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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/08/2017 TO 02/08/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
8/2/2017	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	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
8/2/2017	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2025	03/08/2017			Bond Future	127.5096	127.5096	127.4959	127.4959	(0.011)	0.0000	0.0000	1,914
8/2/2017	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2025	03/08/2017	133.96	Put	Bond Future	6,450.3600	6.4504	6,464.1400	6.4641	0.214	0	0	0
8/2/2017	2025	03/08/2017	133.98	Put	Bond Future	6,470.3600	6.4704	6,484.1400	6.4841	0.213	0	0	0
8/2/2017	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2025	03/08/2017	133.97	Put	Bond Future	6,460.3600	6.4604	6,474.1400	6.4741	0.213	0	0	0
8/2/2017	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2025	02/11/2017			Bond Future	129.9056	129.9056	129.8900	129.8900	(0.012)	0.0000	0.0000	2,291
8/2/2017	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2025	02/11/2017	132.96	Put	Bond Future	3,054.4100	3.0544	3,070.0000	3.0700	0.510	0	0	0
8/2/2017	2025	02/11/2017	132.98	Put	Bond Future	3,074.4100	3.0744	3,090.0000	3.0900	0.507	0	0	0
8/2/2017	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2025	02/11/2017	132.97	Put	Bond Future	3,064.4100	3.0644	3,080.0000	3.0800	0.509	0	0	0
8/2/2017	2025	01/02/2018	133.89	Put	Bond Future	2,869.8100	2.8698	2,886.0600	2.8861	0.566	0	0	0
8/2/2017	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2025	01/02/2018			Bond Future	131.0202	131.0202	131.0039	131.0039	(0.012)	0.0000	0.0000	0
8/2/2017	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2025	01/02/2018	133.88	Put	Bond Future	2,859.8100	2.8598	2,876.0600	2.8761	0.568	0	0	0
8/2/2017	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2025	01/02/2018	133.90	Put	Bond Future	2,879.8100	2.8798	2,896.0600	2.8961	0.564	0	0	0
8/2/2017	2025	03/05/2018	133.21	Call	Bond Future	344.3700	0.3444	327.1000	0.3271	(5.015)	0	0	0
8/2/2017	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2025	03/05/2018			Bond Future	133.5544	133.5544	133.5371	133.5371	(0.013)	0.0000	0.0000	0
8/2/2017	2025	03/05/2018	133.22	Call	Bond Future	334.3700	0.3344	317.1000	0.3171	(5.165)	0	0	0
8/2/2017	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2025	03/05/2018	133.20	Call	Bond Future	354.3700	0.3544	337.1000	0.3371	(4.873)	0	0	0
8/2/2017	2029	03/08/2017			Bond Future	99.4485	99.4485	99.4379	99.4379	(0.011)	0.0000	0.0000	0
8/2/2017	2029	02/11/2017			Bond Future	100.3157	100.3157	100.3036	100.3036	(0.012)	0.0000	0.0000	1,370
8/2/2017	2029	01/02/2018			Bond Future	102.2202	102.2202	102.2077	102.2077	(0.012)	0.0000	0.0000	0
8/2/2017	2029	03/05/2018			Bond Future	103.1694	103.1694	103.1561	103.1561	(0.013)	0.0000	0.0000	0
8/2/2017	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2030	03/08/2017	9.33	Call	Bond Future	1,147.4500	1.1475	1,229.4400	1.2294	7.145	0	0	0
8/2/2017	2030	03/08/2017			Bond Future	9.1625	91.6312	9.1506	91.7132	(0.129)	0.0000	0.0000	14,596
8/2/2017	2030	03/08/2017	9.34	Call	Bond Future	1,215.3200	1.2153	1,297.3100	1.2973	6.746	0	0	0
8/2/2017	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2030	03/08/2017	9.35	Call	Bond Future	1,283.1100	1.2831	1,365.1000	1.3651	6.390	0	0	0

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8/2/2017	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2030	02/11/2017	9.34	Call	Bond Future	837.7300	0.8377	920.7400	0.9207	9.909	0	0	0
8/2/2017	2030	02/11/2017			Bond Future	9.2161	93.3178	9.2039	93.4008	(0.132)	0.0000	0.0000	54,270
8/2/2017	2030	02/11/2017	9.35	Call	Bond Future	904.8900	0.9049	987.9000	0.9879	9.173	0	0	0
8/2/2017	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2030	02/11/2017	9.36	Call	Bond Future	971.9700	0.9720	1,054.9800	1.0550	8.540	0	0	0
8/2/2017	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2030	01/02/2018			Bond Future	9.2715	91.0449	9.2589	91.1290	(0.135)	0.0000	0.0000	0
8/2/2017	2030	01/02/2018	9.38	Call	Bond Future	722.6600	0.7227	806.8100	0.8068	11.644	0	0	0
8/2/2017	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2030	01/02/2018	9.39	Call	Bond Future	788.8600	0.7889	873.0100	0.8730	10.667	0	0	0
8/2/2017	2030	01/02/2018	9.37	Call	Bond Future	656.4000	0.6564	740.5500	0.7406	12.820	0	0	0
8/2/2017	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2030	03/05/2018	9.51	Call	Bond Future	1,175.8100	1.1758	1,261.4400	1.2614	7.283	0	0	0
8/2/2017	2030	03/05/2018			Bond Future	9.3299	92.7567	9.3169	92.8424	(0.139)	0.0000	0.0000	0
8/2/2017	2030	03/05/2018	9.49	Call	Bond Future	1,046.2400	1.0462	1,131.8700	1.1319	8.185	0	0	0
8/2/2017	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2030	03/05/2018	9.50	Call	Bond Future	1,111.0600	1.1111	1,196.6900	1.1967	7.707	0	0	0
8/2/2017	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2032	03/08/2017	9.44	Call	Bond Future	608.4800	0.6085	619.3600	0.6194	1.788	0	0	0
8/2/2017	2032	03/08/2017	9.43	Put	Bond Future	133.8800	0.1339	47.1900	0.0472	(64.752)	0	0	0
8/2/2017	2032	03/08/2017			Bond Future	9.3727	94.0643	9.3607	94.1532	(0.128)	0.0000	0.0000	12,287
8/2/2017	2032	03/08/2017	9.45	Call	Bond Future	664.2200	0.6642	683.6900	0.6837	2.931	0	0	0
8/2/2017	2032	03/08/2017	9.45	Put	Bond Future	96.7600	0.0968	27.3600	0.0274	(71.724)	0	0	0
8/2/2017	2032	03/08/2017	9.43	Call	Bond Future	554.9700	0.5550	557.1500	0.5572	0.393	0	0	0
8/2/2017	2032	03/08/2017	9.44	Put	Bond Future	114.1600	0.1142	36.1700	0.0362	(68.316)	0	0	0
8/2/2017	2032	02/11/2017	9.49	Put	Bond Future	1,839.1800	1.8392	1,787.4700	1.7875	(2.812)	0	0	0
8/2/2017	2032	02/11/2017	9.48	Call	Bond Future	2,221.1300	2.2211	2,258.9200	2.2589	1.701	0	0	0
8/2/2017	2032	02/11/2017			Bond Future	9.4320	91.6390	9.4196	91.7290	(0.131)	0.0000	0.0000	32,123
8/2/2017	2032	02/11/2017	9.49	Call	Bond Future	2,259.5300	2.2595	2,297.8400	2.2978	1.695	0	0	0
