03/05/2018			Bond Future	9.4406	91.7297	9.4788	91.4567	0.405	0.0000	0.0000	0
2017/07/24	2032	03/05/2018	9.70	Put	Bond Future	2,741.9800	2.7420	2,834.3100	2.8343	3.367	0	0	0
2017/07/24	2032	03/05/2018	9.72	Put	Bond Future	2,684.6100	2.6846	2,775.3500	2.7754	3.380	0	0	0
2017/07/24	2032	03/05/2018	9.70	Call	Bond Future	4,571.3800	4.5714	4,390.6600	4.3907	(3.953)	0	0	0

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2017/07/24	2032	03/05/2018	9.71	Put	Bond Future	2,713.1800	2.7132	2,804.7100	2.8047	3.374	0	0	0
2017/07/24	2032	03/05/2018	9.71	Call	Bond Future	4,612.0400	4.6120	4,430.5200	4.4305	(3.936)	0	0	0
2017/07/24	2032	03/05/2018	9.72	Call	Bond Future	4,652.8600	4.6529	4,470.5500	4.4706	(3.918)	0	0	0
2017/07/24	2033	03/08/2017	113.14	Put	Bond Future	9,162.6600	9.1627	9,174.0300	9.1740	0.124	0	0	0
2017/07/24	2033	03/08/2017			Bond Future	103.9773	103.9773	103.9660	103.9660	(0.011)	0.0000	0.0000	6,534
2017/07/24	2033	03/08/2017	113.13	Put	Bond Future	9,152.6600	9.1527	9,164.0300	9.1640	0.124	0	0	0
2017/07/24	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2033	03/08/2017	113.12	Put	Bond Future	9,142.6600	9.1427	9,154.0300	9.1540	0.124	0	0	0
2017/07/24	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2033	02/11/2017			Bond Future	104.9071	104.9071	104.8957	104.8957	(0.011)	0.0000	0.0000	0
2017/07/24	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2033	02/11/2017	110.07	Put	Bond Future	5,162.9000	5.1629	5,174.2600	5.1743	0.220	0	0	0
2017/07/24	2033	02/11/2017	110.09	Put	Bond Future	5,182.9000	5.1829	5,194.2600	5.1943	0.219	0	0	0
2017/07/24	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2033	02/11/2017	110.08	Put	Bond Future	5,172.9000	5.1729	5,184.2600	5.1843	0.220	0	0	0
2017/07/24	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2033	01/02/2018			Bond Future	106.9702	106.9702	106.9559	106.9559	(0.013)	0.0000	0.0000	0
2017/07/24	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2033	01/02/2018	109.64	Put	Bond Future	2,669.8100	2.6698	2,684.0600	2.6841	0.534	0	0	0
2017/07/24	2033	01/02/2018	109.66	Put	Bond Future	2,689.8100	2.6898	2,704.0600	2.7041	0.530	0	0	0
2017/07/24	2033	01/02/2018	109.65	Put	Bond Future	2,679.8100	2.6798	2,694.0600	2.6941	0.532	0	0	0
2017/07/24	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2033	03/05/2018			Bond Future	108.0218	108.0218	108.0080	108.0080	(0.013)	0.0000	0.0000	0
2017/07/24	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2033	03/05/2018	107.69	Call	Bond Future	331.7700	0.3318	317.9500	0.3180	(4.166)	0	0	0
2017/07/24	2033	03/05/2018	107.70	Call	Bond Future	321.7700	0.3218	307.9500	0.3080	(4.295)	0	0	0
2017/07/24	2033	03/05/2018	107.71	Call	Bond Future	311.7700	0.3118	297.9500	0.2980	(4.433)	0	0	0
2017/07/24	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2037	03/08/2017	9.57	Call	Bond Future	668.4500	0.6684	471.8100	0.4718	(29.417)	0	0	0
2017/07/24	2037	03/08/2017			Bond Future	9.6178	90.4229	9.6474	90.1853	0.307	0.0000	0.0000	66,814
2017/07/24	2037	03/08/2017	9.58	Call	Bond Future	703.7800	0.7038	502.3900	0.5024	(28.615)	0	0	0
2017/07/24	2037	03/08/2017	9.56	Put	Bond Future	1,102.5900	1.1026	1,148.4600	1.1485	4.160	0	0	0
2017/07/24	2037	03/08/2017	9.57	Put	Bond Future	1,055.4800	1.0555	1,096.4900	1.0965	3.885	0	0	0
2017/07/24	2037	03/08/2017	9.58	Put	Bond Future	1,009.7100	1.0097	1,045.9700	1.0460	3.591	0	0	0
2017/07/24	2037	03/08/2017	9.56	Call	Bond Future	634.3500	0.6344	442.5700	0.4426	(30.233)	0	0	0
2017/07/24	2037	02/11/2017			Bond Future	9.6680	92.1461	9.6984	91.9042	0.314	0.0000	0.0000	244
2017/07/24	2037	02/11/2017	9.66	Call	Bond Future	2,433.0200	2.4330	2,276.0000	2.2760	(6.454)	0	0	0
2017/07/24	2037	02/11/2017	9.65	Put	Bond Future	2,537.6600	2.5377	2,623.8400	2.6238	3.396	0	0	0
2017/07/24	2037	02/11/2017	9.67	Put	Bond Future	2,457.1600	2.4572	2,540.8000	2.5408	3.404	0	0	0
2017/07/24	2037	02/11/2017	9.66	Put	Bond Future	2,497.2700	2.4973	2,582.1700	2.5822	3.400	0	0	0
2017/07/24	2037	02/11/2017	9.65	Call	Bond Future	2,393.4900	2.3935	2,237.7500	2.2378	(6.507)	0	0	0
2017/07/24	2037	02/11/2017	9.67	Call	Bond Future	2,472.7100	2.4727	2,314.4300	2.3144	(6.401)	0	0	0
2017/07/24	2037	01/02/2018			Bond Future	9.7180	89.6730	9.7495	89.4248	0.324	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/24	2037	01/02/2018	9.81	Put	Bond Future	2,976.5700	2.9766	3,063.4200	3.0634	2.918	0	0	0
2017/07/24	2037	01/02/2018	9.83	Put	Bond Future	2,904.6600	2.9047	2,989.7000	2.9897	2.928	0	0	0
2017/07/24	2037	01/02/2018	9.82	Put	Bond Future	2,940.3200	2.9403	3,026.2600	3.0263	2.923	0	0	0
2017/07/24	2037	01/02/2018	9.82	Call	Bond Future	3,739.4000	3.7394	3,577.1200	3.5771	(4.340)	0	0	0
2017/07/24	2037	01/02/2018	9.81	Call	Bond Future	3,697.7900	3.6978	3,536.4200	3.5364	(4.364)	0	0	0
2017/07/24	2037	01/02/2018	9.83	Call	Bond Future	3,781.4900	3.7815	3,618.3100	3.6183	(4.315)	0	0	0
2017/07/24	2037	03/05/2018	9.99	Call	Bond Future	4,969.2900	4.9693	4,801.1000	4.8011	(3.385)	0	0	0
2017/07/24	2037	03/05/2018			Bond Future	9.7709	91.4239	9.8033	91.1716	0.332	0.0000	0.0000	0
2017/07/24	2037	03/05/2018	9.97	Call	Bond Future	4,883.8400	4.8838	4,717.0700	4.7171	(3.415)	0	0	0
2017/07/24	2037	03/05/2018	9.98	Call	Bond Future	4,926.6400	4.9266	4,759.1600	4.7592	(3.399)	0	0	0
2017/07/24	2037	03/05/2018	9.97	Put	Bond Future	3,350.4900	3.3505	3,436.0200	3.4360	2.553	0	0	0
2017/07/24	2037	03/05/2018	9.99	Put	Bond Future	3,284.2100	3.2842	3,368.3200	3.3683	2.561	0	0	0
2017/07/24	2037	03/05/2018	9.98	Put	Bond Future	3,317.3700	3.3174	3,402.1900	3.4022	2.557	0	0	0
2017/07/24	2038	03/08/2017			Bond Future	127.3314	127.3314	127.3176	127.3176	(0.011)	0.0000	0.0000	22,707
2017/07/24	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2038	03/08/2017	141.16	Put	Bond Future	13,828.5800	13.8286	13,842.4200	13.8424	0.100	0	0	0
2017/07/24	2038	03/08/2017	141.18	Put	Bond Future	13,848.5800	13.8486	13,862.4200	13.8624	0.100	0	0	0
2017/07/24	2038	03/08/2017	141.17	Put	Bond Future	13,838.5800	13.8386	13,852.4200	13.8524	0.100	0	0	0
2017/07/24	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2038	02/11/2017			Bond Future	129.7833	129.7833	129.7695	129.7695	(0.011)	0.0000	0.0000	2,505
2017/07/24	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2038	02/11/2017	136.80	Put	Bond Future	7,016.6500	7.0166	7,030.5300	7.0305	0.198	0	0	0
2017/07/24	2038	02/11/2017	136.82	Put	Bond Future	7,036.6500	7.0366	7,050.5300	7.0505	0.197	0	0	0
2017/07/24	2038	02/11/2017	136.81	Put	Bond Future	7,026.6500	7.0266	7,040.5300	7.0405	0.198	0	0	0
2017/07/24	2038	01/02/2018	136.95	Put	Bond Future	6,135.3700	6.1354	6,153.0800	6.1531	0.289	0	0	0
2017/07/24	2038	01/02/2018			Bond Future	130.8146	130.8146	130.7969	130.7969	(0.014)	0.0000	0.0000	0
2017/07/24	2038	01/02/2018	136.94	Put	Bond Future	6,125.3700	6.1254	6,143.0800	6.1431	0.289	0	0	0
2017/07/24	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2038	01/02/2018	136.93	Put	Bond Future	6,115.3700	6.1154	6,133.0800	6.1331	0.290	0	0	0
2017/07/24	2038	03/05/2018			Bond Future	133.4448	133.4448	133.4278	133.4278	(0.013)	0.0000	0.0000	0
2017/07/24	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2038	03/05/2018	132.27	Call	Bond Future	1,174.8300	1.1748	1,157.8200	1.1578	(1.448)	0	0	0
2017/07/24	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2038	03/05/2018	132.28	Call	Bond Future	1,164.8300	1.1648	1,147.8200	1.1478	(1.460)	0	0	0
2017/07/24	2038	03/05/2018	132.29	Call	Bond Future	1,154.8300	1.1548	1,137.8200	1.1378	(1.473)	0	0	0
2017/07/24	2040	03/08/2017			Bond Future	9.7481	93.4200	9.7776	93.1683	0.303	0.0000	0.0000	14,239
2017/07/24	2040	03/08/2017	9.61	Put	Bond Future	1,640.5500	1.6406	1,728.8500	1.7288	5.382	0	0	0
2017/07/24	2040	03/08/2017	9.63	Put	Bond Future	1,521.3300	1.5213	1,598.3400	1.5983	5.062	0	0	0
2017/07/24	2040	03/08/2017	9.61	Call	Bond Future	447.2000	0.4472	283.7400	0.2837	(36.552)	0	0	0
2017/07/24	2040	03/08/2017	9.62	Put	Bond Future	1,580.2800	1.5803	1,662.9300	1.6629	5.230	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
2017/07/24	2040	03/08/2017	9.62	Call	Bond Future	474.1500	0.4741	305.0400	0.3050	(35.666)	0	0	0
2017/07/24	2040	03/08/2017	9.63	Call	Bond Future	502.3000	0.5023	327.5500	0.3276	(34.790)	0	0	0
2017/07/24	2040	02/11/2017			Bond Future	9.8005	95.2003	9.8308	94.9440	0.310	0.0000	0.0000	0