8/2/2017	2032	02/11/2017	9.48	Put	Bond Future	1,873.0500	1.8731	1,820.8200	1.8208	(2.789)	0	0	0
8/2/2017	2032	02/11/2017	9.50	Call	Bond Future	2,298.3100	2.2983	2,337.1400	2.3371	1.690	0	0	0
8/2/2017	2032	02/11/2017	9.50	Put	Bond Future	1,805.7600	1.8058	1,754.5700	1.7546	(2.835)	0	0	0
8/2/2017	2032	01/02/2018	9.56	Call	Bond Future	3,083.1100	3.0831	3,125.1500	3.1251	1.364	0	0	0
8/2/2017	2032	01/02/2018	9.55	Put	Bond Future	2,634.1100	2.6341	2,584.4800	2.5845	(1.884)	0	0	0
8/2/2017	2032	01/02/2018			Bond Future	9.4925	93.3396	9.4798	93.4309	(0.134)	0.0000	0.0000	0
8/2/2017	2032	01/02/2018	9.57	Call	Bond Future	3,121.4800	3.1215	3,163.8900	3.1639	1.359	0	0	0
8/2/2017	2032	01/02/2018	9.57	Put	Bond Future	2,568.5900	2.5686	2,519.6900	2.5197	(1.904)	0	0	0
8/2/2017	2032	01/02/2018	9.56	Put	Bond Future	2,601.3200	2.6013	2,552.0500	2.5521	(1.894)	0	0	0
8/2/2017	2032	01/02/2018	9.55	Call	Bond Future	3,044.7200	3.0447	3,086.4000	3.0864	1.369	0	0	0
8/2/2017	2032	03/05/2018	9.71	Put	Bond Future	2,999.6000	2.9996	2,953.4000	2.9534	(1.540)	0	0	0
8/2/2017	2032	03/05/2018	9.70	Call	Bond Future	4,066.8800	4.0669	4,113.3000	4.1133	1.141	0	0	0
8/2/2017	2032	03/05/2018			Bond Future	9.5520	90.9374	9.5389	91.0303	(0.138)	0.0000	0.0000	0
8/2/2017	2032	03/05/2018	9.71	Call	Bond Future	4,106.1000	4.1061	4,152.8100	4.1528	1.138	0	0	0

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8/2/2017	2032	03/05/2018	9.70	Put	Bond Future	3,029.8400	3.0298	2,983.3500	2.9833	(1.534)	0	0	0
8/2/2017	2032	03/05/2018	9.72	Call	Bond Future	4,145.4900	4.1455	4,192.4900	4.1925	1.134	0	0	0
8/2/2017	2032	03/05/2018	9.72	Put	Bond Future	2,969.6000	2.9696	2,923.6900	2.9237	(1.546)	0	0	0
8/2/2017	2033	03/08/2017	113.14	Put	Bond Future	9,108.0000	9.1080	9,119.1000	9.1191	0.122	0	0	0
8/2/2017	2033	03/08/2017			Bond Future	104.0320	104.0320	104.0209	104.0209	(0.011)	0.0000	0.0000	6,133
8/2/2017	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2033	03/08/2017	113.13	Put	Bond Future	9,098.0000	9.0980	9,109.1000	9.1091	0.122	0	0	0
8/2/2017	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2033	03/08/2017	113.12	Put	Bond Future	9,088.0000	9.0880	9,099.1000	9.0991	0.122	0	0	0
8/2/2017	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2033	02/11/2017	110.07	Put	Bond Future	5,155.3700	5.1554	5,167.9600	5.1680	0.244	0	0	0
8/2/2017	2033	02/11/2017			Bond Future	104.9146	104.9146	104.9020	104.9020	(0.012)	0.0000	0.0000	5,174
8/2/2017	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2033	02/11/2017	110.09	Put	Bond Future	5,175.3700	5.1754	5,187.9600	5.1880	0.243	0	0	0
8/2/2017	2033	02/11/2017	110.08	Put	Bond Future	5,165.3700	5.1654	5,177.9600	5.1780	0.244	0	0	0
8/2/2017	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2033	01/02/2018			Bond Future	106.9067	106.9067	106.8936	106.8936	(0.012)	0.0000	0.0000	0
8/2/2017	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2033	01/02/2018	109.64	Put	Bond Future	2,733.2500	2.7332	2,746.4000	2.7464	0.481	0	0	0
8/2/2017	2033	01/02/2018	109.66	Put	Bond Future	2,753.2500	2.7532	2,766.4000	2.7664	0.478	0	0	0
8/2/2017	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2033	01/02/2018	109.65	Put	Bond Future	2,743.2500	2.7432	2,756.4000	2.7564	0.479	0	0	0
8/2/2017	2033	03/05/2018	107.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2033	03/05/2018			Bond Future	107.8759	107.8759	107.8620	107.8620	(0.013)	0.0000	0.0000	0
8/2/2017	2033	03/05/2018	107.70	Call	Bond Future	175.9100	0.1759	162.0100	0.1620	(7.902)	0	0	0
8/2/2017	2033	03/05/2018	107.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2033	03/05/2018	107.71	Call	Bond Future	165.9100	0.1659	152.0100	0.1520	(8.378)	0	0	0
8/2/2017	2033	03/05/2018	107.69	Call	Bond Future	185.9100	0.1859	172.0100	0.1720	(7.477)	0	0	0
8/2/2017	2033	03/05/2018	107.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2037	03/08/2017	9.57	Call	Bond Future	32.3200	0.0323	8.8400	0.0088	(72.649)	0	0	0
8/2/2017	2037	03/08/2017	9.56	Put	Bond Future	1,254.2000	1.2542	1,138.3600	1.1384	(9.236)	0	0	0
8/2/2017	2037	03/08/2017			Bond Future	9.7127	89.6630	9.7007	89.7590	(0.124)	0.0000	0.0000	16,459
8/2/2017	2037	03/08/2017	9.57	Put	Bond Future	1,179.2800	1.1793	1,059.7700	1.0598	(10.134)	0	0	0
8/2/2017	2037	03/08/2017	9.58	Call	Bond Future	39.8200	0.0398	12.3800	0.0124	(68.910)	0	0	0
8/2/2017	2037	03/08/2017	9.58	Put	Bond Future	1,105.6800	1.1057	982.2100	0.9822	(11.167)	0	0	0
8/2/2017	2037	03/08/2017	9.56	Call	Bond Future	26.0300	0.0260	6.2200	0.0062	(76.104)	0	0	0
8/2/2017	2037	02/11/2017	9.67	Put	Bond Future	2,762.8400	2.7628	2,697.8400	2.6978	(2.353)	0	0	0
8/2/2017	2037	02/11/2017			Bond Future	9.7732	91.3134	9.7608	91.4107	(0.127)	0.0000	0.0000	63,473
8/2/2017	2037	02/11/2017	9.66	Call	Bond Future	1,910.4800	1.9105	1,942.3100	1.9423	1.666	0	0	0
8/2/2017	2037	02/11/2017	9.66	Put	Bond Future	2,807.4800	2.8075	2,741.9700	2.7420	(2.333)	0	0	0
8/2/2017	2037	02/11/2017	9.67	Call	Bond Future	1,945.6400	1.9456	1,977.9800	1.9780	1.662	0	0	0
8/2/2017	2037	02/11/2017	9.65	Call	Bond Future	1,875.5100	1.8755	1,906.8400	1.9068	1.670	0	0	0
8/2/2017	2037	02/11/2017	9.65	Put	Bond Future	2,852.4300	2.8524	2,786.4200	2.7864	(2.314)	0	0	0
8/2/2017	2037	01/02/2018	9.82	Put	Bond Future	3,295.4300	3.2954	3,238.7000	3.2387	(1.721)	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
8/2/2017	2037	01/02/2018			Bond Future	9.8356	88.7529	9.8229	88.8516	(0.129)	0.0000	0.0000	160
8/2/2017	2037	01/02/2018	9.82	Call	Bond Future	3,174.3400	3.1743	3,216.3700	3.2164	1.324	0	0	0
8/2/2017	2037	01/02/2018	9.81	Put	Bond Future	3,334.1200	3.3341	3,277.0200	3.2770	(1.713)	0	0	0
8/2/2017	2037	01/02/2018	9.83	Call	Bond Future	3,213.7400	3.2137	3,256.1500	3.2562	1.320	0	0	0
8/2/2017	2037	01/02/2018	9.83	Put	Bond Future	3,257.0800	3.2571	3,200.7300	3.2007	(1.730)	0	0	0
8/2/2017	2037	01/02/2018	9.81	Call	Bond Future	3,135.1700	3.1352	3,176.8300	3.1768	1.329	0	0	0
8/2/2017	2037	03/05/2018	9.99	Call	Bond Future	4,366.8300	4.3668	4,414.9300	4.4149	1.101	0	0	0
8/2/2017	2037	03/05/2018	9.97	Put	Bond Future	3,754.0300	3.7540	3,701.0500	3.7011	(1.411)	0	0	0
8/2/2017	2037	03/05/2018			Bond Future	9.9004	90.4217	9.8873	90.5221	(0.132)	0.0000	0.0000	0
8/2/2017	2037	03/05/2018	9.99	Put	Bond Future	3,684.0200	3.6840	3,631.6500	3.6317	(1.422)	0	0	0
8/2/2017	2037	03/05/2018	9.97	Call	Bond Future	4,285.1100	4.2851	4,332.6000	4.3326	1.108	0	0	0
8/2/2017	2037	03/05/2018	9.98	Put	Bond Future	3,718.8900	3.7189	3,666.2100	3.6662	(1.417)	0	0	0
8/2/2017	2037	03/05/2018	9.98	Call	Bond Future	4,325.8900	4.3259	4,373.6800	4.3737	1.105	0	0	0
8/2/2017	2038	03/08/2017	141.17	Put	Bond Future	13,319.2600	13.3193	13,333.7900	13.3338	0.109	0	0	0
8/2/2017	2038	03/08/2017			Bond Future	127.8507	127.8507	127.8362	127.8362	(0.011)	0.0000	0.0000	10,915
8/2/2017	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2038	03/08/2017	141.16	Put	Bond Future	13,309.2600	13.3093	13,323.7900	13.3238	0.109	0	0	0
8/2/2017	2038	03/08/2017	141.18	Put	Bond Future	13,329.2600	13.3293	13,343.7900	13.3438	0.109	0	0	0
8/2/2017	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2038	02/11/2017			Bond Future	130.2530	130.2530	130.2366	130.2366	(0.013)	0.0000	0.0000	19,558
8/2/2017	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2038	02/11/2017	136.82	Put	Bond Future	6,566.9600	6.5670	6,583.4000	6.5834	0.250	0	0	0
8/2/2017	2038	02/11/2017	136.80	Put	Bond Future	6,546.9600	6.5470	6,563.4000	6.5634	0.251	0	0	0
8/2/2017	2038	02/11/2017	136.81	Put	Bond Future	6,556.9600	6.5570	6,573.4000	6.5734	0.251	0	0	0
8/2/2017	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2038	01/02/2018	136.95	Put	Bond Future	5,744.8900	5.7449	5,761.8200	5.7618	0.295	0	0	0
8/2/2017	2038	01/02/2018			Bond Future	131.2051	131.2051	131.1882	131.1882	(0.013)	0.0000	0.0000	0
8/2/2017	2038	01/02/2018	136.94	Put	Bond Future	5,734.8900	5.7349	5,751.8200	5.7518	0.295	0	0	0
8/2/2017	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2038	01/02/2018	136.93	Put	Bond Future	5,724.8900	5.7249	5,741.8200	5.7418	0.296	0	0	0
8/2/2017	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2038	03/05/2018	132.27	Call	Bond Future	1,472.9500	1.4729	1,454.9800	1.4550	(1.220)	0	0	0
8/2/2017	2038	03/05/2018			Bond Future	133.7430	133.7430	133.7250	133.7250	(0.013)	0.0000	0.0000	0
8/2/2017	2038	03/05/2018	132.28	Call	Bond Future	1,462.9500	1.4629	1,444.9800	1.4450	(1.228)	0	0	0
8/2/2017	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2038	03/05/2018	132.29	Call	Bond Future	1,452.9500	1.4529	1,434.9800	1.4350	(1.237)	0	0	0
8/2/2017	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2040	03/08/2017	9.62	Put	Bond Future	2,165.3800	2.1654	2,060.7900	2.0608	(4.830)	0	0	0
8/2/2017	2040	03/08/2017	9.61	Call	Bond Future	1.9800	0.0020	0.0700	0.0001	(96.465)	0	0	0
8/2/2017	2040	03/08/2017			Bond Future	9.8729	92.3634	9.8607	92.4655	(0.123)	0.0000	0.0000	2,558
8/2/2017	2040	03/08/2017	9.62	Call	Bond Future	2.6500	0.0027	0.1200	0.0001	(95.472)	0	0	0
8/2/2017	2040	03/08/2017	9.61	Put	Bond Future	2,251.9300	2.2519	2,147.9600	2.1480	(4.617)	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
8/2/2017	2040	03/08/2017	9.63	Call	Bond Future	3.5100	0.0035	0.1900	0.0002	(94.587)	0	0	0
8/2/2017	2040	03/08/2017	9.63	Put	Bond Future	2,079.1400	2.0791	1,973.7600	1.9738	(5.068)	0	0	0
8/2/2017	2040	02/11/2017	9.67	Put	Bond Future	3,807.0500	3.8070	3,729.6800	3.7297	(2.032)	0	0	0
8/2/2017	2040	02/11/2017			Bond Future	9.9362	94.0635	9.9237	94.1670	(0.126)	0.0000	0.0000	14,969
8/2/2017	2040	02/11/2017	9.66	Call	Bond Future	1,524.6300	1.5246	1,550.3000	1.5503	1.684	0	0	0
8/2/2017	2040	02/11/2017	9.66	Put	Bond Future	3,862.6200	3.8626	3,784.7700	3.7848	(2.015)	0	0	0
8/2/2017	2040	02/11/2017	9.67	Call	Bond Future	1,555.4000	1.5554	1,581.5500	1.5816	1.681	0	0	0
8/2/2017	2040	02/11/2017	9.65	Call	Bond Future	1,494.0600	1.4941	1,519.2600	1.5193	1.687	0	0	0
8/2/2017	2040	02/11/2017	9.65	Put	Bond Future	3,918.5200	3.9185	3,840.2000	3.8402	(1.999)	0	0	0
8/2/2017	2040	01/02/2018	9.89	Call	Bond Future	3,044.2100	3.0442	3,085.0700	3.0851	1.342	0	0	0
8/2/2017	2040	01/02/2018			Bond Future	10.0015	91.3038	9.9887	91.4088	(0.128)	0.0000	0.0000	0
8/2/2017	2040	01/02/2018	9.87	Call	Bond Future	2,968.5000	2.9685	3,008.5800	3.0086	1.350	0	0	0
8/2/2017	2040	01/02/2018	9.87	Put	Bond Future	4,056.0500	4.0561	3,991.2000	3.9912	(1.599)	0	0	0
8/2/2017	2040	01/02/2018	9.88	Put	Bond Future	4,010.3300	4.0103	3,945.8700	3.9459	(1.607)	0	0	0
8/2/2017	2040	01/02/2018	9.89	Put	Bond Future	3,965.0100	3.9650	3,900.9400	3.9009	(1.616)	0	0	0
8/2/2017	2040	01/02/2018	9.88	Call	Bond Future	3,006.2200	3.0062	3,046.6900	3.0467	1.346	0	0	0
8/2/2017	2040	03/05/2018	10.08	Put	Bond Future	4,271.9600	4.2720	4,213.7400	4.2137	(1.363)	0	0	0
8/2/2017	2040	03/05/2018			Bond Future	10.0693	93.0205	10.0561	93.1273	(0.131)	0.0000	0.0000	0
8/2/2017	2040	03/05/2018	10.07	Call	Bond Future	4,317.2800	4.3173	4,365.5400	4.3655	1.118	0	0	0
8/2/2017	2040	03/05/2018	10.07	Put	Bond Future	4,311.5400	4.3115	4,253.0000	4.2530	(1.358)	0	0	0
8/2/2017	2040	03/05/2018	10.08	Call	Bond Future	4,358.5300	4.3585	4,407.1100	4.4071	1.115	0	0	0
8/2/2017	2040	03/05/2018	10.06	Call	Bond Future	4,275.9000	4.2759	4,323.8400	4.3238	1.121	0	0	0
8/2/2017	2040	03/05/2018	10.06	Put	Bond Future	4,351.1000	4.3511	4,292.2400	4.2922	(1.353)	0	0	0
8/2/2017	2044	03/08/2017	9.64	Call	Bond Future	2.5400	0.0025	0.1100	0.0001	(95.669)	0	0	0
8/2/2017	2044	03/08/2017			Bond Future	9.8928	89.5302	9.8807	89.6327	(0.122)	0.0000	0.0000	18,023
8/2/2017	2044	03/08/2017	9.62	Call	Bond Future	1.4000	0.0014	0.0400	0.0000	(97.143)	0	0	0
8/2/2017	2044	03/08/2017	9.62	Put	Bond Future	2,364.9200	2.3649	2,261.0900	2.2611	(4.390)	0	0	0
8/2/2017	2044	03/08/2017	9.64	Put	Bond Future	2,189.1600	2.1892	2,084.2600	2.0843	(4.792)	0	0	0