2017/07/24	2040	02/11/2017	9.66	Call	Bond Future	2,108.2100	2.1082	1,959.0200	1.9590	(7.077)	0	0	0
2017/07/24	2040	02/11/2017	9.65	Put	Bond Future	3,358.9200	3.3589	3,467.4800	3.4675	3.232	0	0	0
2017/07/24	2040	02/11/2017	9.67	Put	Bond Future	3,260.0400	3.2600	3,365.7700	3.3658	3.243	0	0	0
2017/07/24	2040	02/11/2017	9.66	Put	Bond Future	3,309.3200	3.3093	3,416.4700	3.4165	3.238	0	0	0
2017/07/24	2040	02/11/2017	9.67	Call	Bond Future	2,145.2700	2.1453	1,994.6600	1.9947	(7.021)	0	0	0
2017/07/24	2040	02/11/2017	9.65	Call	Bond Future	2,071.3400	2.0713	1,923.5600	1.9236	(7.135)	0	0	0
2017/07/24	2040	01/02/2018	9.89	Call	Bond Future	3,781.6900	3.7817	3,615.0300	3.6150	(4.407)	0	0	0
2017/07/24	2040	01/02/2018			Bond Future	9.8527	92.5361	9.8842	92.2731	0.320	0.0000	0.0000	0
2017/07/24	2040	01/02/2018	9.87	Call	Bond Future	3,696.9500	3.6969	3,532.2300	3.5322	(4.456)	0	0	0
2017/07/24	2040	01/02/2018	9.88	Call	Bond Future	3,739.3400	3.7393	3,573.6400	3.5736	(4.431)	0	0	0
2017/07/24	2040	01/02/2018	9.87	Put	Bond Future	3,552.2300	3.5522	3,650.5100	3.6505	2.767	0	0	0
2017/07/24	2040	01/02/2018	9.88	Put	Bond Future	3,511.1800	3.5112	3,608.4800	3.6085	2.771	0	0	0
2017/07/24	2040	01/02/2018	9.89	Put	Bond Future	3,470.2200	3.4702	3,566.5600	3.5666	2.776	0	0	0
2017/07/24	2040	03/05/2018	10.08	Put	Bond Future	3,725.1500	3.7251	3,817.3500	3.8174	2.475	0	0	0
2017/07/24	2040	03/05/2018			Bond Future	9.9077	94.3428	9.9401	94.0755	0.327	0.0000	0.0000	0
2017/07/24	2040	03/05/2018	10.07	Put	Bond Future	3,761.4900	3.7615	3,854.4500	3.8544	2.471	0	0	0
2017/07/24	2040	03/05/2018	10.08	Call	Bond Future	5,134.0400	5.1340	4,958.9500	4.9589	(3.410)	0	0	0
2017/07/24	2040	03/05/2018	10.06	Call	Bond Future	5,045.5700	5.0456	4,871.9900	4.8720	(3.440)	0	0	0
2017/07/24	2040	03/05/2018	10.07	Call	Bond Future	5,089.5500	5.0895	4,915.2200	4.9152	(3.425)	0	0	0
2017/07/24	2040	03/05/2018	10.06	Put	Bond Future	3,798.4500	3.7985	3,892.1600	3.8922	2.467	0	0	0
2017/07/24	2044	03/08/2017			Bond Future	9.7829	90.4694	9.8125	90.2153	0.302	0.0000	0.0000	22,110
2017/07/24	2044	03/08/2017	9.62	Put	Bond Future	1,816.4900	1.8165	1,918.9500	1.9190	5.641	0	0	0
2017/07/24	2044	03/08/2017	9.64	Put	Bond Future	1,689.9100	1.6899	1,780.9000	1.7809	5.384	0	0	0
2017/07/24	2044	03/08/2017	9.63	Put	Bond Future	1,752.5900	1.7526	1,849.3100	1.8493	5.519	0	0	0
2017/07/24	2044	03/08/2017	9.64	Call	Bond Future	442.5000	0.4425	279.3600	0.2794	(36.868)	0	0	0
2017/07/24	2044	03/08/2017	9.62	Call	Bond Future	392.1800	0.3922	240.5100	0.2405	(38.674)	0	0	0
2017/07/24	2044	03/08/2017	9.63	Call	Bond Future	416.8000	0.4168	259.3900	0.2594	(37.766)	0	0	0
2017/07/24	2044	02/11/2017	9.68	Call	Bond Future	2,096.4500	2.0965	1,947.2300	1.9472	(7.118)	0	0	0
2017/07/24	2044	02/11/2017			Bond Future	9.8340	92.1934	9.8643	91.9348	0.309	0.0000	0.0000	207
2017/07/24	2044	02/11/2017	9.66	Call	Bond Future	2,023.6000	2.0236	1,877.2400	1.8772	(7.233)	0	0	0
2017/07/24	2044	02/11/2017	9.67	Call	Bond Future	2,059.7300	2.0597	1,911.9400	1.9119	(7.175)	0	0	0
2017/07/24	2044	02/11/2017	9.66	Put	Bond Future	3,531.3300	3.5313	3,643.6200	3.6436	3.180	0	0	0
2017/07/24	2044	02/11/2017	9.68	Put	Bond Future	3,428.7000	3.4287	3,538.1300	3.5381	3.192	0	0	0
2017/07/24	2044	02/11/2017	9.67	Put	Bond Future	3,479.6500	3.4796	3,590.5100	3.5905	3.186	0	0	0
2017/07/24	2044	01/02/2018			Bond Future	9.8849	89.5961	9.9164	89.3308	0.318	0.0000	0.0000	0
2017/07/24	2044	01/02/2018	9.89	Put	Bond Future	3,660.9000	3.6609	3,760.8100	3.7608	2.729	0	0	0
2017/07/24	2044	01/02/2018	9.91	Put	Bond Future	3,577.1200	3.5771	3,675.0900	3.6751	2.739	0	0	0
2017/07/24	2044	01/02/2018	9.89	Call	Bond Future	3,703.7600	3.7038	3,538.2800	3.5383	(4.468)	0	0	0
2017/07/24	2044	01/02/2018	9.90	Put	Bond Future	3,618.8200	3.6188	3,717.7500	3.7177	2.734	0	0	0
2017/07/24	2044	01/02/2018	9.90	Call	Bond Future	3,746.1200	3.7461	3,579.6600	3.5797	(4.444)	0	0	0
2017/07/24	2044	01/02/2018	9.91	Call	Bond Future	3,788.7100	3.7887	3,621.2900	3.6213	(4.419)	0	0	0
2017/07/24	2044	03/05/2018	10.10	Call	Bond Future	5,163.4300	5.1634	4,987.1500	4.9871	(3.414)	0	0	0
2017/07/24	2044	03/05/2018			Bond Future	9.9385	91.3455	9.9708	91.0758	0.325	0.0000	0.0000	0
2017/07/24	2044	03/05/2018	10.11	Call	Bond Future	5,208.0900	5.2081	5,031.0500	5.0311	(3.399)	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
2017/07/24	2044	03/05/2018	10.09	Put	Bond Future	3,865.5100	3.8655	3,959.7400	3.9597	2.438	0	0	0
2017/07/24	2044	03/05/2018	10.11	Put	Bond Future	3,791.4600	3.7915	3,884.1700	3.8842	2.445	0	0	0
2017/07/24	2044	03/05/2018	10.09	Call	Bond Future	5,118.9400	5.1189	4,943.4200	4.9434	(3.429)	0	0	0
2017/07/24	2044	03/05/2018	10.10	Put	Bond Future	3,828.3400	3.8283	3,921.8100	3.9218	2.442	0	0	0
2017/07/24	2046	03/08/2017	141.17	Put	Bond Future	17,051.5600	17.0516	17,065.0500	17.0651	0.079	0	0	0
2017/07/24	2046	03/08/2017			Bond Future	124.1184	124.1184	124.1050	124.1050	(0.011)	0.0000	0.0000	22,594
2017/07/24	2046	03/08/2017	141.19	Put	Bond Future	17,071.5600	17.0716	17,085.0500	17.0851	0.079	0	0	0
2017/07/24	2046	03/08/2017	141.18	Put	Bond Future	17,061.5600	17.0616	17,075.0500	17.0751	0.079	0	0	0
2017/07/24	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2046	02/11/2017			Bond Future	124.9256	124.9256	124.9120	124.9120	(0.011)	0.0000	0.0000	2,700
2017/07/24	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2046	02/11/2017	136.30	Put	Bond Future	11,374.4200	11.3744	11,387.9800	11.3880	0.119	0	0	0
2017/07/24	2046	02/11/2017	136.32	Put	Bond Future	11,394.4200	11.3944	11,407.9800	11.4080	0.119	0	0	0
2017/07/24	2046	02/11/2017	136.31	Put	Bond Future	11,384.4200	11.3844	11,397.9800	11.3980	0.119	0	0	0
2017/07/24	2046	01/02/2018	132.92	Put	Bond Future	5,537.6200	5.5376	5,554.6000	5.5546	0.307	0	0	0
2017/07/24	2046	01/02/2018			Bond Future	127.3824	127.3824	127.3654	127.3654	(0.013)	0.0000	0.0000	0
2017/07/24	2046	01/02/2018	132.91	Put	Bond Future	5,527.6200	5.5276	5,544.6000	5.5446	0.307	0	0	0
2017/07/24	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2046	01/02/2018	132.90	Put	Bond Future	5,517.6200	5.5176	5,534.6000	5.5346	0.308	0	0	0
2017/07/24	2046	03/05/2018			Bond Future	128.3276	128.3276	128.3113	128.3113	(0.013)	0.0000	0.0000	0
2017/07/24	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2046	03/05/2018	127.95	Call	Bond Future	377.6500	0.3777	361.2600	0.3613	(4.340)	0	0	0
2017/07/24	2046	03/05/2018	127.93	Call	Bond Future	397.6500	0.3977	381.2600	0.3813	(4.122)	0	0	0
2017/07/24	2046	03/05/2018	127.94	Call	Bond Future	387.6500	0.3877	371.2600	0.3713	(4.228)	0	0	0
2017/07/24	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2050	03/08/2017			Bond Future	130.5763	130.5763	130.5622	130.5622	(0.011)	0.0000	0.0000	26,041
2017/07/24	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2050	03/08/2017	149.22	Put	Bond Future	18,643.7100	18.6437	18,657.7600	18.6578	0.075	0	0	0
2017/07/24	2050	03/08/2017	149.24	Put	Bond Future	18,663.7100	18.6637	18,677.7600	18.6778	0.075	0	0	0
2017/07/24	2050	03/08/2017	149.23	Put	Bond Future	18,653.7100	18.6537	18,667.7600	18.6678	0.075	0	0	0
2017/07/24	2050	02/11/2017	144.66	Put	Bond Future	11,569.0200	11.5690	11,583.4600	11.5835	0.125	0	0	0
2017/07/24	2050	02/11/2017	144.67	Put	Bond Future	11,579.0200	11.5790	11,593.4600	11.5935	0.125	0	0	0
2017/07/24	2050	02/11/2017			Bond Future	133.0910	133.0910	133.0765	133.0765	(0.011)	0.0000	0.0000	1,600
2017/07/24	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2050	02/11/2017	144.65	Put	Bond Future	11,559.0200	11.5590	11,573.4600	11.5735	0.125	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
2017/07/24	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2050	01/02/2018			Bond Future	134.0165	134.0165	133.9986	133.9986	(0.013)	0.0000	0.0000	0
2017/07/24	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2050	01/02/2018	140.23	Put	Bond Future	6,213.5300	6.2135	6,231.3900	6.2314	0.287	0	0	0
2017/07/24	2050	01/02/2018	140.25	Put	Bond Future	6,233.5300	6.2335	6,251.3900	6.2514	0.287	0	0	0
2017/07/24	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2050	01/02/2018	140.24	Put	Bond Future	6,223.5300	6.2235	6,241.3900	6.2414	0.287	0	0	0
2017/07/24	2050	03/05/2018	135.61	Call	Bond Future	1,101.0700	1.1011	1,083.7600	1.0838	(1.572)	0	0	0
2017/07/24	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2050	03/05/2018			Bond Future	136.7111	136.7111	136.6938	136.6938	(0.013)	0.0000	0.0000	0