8/2/2017	2044	03/08/2017	9.63	Call	Bond Future	1.8900	0.0019	0.0700	0.0001	(96.296)	0	0	0
8/2/2017	2044	03/08/2017	9.63	Put	Bond Future	2,276.8900	2.2769	2,172.6000	2.1726	(4.580)	0	0	0
8/2/2017	2044	02/11/2017	9.68	Call	Bond Future	1,561.2500	1.5613	1,587.0800	1.5871	1.654	0	0	0
8/2/2017	2044	02/11/2017			Bond Future	9.9540	91.1782	9.9416	91.2821	(0.124)	0.0000	0.0000	20,734
8/2/2017	2044	02/11/2017	9.66	Call	Bond Future	1,499.7400	1.4997	1,524.6300	1.5246	1.660	0	0	0
8/2/2017	2044	02/11/2017	9.66	Put	Bond Future	4,022.7000	4.0227	3,943.6600	3.9437	(1.965)	0	0	0
8/2/2017	2044	02/11/2017	9.68	Put	Bond Future	3,908.7300	3.9087	3,830.6300	3.8306	(1.998)	0	0	0
8/2/2017	2044	02/11/2017	9.67	Call	Bond Future	1,530.2100	1.5302	1,555.5700	1.5556	1.657	0	0	0
8/2/2017	2044	02/11/2017	9.67	Put	Bond Future	3,965.3600	3.9654	3,886.7900	3.8868	(1.981)	0	0	0
8/2/2017	2044	01/02/2018	9.90	Put	Bond Future	4,052.9900	4.0530	3,988.4100	3.9884	(1.593)	0	0	0
8/2/2017	2044	01/02/2018	9.89	Call	Bond Future	3,036.0400	3.0360	3,076.4900	3.0765	1.332	0	0	0
8/2/2017	2044	01/02/2018			Bond Future	10.0171	88.4901	10.0044	88.5955	(0.127)	0.0000	0.0000	0
8/2/2017	2044	01/02/2018	9.90	Call	Bond Future	3,074.2300	3.0742	3,115.0700	3.1151	1.328	0	0	0
8/2/2017	2044	01/02/2018	9.89	Put	Bond Future	4,099.2400	4.0992	4,034.2700	4.0343	(1.585)	0	0	0
8/2/2017	2044	01/02/2018	9.91	Call	Bond Future	3,112.6800	3.1127	3,153.9100	3.1539	1.325	0	0	0
8/2/2017	2044	01/02/2018	9.91	Put	Bond Future	4,007.1500	4.0071	3,942.9600	3.9430	(1.602)	0	0	0
8/2/2017	2044	03/05/2018	10.10	Call	Bond Future	4,460.8200	4.4608	4,509.8700	4.5099	1.100	0	0	0
8/2/2017	2044	03/05/2018	10.09	Put	Bond Future	4,357.1300	4.3571	4,298.5600	4.2986	(1.344)	0	0	0
8/2/2017	2044	03/05/2018			Bond Future	10.0825	90.1538	10.0693	90.2611	(0.130)	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
8/2/2017	2044	03/05/2018	10.11	Call	Bond Future	4,502.9500	4.5030	4,552.3200	4.5523	1.096	0	0	0
8/2/2017	2044	03/05/2018	10.11	Put	Bond Future	4,278.0100	4.2780	4,220.0700	4.2201	(1.354)	0	0	0
8/2/2017	2044	03/05/2018	10.10	Put	Bond Future	4,317.4200	4.3174	4,259.1600	4.2592	(1.349)	0	0	0
8/2/2017	2044	03/05/2018	10.09	Call	Bond Future	4,418.8700	4.4189	4,467.6100	4.4676	1.103	0	0	0
8/2/2017	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2046	03/08/2017	141.17	Put	Bond Future	16,018.7800	16.0188	16,031.9100	16.0319	0.082	0	0	0
8/2/2017	2046	03/08/2017			Bond Future	125.1512	125.1512	125.1381	125.1381	(0.010)	0.0000	0.0000	14,798
8/2/2017	2046	03/08/2017	141.19	Put	Bond Future	16,038.7800	16.0388	16,051.9100	16.0519	0.082	0	0	0
8/2/2017	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2046	03/08/2017	141.18	Put	Bond Future	16,028.7800	16.0288	16,041.9100	16.0419	0.082	0	0	0
8/2/2017	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2046	02/11/2017	136.30	Put	Bond Future	10,370.9500	10.3710	10,385.9200	10.3859	0.144	0	0	0
8/2/2017	2046	02/11/2017			Bond Future	125.9291	125.9291	125.9141	125.9141	(0.012)	0.0000	0.0000	21,292
8/2/2017	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2046	02/11/2017	136.32	Put	Bond Future	10,390.9500	10.3910	10,405.9200	10.4059	0.144	0	0	0
8/2/2017	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2046	02/11/2017	136.31	Put	Bond Future	10,380.9500	10.3810	10,395.9200	10.3959	0.144	0	0	0
8/2/2017	2046	01/02/2018	132.92	Put	Bond Future	4,599.8500	4.5999	4,615.7100	4.6157	0.345	0	0	0
8/2/2017	2046	01/02/2018			Bond Future	128.3201	128.3201	128.3043	128.3043	(0.012)	0.0000	0.0000	0
8/2/2017	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2046	01/02/2018	132.91	Put	Bond Future	4,589.8500	4.5899	4,605.7100	4.6057	0.346	0	0	0
8/2/2017	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2046	01/02/2018	132.90	Put	Bond Future	4,579.8500	4.5799	4,595.7100	4.5957	0.346	0	0	0
8/2/2017	2046	03/05/2018	127.95	Call	Bond Future	1,236.6900	1.2367	1,219.9600	1.2200	(1.353)	0	0	0
8/2/2017	2046	03/05/2018			Bond Future	129.1867	129.1867	129.1700	129.1700	(0.013)	0.0000	0.0000	0
8/2/2017	2046	03/05/2018	127.93	Call	Bond Future	1,256.6900	1.2567	1,239.9600	1.2400	(1.331)	0	0	0
8/2/2017	2046	03/05/2018	127.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2046	03/05/2018	127.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2046	03/05/2018	127.94	Call	Bond Future	1,246.6900	1.2467	1,229.9600	1.2300	(1.342)	0	0	0
8/2/2017	2046	03/05/2018	127.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2050	03/08/2017	149.22	Put	Bond Future	18,746.3800	18.7464	17,731.5300	17.7315	(5.414)	0	0	0
8/2/2017	2050	03/08/2017			Bond Future	130.4736	130.4736	131.4885	131.4885	0.778	0.0000	0.0000	22,839
8/2/2017	2050	03/08/2017	149.24	Put	Bond Future	18,766.3800	18.7664	17,751.5300	17.7515	(5.408)	0	0	0
8/2/2017	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2050	03/08/2017	149.23	Put	Bond Future	18,756.3800	18.7564	17,741.5300	17.7415	(5.411)	0	0	0
8/2/2017	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2050	02/11/2017	144.66	Put	Bond Future	11,734.7600	11.7348	10,702.4600	10.7025	(8.797)	0	0	0
8/2/2017	2050	02/11/2017	144.67	Put	Bond Future	11,744.7600	11.7448	10,712.4600	10.7125	(8.789)	0	0	0
8/2/2017	2050	02/11/2017			Bond Future	132.9252	132.9252	133.9575	133.9575	0.777	0.0000	0.0000	21,927
8/2/2017	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2050	02/11/2017	144.65	Put	Bond Future	11,724.7600	11.7248	10,692.4600	10.6925	(8.804)	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
8/2/2017	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2050	01/02/2018	140.23	Put	Bond Future	6,472.2500	6.4723	5,420.6100	5.4206	(16.248)	0	0	0
8/2/2017	2050	01/02/2018			Bond Future	133.7577	133.7577	134.8094	134.8094	0.786	0.0000	0.0000	0
8/2/2017	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2050	01/02/2018	140.25	Put	Bond Future	6,492.2500	6.4923	5,440.6100	5.4406	(16.198)	0	0	0