2017/07/24	2050	03/05/2018	135.62	Call	Bond Future	1,091.0700	1.0911	1,073.7600	1.0738	(1.587)	0	0	0
2017/07/24	2050	03/05/2018	135.63	Call	Bond Future	1,081.0700	1.0811	1,063.7600	1.0638	(1.601)	0	0	0
2017/07/24	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	AL37	03/08/2017			Index Future	549.2500	549.2500	548.4660	548.4660	(0.143)	0.0000	0.0000	0
2017/07/24	AL37	02/11/2017			Index Future	559.7160	559.7160	558.9170	558.9170	(0.143)	0.0000	0.0000	0
2017/07/24	AL37	01/02/2018			Index Future	570.5430	570.5430	569.7190	569.7190	(0.144)	0.0000	0.0000	0
2017/07/24	AL37	03/05/2018			Index Future	581.6870	581.6870	580.8520	580.8520	(0.144)	0.0000	0.0000	0
2017/07/24	AL7T	03/08/2017			Index Future	632.8380	632.8380	631.5450	631.5450	(0.204)	0.0000	0.0000	0
2017/07/24	AL7T	02/11/2017			Index Future	644.8970	644.8970	643.5790	643.5790	(0.204)	0.0000	0.0000	0
2017/07/24	AL7T	01/02/2018			Index Future	657.3720	657.3720	656.0170	656.0170	(0.206)	0.0000	0.0000	0
2017/07/24	AL7T	03/05/2018			Index Future	670.2120	670.2120	668.8370	668.8370	(0.205)	0.0000	0.0000	0
2017/07/24	ALBI	03/08/2017			Index Future	567.3790	567.3790	566.1510	566.1510	(0.216)	0.0000	0.0000	596
2017/07/24	ALBI	02/11/2017			Index Future	578.1920	578.1920	576.9390	576.9390	(0.217)	0.0000	0.0000	0
2017/07/24	ALBI	01/02/2018			Index Future	589.3750	589.3750	588.0890	588.0890	(0.218)	0.0000	0.0000	0
2017/07/24	ALBI	03/05/2018			Index Future	600.8870	600.8870	599.5810	599.5810	(0.217)	0.0000	0.0000	0
2017/07/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	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
2017/07/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	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
2017/07/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/24	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	EL28	03/08/2017			Bond Future	127.1054	127.1054	127.0940	127.0940	(0.009)	0.0000	0.0000	0
2017/07/24	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	EL28	03/08/2017	135.16	Put	Bond Future	8,054.6000	8.0546	8,066.0500	8.0661	0.142	0	0	0
2017/07/24	EL28	03/08/2017	135.18	Put	Bond Future	8,074.6000	8.0746	8,086.0500	8.0861	0.142	0	0	0
2017/07/24	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	EL28	03/08/2017	135.17	Put	Bond Future	8,064.6000	8.0646	8,076.0500	8.0761	0.142	0	0	0
2017/07/24	EL28	02/11/2017			Bond Future	127.8092	127.8092	127.7977	127.7977	(0.009)	0.0000	0.0000	0
2017/07/24	EL28	02/11/2017	133.87	Put	Bond Future	6,060.8200	6.0608	6,072.2900	6.0723	0.189	0	0	0
2017/07/24	EL28	02/11/2017	133.89	Put	Bond Future	6,080.8200	6.0808	6,092.2900	6.0923	0.189	0	0	0
2017/07/24	EL28	02/11/2017	133.88	Put	Bond Future	6,070.8200	6.0708	6,082.2900	6.0823	0.189	0	0	0
2017/07/24	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	EL28	01/02/2018			Bond Future	130.3227	130.3227	130.3077	130.3077	(0.012)	0.0000	0.0000	0
2017/07/24	EL28	01/02/2018	132.29	Put	Bond Future	1,967.2700	1.9673	1,982.3300	1.9823	0.766	0	0	0
2017/07/24	EL28	01/02/2018	132.31	Put	Bond Future	1,987.2700	1.9873	2,002.3300	2.0023	0.758	0	0	0
2017/07/24	EL28	01/02/2018	132.30	Put	Bond Future	1,977.2700	1.9773	1,992.3300	1.9923	0.762	0	0	0
2017/07/24	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	EL28	03/05/2018			Bond Future	132.9430	132.9430	132.9286	132.9286	(0.011)	0.0000	0.0000	0
2017/07/24	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	EL28	03/05/2018	133.18	Put	Bond Future	236.9900	0.2370	251.4400	0.2514	6.097	0	0	0
2017/07/24	EL28	03/05/2018	133.20	Put	Bond Future	256.9900	0.2570	271.4400	0.2714	5.623	0	0	0
2017/07/24	EL28	03/05/2018	133.19	Put	Bond Future	246.9900	0.2470	261.4400	0.2614	5.850	0	0	0
2017/07/24	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	03/08/2017			Bond Future	10.7133	78.5528	10.7425	78.3730	0.272	0.0000	0.0000	9,466
2017/07/24	ES33	03/08/2017	10.53	Put	Bond Future	1,144.2000	1.1442	1,324.0000	1.3240	15.714	0	0	0
2017/07/24	ES33	03/08/2017	10.55	Put	Bond Future	1,018.1000	1.0181	1,197.9000	1.1979	17.660	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
2017/07/24	ES33	03/08/2017	10.54	Put	Bond Future	1,081.1100	1.0811	1,260.9100	1.2609	16.631	0	0	0
2017/07/24	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	02/11/2017	10.66	Put	Bond Future	889.3800	0.8894	1,072.3600	1.0724	20.574	0	0	0
2017/07/24	ES33	02/11/2017			Bond Future	10.8049	76.2581	10.8351	76.0751	0.279	0.0000	0.0000	0
2017/07/24	ES33	02/11/2017	10.68	Put	Bond Future	765.7400	0.7657	948.7200	0.9487	23.896	0	0	0
2017/07/24	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	02/11/2017	10.67	Put	Bond Future	827.5200	0.8275	1,010.5000	1.0105	22.112	0	0	0
2017/07/24	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	01/02/2018	10.99	Call	Bond Future	539.6300	0.5396	351.7600	0.3518	(34.815)	0	0	0
2017/07/24	ES33	01/02/2018			Bond Future	10.8994	77.7331	10.9309	77.5452	0.288	0.0000	0.0000	0
2017/07/24	ES33	01/02/2018	11.00	Call	Bond Future	598.8600	0.5989	410.9900	0.4110	(31.371)	0	0	0
2017/07/24	ES33	01/02/2018	11.01	Call	Bond Future	658.0100	0.6580	470.1400	0.4701	(28.551)	0	0	0
2017/07/24	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	03/05/2018			Bond Future	10.9917	75.4575	11.0241	75.2665	0.295	0.0000	0.0000	0
2017/07/24	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	ES33	03/05/2018	11.22	Call	Bond Future	1,329.4800	1.3295	1,138.5300	1.1385	(14.363)	0	0	0
2017/07/24	ES33	03/05/2018	11.20	Call	Bond Future	1,214.4100	1.2144	1,023.4600	1.0235	(15.724)	0	0	0
2017/07/24	ES33	03/05/2018	11.21	Call	Bond Future	1,271.9800	1.2720	1,081.0300	1.0810	(15.012)	0	0	0
2017/07/24	ES42	03/08/2017			Bond Future	10.9384	81.7227	10.9675	81.5198	0.267	0.0000	0.0000	7,957
2017/07/24	ES42	02/11/2017			Bond Future	11.0299	79.0185	11.0600	78.8120	0.273	0.0000	0.0000	0
2017/07/24	ES42	01/02/2018			Bond Future	11.1210	80.5468	11.1524	80.3349	0.282	0.0000	0.0000	0
2017/07/24	ES42	03/05/2018			Bond Future	11.2149	77.8578	11.2473	77.6424	0.289	0.0000	0.0000	0
2017/07/24	GOVI	03/08/2017			GOVI	566.2220	566.2220	564.9780	564.9780	(0.220)	0.0000	0.0000	413
2017/07/24	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	GOVI	03/08/2017	561.09	Call	GOVI	51,320.0000	5.1320	38,880.0000	3.8880	(24.240)	0	0	0
2017/07/24	GOVI	03/08/2017	561.10	Call	GOVI	51,220.0000	5.1220	38,780.0000	3.8780	(24.287)	0	0	0
2017/07/24	GOVI	03/08/2017	561.11	Call	GOVI	51,120.0000	5.1120	38,680.0000	3.8680	(24.335)	0	0	0
2017/07/24	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	GOVI	02/11/2017			GOVI	577.0120	577.0120	575.7430	575.7430	(0.220)	0.0000	0.0000	74
2017/07/24	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	GOVI	02/11/2017	572.44	Call	GOVI	45,720.0000	4.5720	33,030.0000	3.3030	(27.756)	0	0	0
2017/07/24	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	GOVI	02/11/2017	572.45	Call	GOVI	45,620.0000	4.5620	32,930.0000	3.2930	(27.817)	0	0	0
2017/07/24	GOVI	02/11/2017	572.46	Call	GOVI	45,520.0000	4.5520	32,830.0000	3.2830	(27.878)	0	0	0
2017/07/24	GOVI	01/02/2018			GOVI	588.1740	588.1740	586.8700	586.8700	(0.222)	0.0000	0.0000	0
2017/07/24	GOVI	01/02/2018	581.03	Call	GOVI	71,440.0000	7.1440	58,400.0000	5.8400	(18.253)	0	0	0
2017/07/24	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/24	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	GOVI	01/02/2018	581.04	Call	GOVI	71,340.0000	7.1340	58,300.0000	5.8300	(18.279)	0	0	0
2017/07/24	GOVI	01/02/2018	581.02	Call	GOVI	71,540.0000	7.1540	58,500.0000	5.8500	(18.228)	0	0	0
2017/07/24	GOVI	03/05/2018	590.29	Call	GOVI	93,720.0000	9.3720	80,480.0000	8.0480	(14.127)	0	0	0
2017/07/24	GOVI	03/05/2018	590.27	Call	GOVI	93,920.0000	9.3920	80,680.0000	8.0680	(14.097)	0	0	0
2017/07/24	GOVI	03/05/2018			GOVI	599.6620	599.6620	598.3380	598.3380	(0.221)	0.0000	0.0000	0
2017/07/24	GOVI	03/05/2018	590.28	Call	GOVI	93,820.0000	9.3820	80,580.0000	8.0580	(14.112)	0	0	0
2017/07/24	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/24	IGOV	03/08/2017			Index Future	246.2440	246.2440	246.3290	246.3290	0.035	0.0000	0.0000	1,241
2017/07/24	IGOV	02/11/2017			Index Future	250.9850	250.9850	251.0720	251.0720	0.035	0.0000	0.0000	0
2017/07/24	IGOV	01/02/2018			Index Future	255.9210	255.9210	256.0030	256.0030	0.032	0.0000	0.0000	0
2017/07/24	IGOV	03/05/2018			Index Future	261.0670	261.0670	261.1520	261.1520	0.033	0.0000	0.0000	0
2017/07/24	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/24	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/24	IS01	21/09/2017			Interest Rate Swap	99.6125	99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/07/24	IS01	21/12/2017			Interest Rate Swap	99.7702	99.7702	99.7539	99.7539	(0.016)	0.0000	0.0000	0
2017/07/24	IS01	15/03/2018			Interest Rate Swap	99.6444	99.6444	99.6307	99.6307	(0.014)	0.0000	0.0000	0
2017/07/24	IS01	21/06/2018			Interest Rate Swap	99.7015	99.7015	99.6933	99.6933	(0.008)	0.0000	0.0000	0
2017/07/24	IS01	20/09/2018			Interest Rate Swap	99.7771	99.7771	99.7989	99.7989	0.022	0.0000	0.0000	0
2017/07/24	IS02	18/12/2017			Interest Rate Swap	99.7988	99.7988	99.7844	99.7844	(0.014)	0.0000	0.0000	0
2017/07/24	IS02	16/03/2018			Interest Rate Swap	98.9224	98.9224	98.9086	98.9086	(0.014)	0.0000	0.0000	0
2017/07/24	IS02	15/06/2018			Interest Rate Swap	98.3935	98.3935	98.3848	98.3848	(0.009)	0.0000	0.0000	0
2017/07/24	IS02	21/09/2018			Interest Rate Swap	98.2433	98.2433	98.2649	98.2649	0.022	0.0000	0.0000	0
2017/07/24	IS02	21/12/2018			Interest Rate Swap	98.5300	98.5300	98.5600	98.5600	0.030	0.0000	0.0000	0
2017/07/24	IS02	15/03/2019			Interest Rate Swap	98.8462	98.8462	98.8783	98.8783	0.032	0.0000	0.0000	0
2017/07/24	IS02	21/06/2019			Interest Rate Swap	99.1591	99.1591	99.1962	99.1962	0.037	0.0000	0.0000	0
2017/07/24	IS02	20/09/2019			Interest Rate Swap	99.5032	99.5032	99.5458	99.5458	0.043	0.0000	0.0000	0
2017/07/24	IS05	17/12/2020			Interest Rate Swap	95.5061	95.5061	95.5976	95.5976	0.096	0.0000	0.0000	0
2017/07/24	IS05	16/03/2021			Interest Rate Swap	94.7117	94.7117	94.8111	94.8111	0.105	0.0000	0.0000	0
2017/07/24	IS05	15/06/2021			Interest Rate Swap	93.8916	93.8916	93.9988	93.9988	0.114	0.0000	0.0000	0
2017/07/24	IS05	21/09/2021			Interest Rate Swap	94.0497	94.0497	94.1624	94.1624	0.120	0.0000	0.0000	0
2017/07/24	IS05	21/12/2021			Interest Rate Swap	96.2298	96.2298	96.3441	96.3441	0.119	0.0000	0.0000	51
2017/07/24	IS05	15/03/2022			Interest Rate Swap	96.3465	96.3465	96.4632	96.4632	0.121	0.0000	0.0000	0
2017/07/24	IS05	21/06/2022			Interest Rate Swap	97.5304	97.5304	97.6515	97.6515	0.124	0.0000	0.0000	0
2017/07/24	IS05	20/09/2022			Interest Rate Swap	99.7241	99.7241	99.8533	99.8533	0.130	0.0000	0.0000	0
2017/07/24	IS10	17/12/2025			Interest Rate Swap	94.2288	94.2288	94.5167	94.5167	0.306	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
2017/07/24	IS10	16/03/2026			Interest Rate Swap	91.2297	91.2297	91.5304	91.5304	0.330	0.0000	0.0000	0
2017/07/24	IS10	15/06/2026			Interest Rate Swap	89.9796	89.9796	90.2930	90.2930	0.348	0.0000	0.0000	0
2017/07/24	IS10	21/09/2026			Interest Rate Swap	92.1516	92.1516	92.4765	92.4765	0.353	0.0000	0.0000	0
2017/07/24	IS10	21/12/2026			Interest Rate Swap	95.9493	95.9493	96.2850	96.2850	0.350	0.0000	0.0000	0
2017/07/24	IS10	15/03/2027			Interest Rate Swap	94.5146	94.5146	94.8683	94.8683	0.374	0.0000	0.0000	0
2017/07/24	IS10	21/06/2027			Interest Rate Swap	96.5952	96.5952	96.9612	96.9612	0.379	0.0000	0.0000	0
2017/07/24	IS10	20/09/2027			Interest Rate Swap	100.3276	100.3276	100.6966	100.6966	0.368	0.0000	0.0000	0
2017/07/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/24	JBAF	16/08/2017			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/24	JBAF	20/09/2017			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/24	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/24	JBAF	15/11/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/24	JBAF	20/12/2017			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/24	JBAF	17/01/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/24	JBAF	20/03/2018			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/24	JBAF	20/06/2018			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/24	JBAF	19/09/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/24	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/24	JBAF	20/03/2019			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/24	JBAF	19/06/2019			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/24	R023	03/08/2017	8.60	Put	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2017/07/24	R023	03/08/2017			Bond Future	7.8217	103.0640	7.8620	102.8857	0.515	0.0000	0.0000	38,186
2017/07/24	R023	03/08/2017	8.59	Put	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2017/07/24	R023	03/08/2017	8.60	Call	Bond Future	3,378.8000	3.3788	3,200.3500	3.2004	(5.281)	0	0	0
2017/07/24	R023	03/08/2017	8.58	Call	Bond Future	3,293.7800	3.2938	3,115.3100	3.1153	(5.418)	0	0	0
2017/07/24	R023	03/08/2017	8.59	Call	Bond Future	3,336.3000	3.3363	3,157.8500	3.1579	(5.349)	0	0	0
2017/07/24	R023	03/08/2017	8.58	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2017/07/24	R023	02/11/2017	8.56	Call	Bond Future	3,188.3800	3.1884	3,020.0200	3.0200	(5.280)	0	0	0
2017/07/24	R023	02/11/2017			Bond Future	7.8296	101.0980	7.8721	100.9165	0.543	0.0000	0.0000	4,393
2017/07/24	R023	02/11/2017	8.58	Call	Bond Future	3,262.4800	3.2625	3,093.3100	3.0933	(5.185)	0	0	0
2017/07/24	R023	02/11/2017	8.57	Call	Bond Future	3,225.3300	3.2253	3,056.5600	3.0566	(5.233)	0	0	0
2017/07/24	R023	02/11/2017	8.56	Put	Bond Future	126.8500	0.1269	139.9800	0.1400	10.351	0	0	0
2017/07/24	R023	02/11/2017	8.58	Put	Bond Future	118.7600	0.1188	131.0800	0.1311	10.374	0	0	0
2017/07/24	R023	02/11/2017	8.57	Put	Bond Future	122.7000	0.1227	135.4200	0.1354	10.367	0	0	0
2017/07/24	R023	01/02/2018			Bond Future	7.8333	103.0535	7.8788	102.8667	0.581	0.0000	0.0000	0
2017/07/24	R023	01/02/2018	8.32	Call	Bond Future	2,571.7100	2.5717	2,429.0700	2.4291	(5.547)	0	0	0
2017/07/24	R023	01/02/2018	8.33	Call	Bond Future	2,601.3200	2.6013	2,458.0200	2.4580	(5.509)	0	0	0
2017/07/24	R023	01/02/2018	8.31	Put	Bond Future	608.8000	0.6088	653.6100	0.6536	7.360	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
2017/07/24	R023	01/02/2018	8.33	Put	Bond Future	587.5200	0.5875	630.9900	0.6310	7.399	0	0	0
2017/07/24	R023	01/02/2018	8.32	Put	Bond Future	597.9600	0.5980	642.0900	0.6421	7.380	0	0	0
2017/07/24	R023	01/02/2018	8.31	Call	Bond Future	2,542.4800	2.5425	2,400.5200	2.4005	(5.584)	0	0	0
2017/07/24	R023	03/05/2018	8.27	Call	Bond Future	2,623.0000	2.6230	2,489.1400	2.4891	(5.103)	0	0	0
2017/07/24	R023	03/05/2018			Bond Future	7.8266	101.1334	7.8748	100.9438	0.615	0.0000	0.0000	0
2017/07/24	R023	03/05/2018	8.28	Call	Bond Future	2,649.1000	2.6491	2,514.6200	2.5146	(5.076)	0	0	0
2017/07/24	R023	03/05/2018	8.29	Call	Bond Future	2,675.6300	2.6756	2,540.5300	2.5405	(5.049)	0	0	0
2017/07/24	R023	03/05/2018	8.27	Put	Bond Future	893.7800	0.8938	949.5300	0.9495	6.238	0	0	0
2017/07/24	R023	03/05/2018	8.29	Put	Bond Future	869.2900	0.8693	923.8000	0.9238	6.271	0	0	0
2017/07/24	R023	03/05/2018	8.28	Put	Bond Future	881.3100	0.8813	936.4400	0.9364	6.255	0	0	0
2017/07/24	R035	03/08/2017			Bond Future	9.5329	98.3148	9.5625	98.0760	0.310	0.0000	0.0000	11,141
2017/07/24	R035	03/08/2017	9.50	Put	Bond Future	266.7200	0.2667	505.5600	0.5056	89.547	0	0	0
2017/07/24	R035	03/08/2017	9.52	Put	Bond Future	104.4500	0.1045	343.2900	0.3433	228.664	0	0	0
2017/07/24	R035	03/08/2017	9.51	Put	Bond Future	185.5300	0.1855	424.3700	0.4244	128.734	0	0	0
2017/07/24	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R035	02/11/2017			Bond Future	9.5865	95.6877	9.6170	95.4447	0.318	0.0000	0.0000	0
2017/07/24	R035	02/11/2017	9.60	Call	Bond Future	107.4100	0.1074	0.0000	0.0000	(100.000)	0	0	0
2017/07/24	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	215.4200	0.2154	100.000	0	0	0
2017/07/24	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	55.8400	0.0558	100.000	0	0	0
2017/07/24	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	135.5800	0.1356	100.000	0	0	0
2017/07/24	R035	02/11/2017	9.61	Call	Bond Future	187.1500	0.1871	0.0000	0.0000	(100.000)	0	0	0
2017/07/24	R035	02/11/2017	9.59	Call	Bond Future	27.5700	0.0276	0.0000	0.0000	(100.000)	0	0	0
2017/07/24	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R035	01/02/2018			Bond Future	9.6406	97.5385	9.6723	97.2891	0.328	0.0000	0.0000	0
2017/07/24	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R035	01/02/2018	9.75	Call	Bond Future	857.4500	0.8575	608.0400	0.6080	(29.087)	0	0	0
2017/07/24	R035	01/02/2018	9.73	Call	Bond Future	701.5500	0.7016	452.1400	0.4521	(35.551)	0	0	0
2017/07/24	R035	01/02/2018	9.74	Call	Bond Future	779.5500	0.7795	530.1400	0.5301	(31.994)	0	0	0