8/2/2017	2050	01/02/2018	140.24	Put	Bond Future	6,482.2500	6.4823	5,430.6100	5.4306	(16.223)	0	0	0
8/2/2017	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2050	03/05/2018	135.61	Call	Bond Future	734.9100	0.7349	1,806.0700	1.8061	145.754	0	0	0
8/2/2017	2050	03/05/2018			Bond Future	136.3449	136.3449	137.4161	137.4161	0.786	0.0000	0.0000	0
8/2/2017	2050	03/05/2018	135.62	Call	Bond Future	724.9100	0.7249	1,796.0700	1.7961	147.765	0	0	0
8/2/2017	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	2050	03/05/2018	135.63	Call	Bond Future	714.9100	0.7149	1,786.0700	1.7861	149.831	0	0	0
8/2/2017	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	AL37	03/08/2017			Index Future	546.6200	546.6200	546.8370	546.8370	0.040	0.0000	0.0000	0
8/2/2017	AL37	02/11/2017			Index Future	556.6800	556.6800	556.8990	556.8990	0.039	0.0000	0.0000	0
8/2/2017	AL37	01/02/2018			Index Future	567.0130	567.0130	567.2330	567.2330	0.039	0.0000	0.0000	0
8/2/2017	AL37	03/05/2018			Index Future	577.6780	577.6780	577.9000	577.9000	0.038	0.0000	0.0000	0
8/2/2017	AL7T	03/08/2017			Index Future	628.7570	628.7570	629.1590	629.1590	0.064	0.0000	0.0000	0
8/2/2017	AL7T	02/11/2017			Index Future	640.3270	640.3270	640.7360	640.7360	0.064	0.0000	0.0000	0
8/2/2017	AL7T	01/02/2018			Index Future	652.2130	652.2130	652.6250	652.6250	0.063	0.0000	0.0000	0
8/2/2017	AL7T	03/05/2018			Index Future	664.4810	664.4810	664.8990	664.8990	0.063	0.0000	0.0000	0
8/2/2017	ALBI	03/08/2017			Index Future	563.4210	563.4210	563.8480	563.8480	0.076	0.0000	0.0000	88
8/2/2017	ALBI	02/11/2017			Index Future	573.7890	573.7890	574.2230	574.2230	0.076	0.0000	0.0000	596
8/2/2017	ALBI	01/02/2018			Index Future	584.4400	584.4400	584.8790	584.8790	0.075	0.0000	0.0000	0
8/2/2017	ALBI	03/05/2018			Index Future	595.4330	595.4330	595.8780	595.8780	0.075	0.0000	0.0000	0
8/2/2017	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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8/2/2017	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
8/2/2017	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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8/2/2017	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
8/2/2017	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	EL28	03/08/2017	135.16	Put	Bond Future	8,134.5000	8.1345	8,141.0400	8.1410	0.080	0	0	0
8/2/2017	EL28	03/08/2017			Bond Future	127.0255	127.0255	127.0190	127.0190	(0.005)	0.0000	0.0000	0
8/2/2017	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	EL28	03/08/2017	135.18	Put	Bond Future	8,154.5000	8.1545	8,161.0400	8.1610	0.080	0	0	0
8/2/2017	EL28	03/08/2017	135.17	Put	Bond Future	8,144.5000	8.1445	8,151.0400	8.1510	0.080	0	0	0
8/2/2017	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	EL28	02/11/2017			Bond Future	127.6686	127.6686	127.6604	127.6604	(0.006)	0.0000	0.0000	0
8/2/2017	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	EL28	02/11/2017	133.87	Put	Bond Future	6,201.3600	6.2014	6,209.5700	6.2096	0.132	0	0	0
8/2/2017	EL28	02/11/2017	133.89	Put	Bond Future	6,221.3600	6.2214	6,229.5700	6.2296	0.132	0	0	0
8/2/2017	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	EL28	02/11/2017	133.88	Put	Bond Future	6,211.3600	6.2114	6,219.5700	6.2196	0.132	0	0	0
8/2/2017	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	EL28	01/02/2018			Bond Future	130.0925	130.0925	130.0838	130.0838	(0.007)	0.0000	0.0000	0
8/2/2017	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	EL28	01/02/2018	132.29	Put	Bond Future	2,197.4600	2.1975	2,206.1800	2.2062	0.397	0	0	0
8/2/2017	EL28	01/02/2018	132.31	Put	Bond Future	2,217.4600	2.2175	2,226.1800	2.2262	0.393	0	0	0
8/2/2017	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	EL28	01/02/2018	132.30	Put	Bond Future	2,207.4600	2.2075	2,216.1800	2.2162	0.395	0	0	0
8/2/2017	EL28	03/05/2018	133.20	Put	Bond Future	591.1700	0.5912	600.6900	0.6007	1.610	0	0	0
8/2/2017	EL28	03/05/2018			Bond Future	132.6088	132.6088	132.5993	132.5993	(0.007)	0.0000	0.0000	0
8/2/2017	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	EL28	03/05/2018	133.19	Put	Bond Future	581.1700	0.5812	590.6900	0.5907	1.638	0	0	0
8/2/2017	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	EL28	03/05/2018	133.18	Put	Bond Future	571.1700	0.5712	580.6900	0.5807	1.667	0	0	0
8/2/2017	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	ES33	03/08/2017			Bond Future	10.8096	77.9620	10.7961	78.0440	(0.124)	0.0000	0.0000	2,000
8/2/2017	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
8/2/2017	ES33	03/08/2017	10.53	Put	Bond Future	1,734.9700	1.7350	1,652.9700	1.6530	(4.726)	0	0	0
8/2/2017	ES33	03/08/2017	10.55	Put	Bond Future	1,608.8700	1.6089	1,526.8700	1.5269	(5.097)	0	0	0
8/2/2017	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	ES33	03/08/2017	10.54	Put	Bond Future	1,671.8800	1.6719	1,589.8800	1.5899	(4.905)	0	0	0
8/2/2017	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	ES33	02/11/2017	10.66	Put	Bond Future	1,540.6600	1.5407	1,457.6200	1.4576	(5.390)	0	0	0
8/2/2017	ES33	02/11/2017			Bond Future	10.9127	75.6068	10.8989	75.6899	(0.127)	0.0000	0.0000	9,466
8/2/2017	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	ES33	02/11/2017	10.68	Put	Bond Future	1,417.0200	1.4170	1,333.9800	1.3340	(5.860)	0	0	0
8/2/2017	ES33	02/11/2017	10.67	Put	Bond Future	1,478.8000	1.4788	1,395.7600	1.3958	(5.615)	0	0	0
8/2/2017	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	ES33	01/02/2018	11.00	Put	Bond Future	124.3200	0.1243	40.0500	0.0400	(67.785)	0	0	0
8/2/2017	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	ES33	01/02/2018			Bond Future	11.0210	77.0099	11.0068	77.0942	(0.129)	0.0000	0.0000	0
8/2/2017	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	ES33	01/02/2018	10.99	Put	Bond Future	183.5500	0.1836	99.2800	0.0993	(45.911)	0	0	0
8/2/2017	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	19.1000	0.0191	100.000	0	0	0
8/2/2017	ES33	01/02/2018	11.01	Put	Bond Future	65.1700	0.0652	0.0000	0.0000	(100.000)	0	0	0