2017/07/24	R035	03/05/2018			Bond Future	9.6903	94.9399	9.7229	94.6864	0.336	0.0000	0.0000	0
2017/07/24	R035	03/05/2018	9.90	Call	Bond Future	1,614.8100	1.6148	1,361.2600	1.3613	(15.702)	0	0	0
2017/07/24	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R035	03/05/2018	9.91	Call	Bond Future	1,690.7700	1.6908	1,437.2200	1.4372	(14.996)	0	0	0
2017/07/24	R035	03/05/2018	9.89	Call	Bond Future	1,538.7600	1.5388	1,285.2100	1.2852	(16.478)	0	0	0
2017/07/24	R186	03/08/2017	9.35	Call	Bond Future	5,633.3700	5.6334	5,393.0200	5.3930	(4.267)	0	0	0
2017/07/24	R186	03/08/2017	8.93	Put	Bond Future	22.9300	0.0229	16.2600	0.0163	(29.089)	0	0	0
2017/07/24	R186	03/08/2017			Bond Future	8.5053	114.0618	8.5401	113.8215	0.410	0.0000	0.0000	142,832
2017/07/24	R186	03/08/2017	9.50	Call	Bond Future	6,593.9300	6.5939	6,353.6500	6.3537	(3.644)	0	0	0
2017/07/24	R186	03/08/2017	8.92	Put	Bond Future	25.4100	0.0254	18.3400	0.0183	(27.824)	0	0	0
2017/07/24	R186	03/08/2017	8.90	Call	Bond Future	2,711.5100	2.7115	2,463.3600	2.4634	(9.152)	0	0	0
2017/07/24	R186	03/08/2017	8.85	Put	Bond Future	50.5200	0.0505	40.8000	0.0408	(19.240)	0	0	733
2017/07/24	R186	03/08/2017	8.80	Put	Bond Future	79.5200	0.0795	68.7700	0.0688	(13.519)	0	0	7,100

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
2017/07/24	R186	03/08/2017	8.91	Call	Bond Future	2,775.3300	2.7753	2,527.5800	2.5276	(8.927)	0	0	0
2017/07/24	R186	03/08/2017	8.93	Call	Bond Future	2,903.5400	2.9035	2,656.6000	2.6566	(8.505)	0	0	0
2017/07/24	R186	03/08/2017	8.75	Call	Bond Future	1,793.3200	1.7933	1,542.9900	1.5430	(13.959)	0	0	0
2017/07/24	R186	03/08/2017	8.65	Put	Bond Future	258.7900	0.2588	259.6600	0.2597	0.336	0	0	2,500
2017/07/24	R186	03/08/2017	9.00	Put	Bond Future	10.7600	0.0108	6.6600	0.0067	(38.104)	0	0	0
2017/07/24	R186	03/08/2017	9.35	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	733
2017/07/24	R186	03/08/2017	9.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	6,500
2017/07/24	R186	03/08/2017	8.92	Call	Bond Future	2,839.3300	2.8393	2,591.9900	2.5920	(8.711)	0	0	0
2017/07/24	R186	03/08/2017	8.90	Put	Bond Future	31.1200	0.0311	23.2400	0.0232	(25.321)	0	0	0
2017/07/24	R186	03/08/2017	8.85	Call	Bond Future	2,396.1100	2.3961	2,146.1200	2.1461	(10.433)	0	0	0
2017/07/24	R186	03/08/2017	8.75	Put	Bond Future	121.4000	0.1214	111.3400	0.1113	(8.287)	0	0	3,654
2017/07/24	R186	03/08/2017	8.80	Call	Bond Future	2,088.9600	2.0890	1,837.9400	1.8379	(12.017)	0	0	0
2017/07/24	R186	03/08/2017	8.91	Put	Bond Future	28.1500	0.0282	20.6700	0.0207	(26.572)	0	0	0
2017/07/24	R186	03/08/2017	8.65	Call	Bond Future	1,251.5300	1.2515	1,012.1300	1.0121	(19.129)	0	0	0
2017/07/24	R186	03/08/2017	9.00	Call	Bond Future	3,356.6700	3.3567	3,112.3000	3.1123	(7.280)	0	0	0
2017/07/24	R186	02/11/2017	8.89	Put	Bond Future	868.5000	0.8685	919.3900	0.9194	5.860	0	0	0
2017/07/24	R186	02/11/2017	8.88	Call	Bond Future	3,173.2900	3.1733	2,980.8600	2.9809	(6.064)	0	0	0
2017/07/24	R186	02/11/2017			Bond Future	8.5368	116.2354	8.5731	115.9910	0.425	0.0000	0.0000	11,407
2017/07/24	R186	02/11/2017	8.89	Call	Bond Future	3,219.1500	3.2192	3,025.6400	3.0256	(6.011)	0	0	0
2017/07/24	R186	02/11/2017	8.90	Call	Bond Future	3,265.5200	3.2655	3,070.9400	3.0709	(5.959)	0	0	0
2017/07/24	R186	02/11/2017	9.00	Put	Bond Future	674.1700	0.6742	714.0900	0.7141	5.921	0	0	5,000
2017/07/24	R186	02/11/2017	8.88	Put	Bond Future	888.2900	0.8883	940.2600	0.9403	5.851	0	0	0
2017/07/24	R186	02/11/2017	8.90	Put	Bond Future	849.2700	0.8493	899.0900	0.8991	5.866	0	0	0
2017/07/24	R186	02/11/2017	9.00	Call	Bond Future	3,743.5900	3.7436	3,539.1100	3.5391	(5.462)	0	0	0
2017/07/24	R186	01/02/2018	8.96	Call	Bond Future	3,946.4800	3.9465	3,762.1000	3.7621	(4.672)	0	0	0
2017/07/24	R186	01/02/2018			Bond Future	8.5664	113.1812	8.6045	112.9300	0.445	0.0000	0.0000	0
2017/07/24	R186	01/02/2018	8.97	Call	Bond Future	3,989.1400	3.9891	3,803.8800	3.8039	(4.644)	0	0	0
2017/07/24	R186	01/02/2018	8.98	Call	Bond Future	4,032.3000	4.0323	3,846.1800	3.8462	(4.616)	0	0	0
2017/07/24	R186	01/02/2018	8.96	Put	Bond Future	1,388.3500	1.3884	1,455.1800	1.4552	4.814	0	0	0
2017/07/24	R186	01/02/2018	8.97	Put	Bond Future	1,367.0300	1.3670	1,432.9800	1.4330	4.824	0	0	0
2017/07/24	R186	01/02/2018	8.98	Put	Bond Future	1,346.2500	1.3463	1,411.3400	1.4113	4.835	0	0	0
2017/07/24	R186	03/05/2018	8.91	Put	Bond Future	2,084.6800	2.0847	2,168.5500	2.1685	4.023	0	0	0
2017/07/24	R186	03/05/2018			Bond Future	8.5956	115.3913	8.6352	115.1361	0.461	0.0000	0.0000	0
2017/07/24	R186	03/05/2018	8.93	Put	Bond Future	2,036.6100	2.0366	2,118.9000	2.1189	4.041	0	0	0
2017/07/24	R186	03/05/2018	8.92	Put	Bond Future	2,060.3500	2.0603	2,143.4200	2.1434	4.032	0	0	0
2017/07/24	R186	03/05/2018	8.91	Call	Bond Future	4,087.9300	4.0879	3,916.5900	3.9166	(4.191)	0	0	0
2017/07/24	R186	03/05/2018	8.92	Call	Bond Future	4,126.5300	4.1265	3,954.3900	3.9544	(4.172)	0	0	0
2017/07/24	R186	03/05/2018	8.93	Call	Bond Future	4,165.6800	4.1657	3,992.7600	3.9928	(4.151)	0	0	0
2017/07/24	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R197	03/08/2017			Bond Future	295.4082	295.4082	295.3758	295.3758	(0.011)	0.0000	0.0000	950
2017/07/24	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R197	03/08/2017	308.05	Put	Bond Future	12,641.7700	12.6418	12,674.1900	12.6742	0.256	0	0	0
2017/07/24	R197	03/08/2017	308.07	Put	Bond Future	12,661.7700	12.6618	12,694.1900	12.6942	0.256	0	0	0
2017/07/24	R197	03/08/2017	308.06	Put	Bond Future	12,651.7700	12.6518	12,684.1900	12.6842	0.256	0	0	0
2017/07/24	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R197	02/11/2017			Bond Future	301.0967	301.0967	301.0641	301.0641	(0.011)	0.0000	0.0000	1,400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/24	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R197	02/11/2017	305.15	Put	Bond Future	4,053.2800	4.0533	4,085.8800	4.0859	0.804	0	0	0
2017/07/24	R197	02/11/2017	305.17	Put	Bond Future	4,073.2800	4.0733	4,105.8800	4.1059	0.800	0	0	0
2017/07/24	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R197	02/11/2017	305.16	Put	Bond Future	4,063.2800	4.0633	4,095.8800	4.0959	0.802	0	0	0
2017/07/24	R197	01/02/2018			Bond Future	299.9653	299.9653	299.9242	299.9242	(0.014)	0.0000	0.0000	0
2017/07/24	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R197	01/02/2018	301.66	Put	Bond Future	1,694.6700	1.6947	1,735.7600	1.7358	2.425	0	0	0
2017/07/24	R197	01/02/2018	301.68	Put	Bond Future	1,714.6700	1.7147	1,755.7600	1.7558	2.396	0	0	0
2017/07/24	R197	01/02/2018	301.67	Put	Bond Future	1,704.6700	1.7047	1,745.7600	1.7458	2.410	0	0	0
2017/07/24	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R197	03/05/2018	304.46	Call	Bond Future	1,536.7300	1.5367	1,496.9900	1.4970	(2.586)	0	0	0
2017/07/24	R197	03/05/2018			Bond Future	305.9967	305.9967	305.9570	305.9570	(0.013)	0.0000	0.0000	0
2017/07/24	R197	03/05/2018	304.44	Call	Bond Future	1,556.7300	1.5567	1,516.9900	1.5170	(2.553)	0	0	0
2017/07/24	R197	03/05/2018	304.45	Call	Bond Future	1,546.7300	1.5467	1,506.9900	1.5070	(2.569)	0	0	0
2017/07/24	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R202	03/08/2017			Bond Future	235.8893	235.8893	236.7613	236.7613	0.370	0.0000	0.0000	30,581
2017/07/24	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R202	03/08/2017	258.35	Put	Bond Future	22,460.6700	22.4607	21,588.6500	21.5886	(3.882)	0	0	0
2017/07/24	R202	03/08/2017	258.37	Put	Bond Future	22,480.6700	22.4807	21,608.6500	21.6086	(3.879)	0	0	0
2017/07/24	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R202	03/08/2017	258.36	Put	Bond Future	22,470.6700	22.4707	21,598.6500	21.5986	(3.881)	0	0	0
2017/07/24	R202	02/11/2017			Bond Future	240.4316	240.4316	241.3210	241.3210	0.370	0.0000	0.0000	2,549
2017/07/24	R202	02/11/2017	253.89	Put	Bond Future	13,458.4100	13.4584	12,569.0200	12.5690	(6.608)	0	0	0
2017/07/24	R202	02/11/2017	253.91	Put	Bond Future	13,478.4100	13.4784	12,589.0200	12.5890	(6.599)	0	0	0
2017/07/24	R202	02/11/2017	253.90	Put	Bond Future	13,468.4100	13.4684	12,579.0200	12.5790	(6.604)	0	0	0
2017/07/24	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R202	01/02/2018	249.06	Put	Bond Future	7,646.0500	7.6461	6,745.5700	6.7456	(11.777)	0	0	0
2017/07/24	R202	01/02/2018			Bond Future	241.4140	241.4140	242.3144	242.3144	0.373	0.0000	0.0000	0
2017/07/24	R202	01/02/2018	249.08	Put	Bond Future	7,666.0500	7.6661	6,765.5700	6.7656	(11.746)	0	0	0