8/2/2017	ES33	03/05/2018	11.22	Call	Bond Future	538.0600	0.5381	623.8300	0.6238	15.941	0	0	0
8/2/2017	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	ES33	03/05/2018			Bond Future	11.1269	74.6661	11.1121	74.7519	(0.133)	0.0000	0.0000	0
8/2/2017	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	ES33	03/05/2018	11.20	Call	Bond Future	422.9900	0.4230	508.7600	0.5088	20.277	0	0	0
8/2/2017	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	ES33	03/05/2018	11.21	Call	Bond Future	480.5600	0.4806	566.3300	0.5663	17.848	0	0	0
8/2/2017	ES42	03/08/2017			Bond Future	11.0846	80.7142	11.0712	80.8063	(0.122)	0.0000	0.0000	7,957
8/2/2017	ES42	02/11/2017			Bond Future	11.1890	77.9387	11.1751	78.0320	(0.124)	0.0000	0.0000	7,957
8/2/2017	ES42	01/02/2018			Bond Future	11.2949	79.3849	11.2806	79.4796	(0.127)	0.0000	0.0000	0
8/2/2017	ES42	03/05/2018			Bond Future	11.4037	76.6163	11.3889	76.7126	(0.130)	0.0000	0.0000	0
8/2/2017	GOVI	03/08/2017	561.09	Call	GOVI	11,960.0000	1.1960	16,170.0000	1.6170	35.201	0	0	0
8/2/2017	GOVI	03/08/2017			GOVI	562.2860	562.2860	562.7070	562.7070	0.075	0.0000	0.0000	27
8/2/2017	GOVI	03/08/2017	561.10	Call	GOVI	11,860.0000	1.1860	16,070.0000	1.6070	35.497	0	0	0
8/2/2017	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	GOVI	03/08/2017	561.11	Call	GOVI	11,760.0000	1.1760	15,970.0000	1.5970	35.799	0	0	0
8/2/2017	GOVI	02/11/2017	572.45	Call	GOVI	1,840.0000	0.1840	6,110.0000	0.6110	232.065	0	0	0
8/2/2017	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	GOVI	02/11/2017			GOVI	572.6340	572.6340	573.0610	573.0610	0.075	0.0000	0.0000	500
8/2/2017	GOVI	02/11/2017	572.46	Call	GOVI	1,740.0000	0.1740	6,010.0000	0.6010	245.402	0	0	0
8/2/2017	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	GOVI	02/11/2017	572.44	Call	GOVI	1,940.0000	0.1940	6,210.0000	0.6210	220.103	0	0	0
8/2/2017	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	GOVI	01/02/2018			GOVI	583.2630	583.2630	583.6950	583.6950	0.074	0.0000	0.0000	0
8/2/2017	GOVI	01/02/2018	581.03	Call	GOVI	22,330.0000	2.2330	26,650.0000	2.6650	19.346	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
8/2/2017	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	GOVI	01/02/2018	581.04	Call	GOVI	22,230.0000		2.2230	26,550.0000	2.6550	19.433	0	0	0
8/2/2017	GOVI	01/02/2018	581.02	Call	GOVI	22,430.0000		2.2430	26,750.0000	2.6750	19.260	0	0	0
8/2/2017	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	GOVI	03/05/2018	590.27	Call	GOVI	39,640.0000		3.9640	44,020.0000	4.4020	11.049	0	0	0
8/2/2017	GOVI	03/05/2018	590.29	Call	GOVI	39,440.0000		3.9440	43,820.0000	4.3820	11.105	0	0	0
8/2/2017	GOVI	03/05/2018			GOVI	594.2340		594.2340	594.6720	594.6720	0.074	0.0000	0.0000	0
8/2/2017	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	GOVI	03/05/2018	590.28	Call	GOVI	39,540.0000		3.9540	43,920.0000	4.3920	11.077	0	0	0
8/2/2017	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
8/2/2017	IGOV	03/08/2017			Index Future	246.4900		246.4900	246.6790	246.6790	0.077	0.0000	0.0000	480
8/2/2017	IGOV	02/11/2017			Index Future	251.1200		251.1200	251.3110	251.3110	0.076	0.0000	0.0000	1,161
8/2/2017	IGOV	01/02/2018			Index Future	255.8880		255.8880	256.0820	256.0820	0.076	0.0000	0.0000	0
8/2/2017	IGOV	03/05/2018			Index Future	260.8380		260.8380	261.0340	261.0340	0.075	0.0000	0.0000	0
8/2/2017	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
8/2/2017	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
8/2/2017	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
8/2/2017	IS01	21/12/2017			Interest Rate Swap	99.7615		99.7615	99.7633	99.7633	0.002	0.0000	0.0000	0
8/2/2017	IS01	15/03/2018			Interest Rate Swap	99.6363		99.6363	99.6397	99.6397	0.003	0.0000	0.0000	0
8/2/2017	IS01	21/06/2018			Interest Rate Swap	99.7007		99.7007	99.7003	99.7003	0.000	0.0000	0.0000	0
8/2/2017	IS01	20/09/2018			Interest Rate Swap	99.7971		99.7971	99.7940	99.7940	(0.003)	0.0000	0.0000	0
8/2/2017	IS02	18/12/2017			Interest Rate Swap	99.7931		99.7931	99.7953	99.7953	0.002	0.0000	0.0000	0
8/2/2017	IS02	16/03/2018			Interest Rate Swap	98.9143		98.9143	98.9171	98.9171	0.003	0.0000	0.0000	0
8/2/2017	IS02	15/06/2018			Interest Rate Swap	98.3945		98.3945	98.3968	98.3968	0.002	0.0000	0.0000	0
8/2/2017	IS02	21/09/2018			Interest Rate Swap	98.2626		98.2626	98.2590	98.2590	(0.004)	0.0000	0.0000	0
8/2/2017	IS02	21/12/2018			Interest Rate Swap	98.5600		98.5600	98.5500	98.5500	(0.010)	0.0000	0.0000	0
8/2/2017	IS02	15/03/2019			Interest Rate Swap	98.8753		98.8753	98.8647	98.8647	(0.011)	0.0000	0.0000	0
8/2/2017	IS02	21/06/2019			Interest Rate Swap	99.1998		99.1998	99.1843	99.1843	(0.016)	0.0000	0.0000	0
8/2/2017	IS02	20/09/2019			Interest Rate Swap	99.5540		99.5540	99.5362	99.5362	(0.018)	0.0000	0.0000	0
8/2/2017	IS05	17/12/2020			Interest Rate Swap	95.5685		95.5685	95.5548	95.5548	(0.014)	0.0000	0.0000	0
8/2/2017	IS05	16/03/2021			Interest Rate Swap	94.7806		94.7806	94.7594	94.7594	(0.022)	0.0000	0.0000	0
8/2/2017	IS05	15/06/2021			Interest Rate Swap	93.9673		93.9673	93.9382	93.9382	(0.031)	0.0000	0.0000	0
8/2/2017	IS05	21/09/2021			Interest Rate Swap	94.1308		94.1308	94.0920	94.0920	(0.041)	0.0000	0.0000	0
8/2/2017	IS05	21/12/2021			Interest Rate Swap	96.3126		96.3126	96.2621	96.2621	(0.052)	0.0000	0.0000	51
8/2/2017	IS05	15/03/2022			Interest Rate Swap	96.4309		96.4309	96.3698	96.3698	(0.063)	0.0000	0.0000	0
8/2/2017	IS05	21/06/2022			Interest Rate Swap	97.6203		97.6203	97.5507	97.5507	(0.071)	0.0000	0.0000	0
8/2/2017	IS05	20/09/2022			Interest Rate Swap	99.8236		99.8236	99.7551	99.7551	(0.069)	0.0000	0.0000	0
8/2/2017	IS10	17/12/2025			Interest Rate Swap	94.6589		94.6589	94.5512	94.5512	(0.114)	0.0000	0.0000	0

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8/2/2017	IS10	16/03/2026			Interest Rate Swap	91.6885		91.6885	91.5722	91.5722	(0.127)	0.0000	0.0000	0