2017/07/24	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R202	01/02/2018	249.07	Put	Bond Future	7,656.0500	7.6561	6,755.5700	6.7556	(11.762)	0	0	0
2017/07/24	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R202	03/05/2018			Bond Future	246.2681	246.2681	247.1882	247.1882	0.374	0.0000	0.0000	0
2017/07/24	R202	03/05/2018	247.47	Put	Bond Future	1,201.9500	1.2019	281.7600	0.2818	(76.558)	0	0	0
2017/07/24	R202	03/05/2018	247.49	Put	Bond Future	1,221.9500	1.2219	301.7600	0.3018	(75.305)	0	0	0
2017/07/24	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R202	03/05/2018	247.48	Put	Bond Future	1,211.9500	1.2119	291.7600	0.2918	(75.926)	0	0	0
2017/07/24	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/24	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R203	03/08/2017			Bond Future	7.0211	103.3694	7.0481	103.3665	0.384	0.0000	0.0000	0
2017/07/24	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R203	03/08/2017	4.87	Put	Bond Future	230.3400	0.2303	233.2200	0.2332	1.250	0	0	0
2017/07/24	R203	03/08/2017	4.89	Put	Bond Future	228.1900	0.2282	231.0700	0.2311	1.262	0	0	0
2017/07/24	R203	03/08/2017	4.88	Put	Bond Future	229.2600	0.2293	232.1400	0.2321	1.256	0	0	0
2017/07/24	R204	03/08/2017	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R204	03/08/2017			Bond Future	7.1234	102.1600	7.1401	102.1384	0.234	0.0000	0.0000	41,536
2017/07/24	R204	03/08/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R204	03/08/2017	7.75	Call	Bond Future	806.6400	0.8066	785.0600	0.7851	(2.675)	0	0	0
2017/07/24	R204	03/08/2017	7.76	Call	Bond Future	819.4400	0.8194	797.8600	0.7979	(2.634)	0	0	0
2017/07/24	R204	03/08/2017	7.77	Call	Bond Future	832.2300	0.8322	810.6500	0.8106	(2.593)	0	0	0
2017/07/24	R204	03/08/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R204	02/11/2017	7.76	Put	Bond Future	0.2500	0.0003	0.2800	0.0003	12.000	0	0	0
2017/07/24	R204	02/11/2017			Bond Future	6.9799	104.1068	7.0002	104.0852	0.290	0.0000	0.0000	0
2017/07/24	R204	02/11/2017	7.75	Put	Bond Future	0.2800	0.0003	0.3000	0.0003	7.143	0	0	0
2017/07/24	R204	02/11/2017	7.76	Call	Bond Future	829.9300	0.8299	808.3200	0.8083	(2.604)	0	0	0
2017/07/24	R204	02/11/2017	7.74	Call	Bond Future	808.8400	0.8088	787.2300	0.7872	(2.672)	0	0	0
2017/07/24	R204	02/11/2017	7.75	Call	Bond Future	819.3900	0.8194	797.7700	0.7978	(2.639)	0	0	0
2017/07/24	R204	02/11/2017	7.74	Put	Bond Future	0.3100	0.0003	0.3400	0.0003	9.677	0	0	0
2017/07/24	R204	01/02/2018	7.27	Call	Bond Future	508.7700	0.5088	488.3700	0.4884	(4.010)	0	0	0
2017/07/24	R204	01/02/2018			Bond Future	6.7263	102.0805	6.7547	102.0566	0.423	0.0000	0.0000	0
2017/07/24	R204	01/02/2018	7.25	Call	Bond Future	495.0700	0.4951	474.8600	0.4749	(4.082)	0	0	0
2017/07/24	R204	01/02/2018	7.26	Call	Bond Future	501.8100	0.5018	481.5000	0.4815	(4.047)	0	0	0
2017/07/24	R204	01/02/2018	7.25	Put	Bond Future	56.0200	0.0560	59.7200	0.0597	6.605	0	0	0
2017/07/24	R204	01/02/2018	7.27	Put	Bond Future	53.0100	0.0530	56.5200	0.0565	6.621	0	0	0
2017/07/24	R204	01/02/2018	7.26	Put	Bond Future	54.4000	0.0544	58.0000	0.0580	6.618	0	0	0
2017/07/24	R204	03/05/2018	7.10	Put	Bond Future	31.6400	0.0316	34.3600	0.0344	8.597	0	0	0
2017/07/24	R204	03/05/2018			Bond Future	6.2457	104.0740	6.2845	104.0504	0.621	0.0000	0.0000	0
2017/07/24	R204	03/05/2018	7.09	Put	Bond Future	32.2500	0.0323	35.0300	0.0350	8.620	0	0	0
2017/07/24	R204	03/05/2018	7.10	Call	Bond Future	548.1000	0.5481	527.2500	0.5273	(3.804)	0	0	0
2017/07/24	R204	03/05/2018	7.08	Call	Bond Future	537.3100	0.5373	516.5600	0.5166	(3.862)	0	0	0
2017/07/24	R204	03/05/2018	7.09	Call	Bond Future	542.6900	0.5427	521.9000	0.5219	(3.831)	0	0	0
2017/07/24	R204	03/05/2018	7.08	Put	Bond Future	32.8900	0.0329	35.7100	0.0357	8.574	0	0	0
2017/07/24	R207	03/08/2017	8.19	Call	Bond Future	2,005.9800	2.0060	1,915.5300	1.9155	(4.509)	0	0	51
2017/07/24	R207	03/08/2017			Bond Future	7.2648	100.4331	7.3060	100.3426	0.567	0.0000	0.0000	46,581
2017/07/24	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R207	03/08/2017	8.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R207	03/08/2017	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R207	03/08/2017	8.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R207	03/08/2017	8.41	Call	Bond Future	2,475.4800	2.4755	2,385.0300	2.3850	(3.654)	0	0	0
2017/07/24	R207	03/08/2017	8.39	Call	Bond Future	2,432.9200	2.4329	2,342.4700	2.3425	(3.718)	0	0	0
2017/07/24	R207	03/08/2017	8.40	Call	Bond Future	2,454.2000	2.4542	2,363.7500	2.3638	(3.686)	0	0	0
2017/07/24	R207	02/11/2017			Bond Future	7.2016	102.3470	7.2476	102.2552	0.640	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/24	R207	02/11/2017	8.03	Put	Bond Future	6.2800	0.0063	7.7600	0.0078	23.567	0	0	0
2017/07/24	R207	02/11/2017	8.05	Put	Bond Future	5.5700	0.0056	6.8900	0.0069	23.698	0	0	0
2017/07/24	R207	02/11/2017	8.03	Call	Bond Future	1,641.1600	1.6412	1,550.8200	1.5508	(5.505)	0	0	0
2017/07/24	R207	02/11/2017	8.04	Put	Bond Future	5.9000	0.0059	7.3000	0.0073	23.729	0	0	0
2017/07/24	R207	02/11/2017	8.04	Call	Bond Future	1,660.3100	1.6603	1,569.8900	1.5699	(5.446)	0	0	0
2017/07/24	R207	02/11/2017	8.05	Call	Bond Future	1,679.5000	1.6795	1,589.0000	1.5890	(5.389)	0	0	0
2017/07/24	R207	01/02/2018			Bond Future	7.1092	100.6847	7.1627	100.5893	0.752	0.0000	0.0000	0
2017/07/24	R207	01/02/2018	7.60	Put	Bond Future	144.9900	0.1450	164.4300	0.1644	13.408	0	0	0
2017/07/24	R207	01/02/2018	7.62	Put	Bond Future	137.7000	0.1377	156.3100	0.1563	13.515	0	0	0
2017/07/24	R207	01/02/2018	7.60	Call	Bond Future	1,016.4900	1.0165	940.5200	0.9405	(7.474)	0	0	0
2017/07/24	R207	01/02/2018	7.61	Put	Bond Future	141.3100	0.1413	160.3300	0.1603	13.460	0	0	0
2017/07/24	R207	01/02/2018	7.61	Call	Bond Future	1,030.4600	1.0305	954.0700	0.9541	(7.413)	0	0	0
2017/07/24	R207	01/02/2018	7.62	Call	Bond Future	1,044.5000	1.0445	967.7000	0.9677	(7.353)	0	0	0
2017/07/24	R207	03/05/2018	7.57	Call	Bond Future	1,084.1700	1.0842	1,009.6900	1.0097	(6.870)	0	0	0
2017/07/24	R207	03/05/2018			Bond Future	6.9931	102.6509	7.0545	102.5544	0.878	0.0000	0.0000	0
2017/07/24	R207	03/05/2018	7.58	Call	Bond Future	1,096.5300	1.0965	1,021.7200	1.0217	(6.822)	0	0	0
2017/07/24	R207	03/05/2018	7.56	Put	Bond Future	185.8700	0.1859	208.2200	0.2082	12.025	0	0	0
2017/07/24	R207	03/05/2018	7.58	Put	Bond Future	179.1700	0.1792	200.8400	0.2008	12.095	0	0	0
2017/07/24	R207	03/05/2018	7.56	Call	Bond Future	1,072.1500	1.0722	998.0200	0.9980	(6.914)	0	0	0
2017/07/24	R207	03/05/2018	7.57	Put	Bond Future	182.3500	0.1823	204.3500	0.2043	12.065	0	0	0
2017/07/24	R208	03/08/2017	8.32	Call	Bond Future	2,735.2700	2.7353	2,624.7000	2.6247	(4.042)	0	0	0
2017/07/24	R208	03/08/2017			Bond Future	7.4235	100.2683	7.4591	100.1577	0.480	0.0000	0.0000	34,160
2017/07/24	R208	03/08/2017	8.30	Call	Bond Future	2,675.2800	2.6753	2,564.7100	2.5647	(4.133)	0	0	0
2017/07/24	R208	03/08/2017	8.31	Call	Bond Future	2,705.2800	2.7053	2,594.7100	2.5947	(4.087)	0	0	0
2017/07/24	R208	03/08/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R208	03/08/2017	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R208	03/08/2017	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R208	02/11/2017	8.18	Put	Bond Future	26.7200	0.0267	30.2900	0.0303	13.361	0	0	0
2017/07/24	R208	02/11/2017			Bond Future	7.3989	98.7772	7.4374	98.6649	0.520	0.0000	0.0000	891
2017/07/24	R208	02/11/2017	8.20	Put	Bond Future	24.2300	0.0242	27.4800	0.0275	13.413	0	0	0
2017/07/24	R208	02/11/2017	8.18	Call	Bond Future	2,276.6400	2.2766	2,167.8700	2.1679	(4.778)	0	0	0
2017/07/24	R208	02/11/2017	8.19	Put	Bond Future	25.4200	0.0254	28.8300	0.0288	13.415	0	0	0
2017/07/24	R208	02/11/2017	8.19	Call	Bond Future	2,303.7400	2.3037	2,194.8100	2.1948	(4.728)	0	0	0
2017/07/24	R208	02/11/2017	8.20	Call	Bond Future	2,330.9300	2.3309	2,221.8400	2.2218	(4.680)	0	0	0
2017/07/24	R208	01/02/2018	7.85	Put	Bond Future	271.0700	0.2711	295.2800	0.2953	8.931	0	0	0
2017/07/24	R208	01/02/2018			Bond Future	7.3623	100.6878	7.4048	100.5715	0.578	0.0000	0.0000	0
2017/07/24	R208	01/02/2018	7.84	Put	Bond Future	277.2700	0.2773	301.9500	0.3020	8.901	0	0	0
2017/07/24	R208	01/02/2018	7.85	Call	Bond Future	1,594.3600	1.5944	1,502.2700	1.5023	(5.776)	0	0	0
2017/07/24	R208	01/02/2018	7.83	Call	Bond Future	1,553.0500	1.5531	1,461.9100	1.4619	(5.868)	0	0	0
2017/07/24	R208	01/02/2018	7.84	Call	Bond Future	1,573.6500	1.5737	1,482.0300	1.4820	(5.822)	0	0	0
2017/07/24	R208	01/02/2018	7.83	Put	Bond Future	283.5900	0.2836	308.7500	0.3088	8.872	0	0	0
2017/07/24	R208	03/05/2018			Bond Future	7.3104	99.2516	7.3567	99.1338	0.633	0.0000	0.0000	0
2017/07/24	R208	03/05/2018	7.77	Put	Bond Future	412.1600	0.4122	443.7800	0.4438	7.672	0	0	0
2017/07/24	R208	03/05/2018	7.79	Put	Bond Future	398.7300	0.3987	429.4800	0.4295	7.712	0	0	0
2017/07/24	R208	03/05/2018	7.78	Put	Bond Future	405.2500	0.4052	436.4300	0.4364	7.694	0	0	0
2017/07/24	R208	03/05/2018	7.77	Call	Bond Future	1,574.0100	1.5740	1,487.8500	1.4878	(5.474)	0	0	0
2017/07/24	R208	03/05/2018	7.78	Call	Bond Future	1,592.1900	1.5922	1,505.5900	1.5056	(5.439)	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
2017/07/24	R208	03/05/2018	7.79	Call	Bond Future	1,610.7500	1.6107	1,523.7200	1.5237	(5.403)	0	0	0
2017/07/24	R209	03/08/2017			Bond Future	9.4972	74.0757	9.5268	73.8754	0.312	0.0000	0.0000	74,518
2017/07/24	R209	03/08/2017	9.44	Call	Bond Future	516.8200	0.5168	358.1200	0.3581	(30.707)	0	0	0
2017/07/24	R209	03/08/2017	9.43	Put	Bond Future	946.8500	0.9469	992.8100	0.9928	4.854	0	0	0
2017/07/24	R209	03/08/2017	9.45	Put	Bond Future	866.4100	0.8664	903.8900	0.9039	4.326	0	0	0
2017/07/24	R209	03/08/2017	9.44	Put	Bond Future	906.0800	0.9061	947.7500	0.9478	4.599	0	0	0
2017/07/24	R209	03/08/2017	9.45	Call	Bond Future	545.4600	0.5455	382.5700	0.3826	(29.863)	0	0	0
2017/07/24	R209	03/08/2017	9.43	Call	Bond Future	489.1700	0.4892	334.7600	0.3348	(31.566)	0	0	0
2017/07/24	R209	02/11/2017	9.52	Put	Bond Future	2,103.3800	2.1034	2,177.5200	2.1775	3.525	0	0	0
2017/07/24	R209	02/11/2017	9.75	Call	Bond Future	2,776.3800	2.7764	2,622.9700	2.6230	(5.526)	0	0	0
2017/07/24	R209	02/11/2017	8.30	Put	Bond Future	9,226.1300	9.2261	9,415.4200	9.4154	2.052	0	0	0
2017/07/24	R209	02/11/2017			Bond Future	9.5440	72.3376	9.5744	72.1336	0.319	0.0000	0.0000	1,096
2017/07/24	R209	02/11/2017	9.54	Put	Bond Future	2,035.0400	2.0350	2,106.9700	2.1070	3.535	0	0	0
2017/07/24	R209	02/11/2017	10.00	Call	Bond Future	3,841.2200	3.8412	3,667.8400	3.6678	(4.514)	0	0	0
2017/07/24	R209	02/11/2017	9.75	Put	Bond Future	1,412.0100	1.4120	1,462.6100	1.4626	3.584	0	0	6,500
2017/07/24	R209	02/11/2017	9.53	Put	Bond Future	2,069.0100	2.0690	2,142.0400	2.1420	3.530	0	0	0
2017/07/24	R209	02/11/2017	9.00	Put	Bond Future	4,466.7300	4.4667	4,602.1100	4.6021	3.031	0	0	0
2017/07/24	R209	02/11/2017	9.54	Call	Bond Future	2,008.2900	2.0083	1,876.2100	1.8762	(6.577)	0	0	0
2017/07/24	R209	02/11/2017	10.60	Put	Bond Future	240.0800	0.2401	246.2200	0.2462	2.557	0	0	1,300
2017/07/24	R209	02/11/2017	9.52	Call	Bond Future	1,942.0000	1.9420	1,812.1300	1.8121	(6.687)	0	0	0
2017/07/24	R209	02/11/2017	10.00	Put	Bond Future	873.0500	0.8731	903.6800	0.9037	3.508	0	0	3,360
2017/07/24	R209	02/11/2017	9.00	Call	Bond Future	668.3900	0.6684	599.7600	0.5998	(10.268)	0	0	4,100
2017/07/24	R209	02/11/2017	8.30	Call	Bond Future	87.3800	0.0874	72.6600	0.0727	(16.846)	0	0	2,800
2017/07/24	R209	02/11/2017	10.60	Call	Bond Future	6,838.3400	6.8383	6,640.4700	6.6405	(2.894)	0	0	0
2017/07/24	R209	02/11/2017	9.53	Call	Bond Future	1,974.9900	1.9750	1,844.0100	1.8440	(6.632)	0	0	0
2017/07/24	R209	01/02/2018	9.72	Call	Bond Future	3,199.0700	3.1991	3,060.3500	3.0604	(4.336)	0	0	0
2017/07/24	R209	01/02/2018	9.73	Call	Bond Future	3,235.1500	3.2351	3,095.6600	3.0957	(4.312)	0	0	0
2017/07/24	R209	01/02/2018			Bond Future	9.5899	73.7367	9.6214	73.5275	0.328	0.0000	0.0000	0
2017/07/24	R209	01/02/2018	9.71	Call	Bond Future	3,163.3900	3.1634	3,025.4400	3.0254	(4.361)	0	0	0
2017/07/24	R209	01/02/2018	9.71	Put	Bond Future	2,370.4300	2.3704	2,441.7400	2.4417	3.008	0	0	0
2017/07/24	R209	01/02/2018	9.73	Put	Bond Future	2,311.4200	2.3114	2,381.1900	2.3812	3.018	0	0	0
2017/07/24	R209	01/02/2018	9.72	Put	Bond Future	2,340.6800	2.3407	2,411.2200	2.4112	3.014	0	0	0
2017/07/24	R209	03/05/2018	9.85	Put	Bond Future	2,696.8200	2.6968	2,767.8900	2.7679	2.635	0	0	0
2017/07/24	R209	03/05/2018			Bond Future	9.6350	72.0261	9.6673	71.8134	0.335	0.0000	0.0000	0
2017/07/24	R209	03/05/2018	9.86	Call	Bond Future	4,131.2100	4.1312	3,988.9000	3.9889	(3.445)	0	0	0
2017/07/24	R209	03/05/2018	9.84	Call	Bond Future	4,058.7000	4.0587	3,917.6200	3.9176	(3.476)	0	0	0
2017/07/24	R209	03/05/2018	9.85	Call	Bond Future	4,094.8800	4.0949	3,953.1900	3.9532	(3.460)	0	0	0
2017/07/24	R209	03/05/2018	9.84	Put	Bond Future	2,724.7400	2.7247	2,796.4200	2.7964	2.631	0	0	0
2017/07/24	R209	03/05/2018	9.86	Put	Bond Future	2,669.1400	2.6691	2,739.5900	2.7396	2.639	0	0	0
2017/07/24	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R210	03/08/2017	196.29	Put	Bond Future	11,415.6900	11.4157	11,435.8700	11.4359	0.177	0	0	0
2017/07/24	R210	03/08/2017			Bond Future	184.8743	184.8743	184.8541	184.8541	(0.011)	0.0000	0.0000	1,675
2017/07/24	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R210	03/08/2017	196.28	Put	Bond Future	11,405.6900	11.4057	11,425.8700	11.4259	0.177	0	0	0
2017/07/24	R210	03/08/2017	196.30	Put	Bond Future	11,425.6900	11.4257	11,445.8700	11.4459	0.177	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
2017/07/24	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R210	02/11/2017	192.08	Put	Bond Future	6,045.2500	6.0452	6,065.6000	6.0656	0.337	0	0	0
2017/07/24	R210	02/11/2017			Bond Future	186.0347	186.0347	186.0144	186.0144	(0.011)	0.0000	0.0000	699
2017/07/24	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R210	02/11/2017	192.07	Put	Bond Future	6,035.2500	6.0352	6,055.6000	6.0556	0.337	0	0	0
2017/07/24	R210	02/11/2017	192.09	Put	Bond Future	6,055.2500	6.0552	6,075.6000	6.0756	0.336	0	0	0
2017/07/24	R210	01/02/2018			Bond Future	189.6933	189.6933	189.6678	189.6678	(0.013)	0.0000	0.0000	0
2017/07/24	R210	01/02/2018	192.36	Put	Bond Future	2,666.7000	2.6667	2,692.2500	2.6923	0.958	0	0	0
2017/07/24	R210	01/02/2018	192.38	Put	Bond Future	2,686.7000	2.6867	2,712.2500	2.7123	0.951	0	0	0
2017/07/24	R210	01/02/2018	192.37	Put	Bond Future	2,676.7000	2.6767	2,702.2500	2.7023	0.955	0	0	0
2017/07/24	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R210	03/05/2018			Bond Future	191.0578	191.0578	191.0331	191.0331	(0.013)	0.0000	0.0000	0
2017/07/24	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R210	03/05/2018	191.44	Put	Bond Future	382.2000	0.3822	406.9200	0.4069	6.468	0	0	0
2017/07/24	R210	03/05/2018	191.46	Put	Bond Future	402.2000	0.4022	426.9200	0.4269	6.146	0	0	0
2017/07/24	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R210	03/05/2018	191.45	Put	Bond Future	392.2000	0.3922	416.9200	0.4169	6.303	0	0	0
2017/07/24	R212	03/08/2017			Bond Future	148.3516	148.3516	148.3353	148.3353	(0.011)	0.0000	0.0000	3,258
2017/07/24	R212	03/08/2017	153.34	Put	Bond Future	4,988.4100	4.9884	5,004.7000	5.0047	0.327	0	0	0
2017/07/24	R212	03/08/2017	153.36	Put	Bond Future	5,008.4100	5.0084	5,024.7000	5.0247	0.325	0	0	0
2017/07/24	R212	03/08/2017	153.35	Put	Bond Future	4,998.4100	4.9984	5,014.7000	5.0147	0.326	0	0	0
2017/07/24	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R212	02/11/2017			Bond Future	151.2083	151.2083	151.1920	151.1920	(0.011)	0.0000	0.0000	1,600
2017/07/24	R212	02/11/2017	152.40	Put	Bond Future	1,191.6900	1.1917	1,208.0300	1.2080	1.371	0	0	0
2017/07/24	R212	02/11/2017	152.42	Put	Bond Future	1,211.6900	1.2117	1,228.0300	1.2280	1.349	0	0	0
2017/07/24	R212	02/11/2017	152.41	Put	Bond Future	1,201.6900	1.2017	1,218.0300	1.2180	1.360	0	0	0
2017/07/24	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R212	01/02/2018	154.71	Put	Bond Future	2,588.1500	2.5881	2,608.7800	2.6088	0.797	0	0	0
2017/07/24	R212	01/02/2018			Bond Future	152.1218	152.1218	152.1012	152.1012	(0.014)	0.0000	0.0000	0
2017/07/24	R212	01/02/2018	154.70	Put	Bond Future	2,578.1500	2.5781	2,598.7800	2.5988	0.800	0	0	0
2017/07/24	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R212	01/02/2018	154.69	Put	Bond Future	2,568.1500	2.5681	2,588.7800	2.5888	0.803	0	0	0
2017/07/24	R212	03/05/2018			Bond Future	155.1806	155.1806	155.1606	155.1606	(0.013)	0.0000	0.0000	0
2017/07/24	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/24	R212	03/05/2018	154.30	Call	Bond Future	880.5500	0.8806	860.5900	0.8606	(2.267)	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
2017/07/24	R212	03/05/2018	154.28	Call	Bond Future	900.5500	0.9006	880.5900	0.8806	(2.216)	0	0	0