8/2/2017	IS10	15/06/2026			Interest Rate Swap	90.4620		90.4620	90.3394	90.3394	(0.136)	0.0000	0.0000	0
8/2/2017	IS10	21/09/2026			Interest Rate Swap	92.6480		92.6480	92.5234	92.5234	(0.134)	0.0000	0.0000	0
8/2/2017	IS10	21/12/2026			Interest Rate Swap	96.4472		96.4472	96.3255	96.3255	(0.126)	0.0000	0.0000	0
8/2/2017	IS10	15/03/2027			Interest Rate Swap	95.0193		95.0193	94.8986	94.8986	(0.127)	0.0000	0.0000	0
8/2/2017	IS10	21/06/2027			Interest Rate Swap	97.1033		97.1033	96.9846	96.9846	(0.122)	0.0000	0.0000	0
8/2/2017	IS10	20/09/2027			Interest Rate Swap	100.8387		100.8387	100.7213	100.7213	(0.116)	0.0000	0.0000	0
8/2/2017	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
8/2/2017	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
8/2/2017	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
8/2/2017	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
8/2/2017	JBAF	16/08/2017			Jibar Tradeable Future	7.0600		92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
8/2/2017	JBAF	20/09/2017			Jibar Tradeable Future	6.9300		93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
8/2/2017	JBAF	18/10/2017			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
8/2/2017	JBAF	15/11/2017			Jibar Tradeable Future	6.8200		93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
8/2/2017	JBAF	20/12/2017			Jibar Tradeable Future	6.7600		93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
8/2/2017	JBAF	17/01/2018			Jibar Tradeable Future	6.7300		93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
8/2/2017	JBAF	20/03/2018			Jibar Tradeable Future	6.6600		93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
8/2/2017	JBAF	20/06/2018			Jibar Tradeable Future	6.6300		93.3700	6.6300	93.3700	0.000	0.0000	0.0000	0
8/2/2017	JBAF	19/09/2018			Jibar Tradeable Future	6.6500		93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
8/2/2017	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
8/2/2017	JBAF	19/12/2018			Jibar Tradeable Future	6.7000		93.3000	6.7000	93.3000	0.000	0.0000	0.0000	0
8/2/2017	JBAF	20/03/2019			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
8/2/2017	JBAF	19/06/2019			Jibar Tradeable Future	6.8300		93.1700	6.8300	93.1700	0.000	0.0000	0.0000	0
8/2/2017	R023	03/08/2017	8.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R023	03/08/2017			Bond Future	7.9614		102.4469	7.9503	102.4956	(0.139)	0.0000	0.0000	11,815
8/2/2017	R023	03/08/2017	8.59	Call	Bond Future	2,719.0300		2.7190	2,767.7600	2.7678	1.792	0	0	0
8/2/2017	R023	03/08/2017	8.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R023	03/08/2017	8.60	Call	Bond Future	2,761.5400		2.7615	2,810.2700	2.8103	1.765	0	0	0
8/2/2017	R023	03/08/2017	8.58	Call	Bond Future	2,676.4900		2.6765	2,725.2200	2.7252	1.821	0	0	0
8/2/2017	R023	03/08/2017	8.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R023	02/11/2017	8.56	Call	Bond Future	2,551.7200		2.5517	2,590.7400	2.5907	1.529	0	0	0
8/2/2017	R023	02/11/2017			Bond Future	7.9926		100.4042	7.9811	100.4534	(0.145)	0.0000	0.0000	53,785
8/2/2017	R023	02/11/2017	8.56	Put	Bond Future	183.9900		0.1840	173.8600	0.1739	(5.506)	0	0	0
8/2/2017	R023	02/11/2017	8.58	Put	Bond Future	172.1100		0.1721	162.4700	0.1625	(5.601)	0	0	0
8/2/2017	R023	02/11/2017	8.57	Call	Bond Future	2,586.8600		2.5869	2,626.1200	2.6261	1.518	0	0	0
8/2/2017	R023	02/11/2017	8.57	Put	Bond Future	178.0300		0.1780	168.1400	0.1681	(5.555)	0	0	0
8/2/2017	R023	02/11/2017	8.58	Call	Bond Future	2,622.0300		2.6220	2,661.5400	2.6615	1.507	0	0	0
8/2/2017	R023	01/02/2018	8.33	Put	Bond Future	793.5700		0.7936	773.0700	0.7731	(2.583)	0	0	0
8/2/2017	R023	01/02/2018			Bond Future	8.0256		102.2676	8.0134	102.3173	(0.152)	0.0000	0.0000	0
8/2/2017	R023	01/02/2018	8.32	Call	Bond Future	1,994.9800		1.9950	2,023.8600	2.0239	1.448	0	0	0
8/2/2017	R023	01/02/2018	8.32	Put	Bond Future	807.0500		0.8070	786.3100	0.7863	(2.570)	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
8/2/2017	R023	01/02/2018	8.33	Call	Bond Future	2,021.5500	2.0216	2,050.6700	2.0507	1.440	0	0	0
8/2/2017	R023	01/02/2018	8.31	Call	Bond Future	1,968.8300	1.9688	1,997.4800	1.9975	1.455	0	0	0
8/2/2017	R023	01/02/2018	8.31	Put	Bond Future	820.9700	0.8210	800.0000	0.8000	(2.554)	0	0	0
8/2/2017	R023	03/05/2018	8.27	Call	Bond Future	2,029.7600	2.0298	2,057.0500	2.0571	1.344	0	0	0
8/2/2017	R023	03/05/2018			Bond Future	8.0493	100.2604	8.0363	100.3108	(0.161)	0.0000	0.0000	0
8/2/2017	R023	03/05/2018	8.27	Put	Bond Future	1,173.5800	1.1736	1,150.4700	1.1505	(1.969)	0	0	0
8/2/2017	R023	03/05/2018	8.28	Call	Bond Future	2,053.1700	2.0532	2,080.6500	2.0806	1.338	0	0	0
8/2/2017	R023	03/05/2018	8.29	Put	Bond Future	1,143.7400	1.1437	1,121.0200	1.1210	(1.986)	0	0	0
8/2/2017	R023	03/05/2018	8.28	Put	Bond Future	1,158.4200	1.1584	1,135.5000	1.1355	(1.979)	0	0	0
8/2/2017	R023	03/05/2018	8.29	Call	Bond Future	2,077.0400	2.0770	2,104.7200	2.1047	1.333	0	0	0
8/2/2017	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R035	03/08/2017			Bond Future	9.6329	97.5113	9.6207	97.6085	(0.126)	0.0000	0.0000	1,236
8/2/2017	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R035	03/08/2017	9.52	Put	Bond Future	907.9600	0.9080	810.7800	0.8108	(10.703)	0	0	0
8/2/2017	R035	03/08/2017	9.50	Put	Bond Future	1,070.2300	1.0702	973.0500	0.9731	(9.080)	0	0	0
8/2/2017	R035	03/08/2017	9.51	Put	Bond Future	989.0400	0.9890	891.8600	0.8919	(9.826)	0	0	0
8/2/2017	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R035	02/11/2017	9.61	Put	Bond Future	692.9800	0.6930	594.5600	0.5946	(14.202)	0	0	0
8/2/2017	R035	02/11/2017			Bond Future	9.6975	94.8076	9.6850	94.9060	(0.129)	0.0000	0.0000	12,213
8/2/2017	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R035	02/11/2017	9.60	Put	Bond Future	772.7200	0.7727	674.3000	0.6743	(12.737)	0	0	0
8/2/2017	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R035	02/11/2017	9.59	Put	Bond Future	852.5600	0.8526	754.1400	0.7541	(11.544)	0	0	0