2017/07/24	R212	03/05/2018	154.29	Call	Bond Future	890.5500	0.8906	870.5900	0.8706	(2.241)	0	0	0
2017/07/24	R213	03/08/2017	9.33	Put	Bond Future	278.7400	0.2787	274.2900	0.2743	(1.596)	0	0	0
2017/07/24	R213	03/08/2017			Bond Future	9.1768	86.3582	9.2115	86.1241	0.378	0.0000	0.0000	63,799
2017/07/24	R213	03/08/2017	9.35	Put	Bond Future	244.6000	0.2446	237.2100	0.2372	(3.021)	0	0	0
2017/07/24	R213	03/08/2017	9.33	Call	Bond Future	1,306.1000	1.3061	1,067.5100	1.0675	(18.267)	0	0	0
2017/07/24	R213	03/08/2017	9.34	Put	Bond Future	261.2400	0.2612	255.2400	0.2552	(2.297)	0	0	0
2017/07/24	R213	03/08/2017	9.34	Call	Bond Future	1,355.0300	1.3550	1,114.8900	1.1149	(17.722)	0	0	0
2017/07/24	R213	03/08/2017	9.35	Call	Bond Future	1,404.7600	1.4048	1,163.2300	1.1632	(17.194)	0	0	0
2017/07/24	R213	02/11/2017	9.36	Put	Bond Future	1,508.9500	1.5090	1,582.2100	1.5822	4.855	0	0	0
2017/07/24	R213	02/11/2017			Bond Future	9.2225	84.4542	9.2583	84.2158	0.388	0.0000	0.0000	21
2017/07/24	R213	02/11/2017	9.35	Put	Bond Future	1,536.9800	1.5370	1,611.4700	1.6115	4.847	0	0	0
2017/07/24	R213	02/11/2017	9.36	Call	Bond Future	2,419.9200	2.4199	2,254.8100	2.2548	(6.823)	0	0	0
2017/07/24	R213	02/11/2017	9.34	Call	Bond Future	2,344.6900	2.3447	2,182.0400	2.1820	(6.937)	0	0	0
2017/07/24	R213	02/11/2017	9.35	Call	Bond Future	2,382.1500	2.3822	2,218.2700	2.2183	(6.879)	0	0	0
2017/07/24	R213	02/11/2017	9.34	Put	Bond Future	1,565.3900	1.5654	1,641.1100	1.6411	4.837	0	0	0
2017/07/24	R213	01/02/2018	9.42	Call	Bond Future	3,163.1400	3.1631	3,004.2100	3.0042	(5.024)	0	0	0
2017/07/24	R213	01/02/2018			Bond Future	9.2683	86.0877	9.3055	85.8432	0.401	0.0000	0.0000	0
2017/07/24	R213	01/02/2018	9.43	Call	Bond Future	3,199.5100	3.1995	3,039.6600	3.0397	(4.996)	0	0	0
2017/07/24	R213	01/02/2018	9.41	Put	Bond Future	2,200.2800	2.2003	2,286.7200	2.2867	3.929	0	0	0
2017/07/24	R213	01/02/2018	9.43	Put	Bond Future	2,143.4200	2.1434	2,228.0100	2.2280	3.946	0	0	0
2017/07/24	R213	01/02/2018	9.41	Call	Bond Future	3,126.7300	3.1267	2,968.7300	2.9687	(5.053)	0	0	0
2017/07/24	R213	01/02/2018	9.42	Put	Bond Future	2,171.8300	2.1718	2,257.3400	2.2573	3.937	0	0	0
2017/07/24	R213	03/05/2018	9.56	Call	Bond Future	4,074.7100	4.0747	3,910.9700	3.9110	(4.018)	0	0	0
2017/07/24	R213	03/05/2018	9.57	Put	Bond Future	2,440.3900	2.4404	2,524.4600	2.5245	3.445	0	0	0
2017/07/24	R213	03/05/2018			Bond Future	9.3096	84.2169	9.3479	83.9683	0.411	0.0000	0.0000	0
2017/07/24	R213	03/05/2018	9.57	Call	Bond Future	4,111.7400	4.1117	3,947.2500	3.9473	(4.000)	0	0	0
2017/07/24	R213	03/05/2018	9.58	Call	Bond Future	4,148.9100	4.1489	3,983.6900	3.9837	(3.982)	0	0	0
2017/07/24	R213	03/05/2018	9.56	Put	Bond Future	2,466.6900	2.4667	2,551.5100	2.5515	3.439	0	0	0
2017/07/24	R213	03/05/2018	9.58	Put	Bond Future	2,414.3100	2.4143	2,497.6500	2.4976	3.452	0	0	0
2017/07/24	R214	03/08/2017	9.51	Call	Bond Future	289.4700	0.2895	173.5500	0.1736	(40.046)	0	0	0
2017/07/24	R214	03/08/2017			Bond Future	9.6723	73.5794	9.7019	73.3729	0.306	0.0000	0.0000	37,004
2017/07/24	R214	03/08/2017	9.52	Call	Bond Future	308.8000	0.3088	188.1000	0.1881	(39.087)	0	0	0
2017/07/24	R214	03/08/2017	9.53	Call	Bond Future	329.0400	0.3290	203.5500	0.2036	(38.138)	0	0	0
2017/07/24	R214	03/08/2017	9.51	Put	Bond Future	1,439.8900	1.4399	1,530.5200	1.5305	6.294	0	0	0
2017/07/24	R214	03/08/2017	9.53	Put	Bond Future	1,336.0800	1.3361	1,417.1400	1.4171	6.067	0	0	0
2017/07/24	R214	03/08/2017	9.52	Put	Bond Future	1,387.4700	1.3875	1,473.3200	1.4733	6.188	0	0	0
2017/07/24	R214	02/11/2017	9.60	Call	Bond Future	1,741.3500	1.7413	1,617.6400	1.6176	(7.104)	0	0	0
2017/07/24	R214	02/11/2017			Bond Future	9.7221	71.6853	9.7525	71.4751	0.313	0.0000	0.0000	22
2017/07/24	R214	02/11/2017	9.58	Call	Bond Future	1,680.4800	1.6805	1,559.1300	1.5591	(7.221)	0	0	0
2017/07/24	R214	02/11/2017	9.59	Call	Bond Future	1,710.7600	1.7108	1,588.2200	1.5882	(7.163)	0	0	0
2017/07/24	R214	02/11/2017	9.58	Put	Bond Future	2,677.0100	2.6770	2,765.8900	2.7659	3.320	0	0	0
2017/07/24	R214	02/11/2017	9.60	Put	Bond Future	2,596.2700	2.5963	2,682.7900	2.6828	3.332	0	0	0
2017/07/24	R214	02/11/2017	9.59	Put	Bond Future	2,636.4300	2.6364	2,724.1200	2.7241	3.326	0	0	0
2017/07/24	R214	01/02/2018			Bond Future	9.7721	73.0720	9.8036	72.8563	0.322	0.0000	0.0000	0
2017/07/24	R214	01/02/2018	9.82	Put	Bond Future	2,708.4100	2.7084	2,787.2500	2.7873	2.911	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
2017/07/24	R214	01/02/2018	9.84	Put	Bond Future	2,643.1900	2.6432	2,720.4200	2.7204	2.922	0	0	0
2017/07/24	R214	01/02/2018	9.83	Put	Bond Future	2,675.6400	2.6756	2,753.6800	2.7537	2.917	0	0	0
2017/07/24	R214	01/02/2018	9.84	Call	Bond Future	3,107.1000	3.1071	2,968.7000	2.9687	(4.454)	0	0	0
2017/07/24	R214	01/02/2018	9.82	Call	Bond Future	3,036.1900	3.0362	2,899.4000	2.8994	(4.505)	0	0	0
2017/07/24	R214	01/02/2018	9.83	Call	Bond Future	3,071.5400	3.0715	2,933.9500	2.9339	(4.480)	0	0	0
2017/07/24	R214	03/05/2018			Bond Future	9.8181	71.2006	9.8503	70.9814	0.329	0.0000	0.0000	0
2017/07/24	R214	03/05/2018	9.98	Call	Bond Future	4,106.5700	4.1066	3,963.4300	3.9634	(3.486)	0	0	0
2017/07/24	R214	03/05/2018	9.97	Put	Bond Future	3,047.4700	3.0475	3,124.1900	3.1242	2.517	0	0	0
2017/07/24	R214	03/05/2018	9.99	Put	Bond Future	2,987.2000	2.9872	3,062.6600	3.0627	2.526	0	0	0
2017/07/24	R214	03/05/2018	9.98	Put	Bond Future	3,017.2100	3.0172	3,093.3000	3.0933	2.522	0	0	0
2017/07/24	R214	03/05/2018	9.99	Call	Bond Future	4,142.9200	4.1429	3,999.1500	3.9992	(3.470)	0	0	0
2017/07/24	R214	03/05/2018	9.97	Call	Bond Future	4,070.3600	4.0704	3,927.8500	3.9279	(3.501)	0	0	0
2017/07/24	R248	03/08/2017			Bond Future	9.7426	94.1846	9.7722	93.9225	0.304	0.0000	0.0000	77,381
2017/07/24	R248	03/08/2017	9.57	Call	Bond Future	378.9500	0.3790	228.7800	0.2288	(39.628)	0	0	0
2017/07/24	R248	03/08/2017	9.56	Put	Bond Future	2,003.4200	2.0034	2,121.1600	2.1212	5.877	0	0	0
2017/07/24	R248	03/08/2017	9.58	Put	Bond Future	1,867.8500	1.8678	1,973.7900	1.9738	5.672	0	0	0
2017/07/24	R248	03/08/2017	9.57	Put	Bond Future	1,934.9900	1.9350	2,046.8500	2.0469	5.781	0	0	0
2017/07/24	R248	03/08/2017	9.58	Call	Bond Future	403.2300	0.4032	247.1400	0.2471	(38.710)	0	0	0
2017/07/24	R248	03/08/2017	9.56	Call	Bond Future	355.8000	0.3558	211.5100	0.2115	(40.554)	0	0	0
2017/07/24	R248	02/11/2017	9.66	Put	Bond Future	3,426.6600	3.4267	3,536.6000	3.5366	3.208	0	0	0
2017/07/24	R248	02/11/2017			Bond Future	9.7946	91.5421	9.8250	91.2755	0.310	0.0000	0.0000	233
2017/07/24	R248	02/11/2017	9.65	Put	Bond Future	3,478.2100	3.4782	3,589.6200	3.5896	3.203	0	0	0
2017/07/24	R248	02/11/2017	9.64	Call	Bond Future	2,153.4800	2.1535	1,999.7300	1.9997	(7.140)	0	0	0
2017/07/24	R248	02/11/2017	9.65	Call	Bond Future	2,191.4000	2.1914	2,036.1900	2.0362	(7.083)	0	0	0
2017/07/24	R248	02/11/2017	9.66	Call	Bond Future	2,229.9100	2.2299	2,073.2300	2.0732	(7.026)	0	0	0
2017/07/24	R248	02/11/2017	9.64	Put	Bond Future	3,530.5100	3.5305	3,643.3800	3.6434	3.197	0	0	0
2017/07/24	R248	01/02/2018	9.89	Call	Bond Future	3,972.4300	3.9724	3,798.2500	3.7982	(4.385)	0	0	0
2017/07/24	R248	01/02/2018	9.90	Put	Bond Future	3,556.0000	3.5560	3,654.3500	3.6544	2.766	0	0	0
2017/07/24	R248	01/02/2018			Bond Future	9.8468	93.3128	9.8783	93.0393	0.320	0.0000	0.0000	0
2017/07/24	R248	01/02/2018	9.90	Call	Bond Future	4,016.9700	4.0170	3,841.8000	3.8418	(4.361)	0	0	0
2017/07/24	R248	01/02/2018	9.91	Call	Bond Future	4,061.7300	4.0617	3,885.5900	3.8856	(4.337)	0	0	0
2017/07/24	R248	01/02/2018	9.89	Put	Bond Future	3,597.7600	3.5978	3,697.1000	3.6971	2.761	0	0	0
2017/07/24	R248	01/02/2018	9.91	Put	Bond Future	3,514.6200	3.5146	3,612.0000	3.6120	2.771	0	0	0
2017/07/24	R248	03/05/2018	10.05	Put	Bond Future	3,958.4200	3.9584	4,055.1000	4.0551	2.442	0	0	0
2017/07/24	R248	03/05/2018			Bond Future	9.8949	90.6950	9.9273	90.4170	0.327	0.0000	0.0000	0
2017/07/24	R248	03/05/2018	10.07	Put	Bond Future	3,882.2400	3.8822	3,977.3600	3.9774	2.450	0	0	0
2017/07/24	R248	03/05/2018	10.05	Call	Bond Future	5,277.9000	5.2779	5,096.5200	5.0965	(3.437)	0	0	0
2017/07/24	R248	03/05/2018	10.06	Put	Bond Future	3,920.1800	3.9202	4,016.0800	4.0161	2.446	0	0	0
2017/07/24	R248	03/05/2018	10.06	Call	Bond Future	5,323.5600	5.3236	5,141.4000	5.1414	(3.422)	0	0	0
2017/07/24	R248	03/05/2018	10.07	Call	Bond Future	5,369.3800	5.3694	5,186.4400	5.1864	(3.407)	0	0	0
Total													966622