8/2/2017	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R035	01/02/2018	9.73	Put	Bond Future	269.8400	0.2698	169.9900	0.1700	(37.003)	0	0	0
8/2/2017	R035	01/02/2018			Bond Future	9.7647	96.5672	9.7518	96.6670	(0.131)	0.0000	0.0000	0
8/2/2017	R035	01/02/2018	9.75	Put	Bond Future	113.9400	0.1139	14.0900	0.0141	(87.634)	0	0	0
8/2/2017	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R035	01/02/2018	9.74	Put	Bond Future	191.8400	0.1918	91.9900	0.0920	(52.049)	0	0	0
8/2/2017	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R035	03/05/2018			Bond Future	9.8271	93.8820	9.8138	93.9837	(0.135)	0.0000	0.0000	0
8/2/2017	R035	03/05/2018	9.90	Call	Bond Future	556.9200	0.5569	658.5600	0.6586	18.250	0	0	0
8/2/2017	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R035	03/05/2018	9.91	Call	Bond Future	632.8800	0.6329	734.5200	0.7345	16.060	0	0	0
8/2/2017	R035	03/05/2018	9.89	Call	Bond Future	480.8700	0.4809	582.5100	0.5825	21.137	0	0	0
8/2/2017	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R186	03/08/2017	8.93	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
8/2/2017	R186	03/08/2017	9.35	Call	Bond Future	4,898.5500	4.8986	4,978.4200	4.9784	1.630	0	0	0
8/2/2017	R186	03/08/2017			Bond Future	8.6122	113.3271	8.6005	113.4069	(0.136)	0.0000	0.0000	47,214
8/2/2017	R186	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	733
8/2/2017	R186	03/08/2017	8.85	Call	Bond Future	1,612.0500	1.6121	1,690.7600	1.6908	4.883	0	0	0
8/2/2017	R186	03/08/2017	8.85	Put	Bond Future	1.1700	0.0012	0.0100	0.0000	(99.145)	0	0	733
8/2/2017	R186	03/08/2017	8.92	Call	Bond Future	2,079.3100	2.0793	2,159.0800	2.1591	3.836	0	0	0
8/2/2017	R186	03/08/2017	8.92	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	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
8/2/2017	R186	03/08/2017	8.90	Call	Bond Future	1,945.8900	1.9459	2,025.5500	2.0256	4.094	0	0	0
8/2/2017	R186	03/08/2017	8.90	Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
8/2/2017	R186	03/08/2017	9.50	Call	Bond Future	5,859.2100	5.8592	5,939.0800	5.9391	1.363	0	0	0
8/2/2017	R186	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
8/2/2017	R186	03/08/2017	8.80	Put	Bond Future	5.3200	0.0053	0.1600	0.0002	(96.992)	0	0	7,100
8/2/2017	R186	03/08/2017	8.93	Call	Bond Future	2,145.9700	2.1460	2,225.7700	2.2258	3.719	0	0	0
8/2/2017	R186	03/08/2017	8.91	Call	Bond Future	2,012.6100	2.0126	2,092.3400	2.0923	3.962	0	0	0
8/2/2017	R186	03/08/2017	8.65	Call	Bond Future	401.4900	0.4015	395.7300	0.3957	(1.435)	0	0	0
8/2/2017	R186	03/08/2017	8.65	Put	Bond Future	143.4600	0.1435	57.8300	0.0578	(59.689)	0	0	2,500
8/2/2017	R186	03/08/2017	8.80	Call	Bond Future	1,280.0500	1.2800	1,354.7600	1.3548	5.836	0	0	0
8/2/2017	R186	03/08/2017	9.00	Call	Bond Future	2,611.2000	2.6112	2,691.0700	2.6911	3.059	0	0	0
8/2/2017	R186	03/08/2017	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R186	03/08/2017	8.91	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
8/2/2017	R186	03/08/2017	8.75	Call	Bond Future	956.7400	0.9567	1,018.8800	1.0189	6.495	0	0	0
8/2/2017	R186	03/08/2017	8.75	Put	Bond Future	19.5300	0.0195	1.8000	0.0018	(90.783)	0	0	3,654
8/2/2017	R186	02/11/2017	8.88	Call	Bond Future	2,531.8500	2.5319	2,575.3300	2.5753	1.717	0	0	0
8/2/2017	R186	02/11/2017	8.75	Put	Bond Future	1,407.0400	1.4070	1,363.1100	1.3631	(3.122)	0	0	2,500
8/2/2017	R186	02/11/2017	8.89	Put	Bond Future	1,046.0100	1.0460	1,009.2200	1.0092	(3.517)	0	0	0
8/2/2017	R186	02/11/2017			Bond Future	8.6593	115.4130	8.6472	115.4938	(0.140)	0.0000	0.0000	166,907
8/2/2017	R186	02/11/2017	8.75	Call	Bond Future	2,011.4000	2.0114	2,048.2500	2.0482	1.832	0	0	0
8/2/2017	R186	02/11/2017	8.88	Put	Bond Future	1,069.2200	1.0692	1,031.9200	1.0319	(3.489)	0	0	0
8/2/2017	R186	02/11/2017	8.89	Call	Bond Future	2,574.2900	2.5743	2,618.2800	2.6183	1.709	0	0	0
8/2/2017	R186	02/11/2017	9.00	Call	Bond Future	3,063.1400	3.0631	3,112.5200	3.1125	1.612	0	0	0
8/2/2017	R186	02/11/2017	9.00	Put	Bond Future	816.0900	0.8161	784.6900	0.7847	(3.848)	0	0	5,000
8/2/2017	R186	02/11/2017	8.90	Call	Bond Future	2,617.0800	2.6171	2,661.5700	2.6616	1.700	0	0	0
8/2/2017	R186	02/11/2017	8.90	Put	Bond Future	1,023.2000	1.0232	986.9100	0.9869	(3.547)	0	0	0
8/2/2017	R186	01/02/2018	9.00	Call	Bond Future	3,447.7100	3.4477	3,493.6000	3.4936	1.331	0	0	0
8/2/2017	R186	01/02/2018	8.96	Call	Bond Future	3,285.9900	3.2860	3,330.5000	3.3305	1.355	0	0	0
8/2/2017	R186	01/02/2018	8.50	Put	Bond Future	3,090.6600	3.0907	3,037.0900	3.0371	(1.733)	0	0	0
8/2/2017	R186	01/02/2018			Bond Future	8.7076	112.2545	8.6951	112.3363	(0.144)	0.0000	0.0000	198
8/2/2017	R186	01/02/2018	8.50	Call	Bond Future	1,724.5600	1.7246	1,752.7500	1.7528	1.635	0	0	1,460
8/2/2017	R186	01/02/2018	7.75	Put	Bond Future	6,869.1700	6.8692	6,795.2800	6.7953	(1.076)	0	0	0
8/2/2017	R186	01/02/2018	7.75	Call	Bond Future	378.8400	0.3788	386.7100	0.3867	2.077	0	0	1,460
8/2/2017	R186	01/02/2018	9.00	Put	Bond Future	1,560.6400	1.5606	1,524.7700	1.5248	(2.298)	0	0	6,200
8/2/2017	R186	01/02/2018	8.96	Put	Bond Future	1,654.5500	1.6546	1,617.3000	1.6173	(2.251)	0	0	0
8/2/2017	R186	01/02/2018	8.97	Call	Bond Future	3,326.1600	3.3262	3,371.0200	3.3710	1.349	0	0	0
8/2/2017	R186	01/02/2018	8.97	Put	Bond Future	1,630.7400	1.6307	1,593.8400	1.5938	(2.263)	0	0	0
8/2/2017	R186	01/02/2018	8.98	Call	Bond Future	3,366.5600	3.3666	3,411.7600	3.4118	1.343	0	0	0
8/2/2017	R186	01/02/2018	8.98	Put	Bond Future	1,607.2000	1.6072	1,570.6400	1.5706	(2.275)	0	0	0
8/2/2017	R186	03/05/2018	8.92	Call	Bond Future	3,461.6300	3.4616	3,503.8800	3.5039	1.221	0	0	0
8/2/2017	R186	03/05/2018	8.91	Put	Bond Future	2,448.2900	2.4483	2,407.1600	2.4072	(1.680)	0	0	0
8/2/2017	R186	03/05/2018			Bond Future	8.7557	114.3653	8.7426	114.4484	(0.149)	0.0000	0.0000	0
8/2/2017	R186	03/05/2018	8.93	Call	Bond Future	3,498.2800	3.4983	3,540.8200	3.5408	1.216	0	0	0
8/2/2017	R186	03/05/2018	8.93	Put	Bond Future	2,395.2000	2.3952	2,354.6400	2.3546	(1.693)	0	0	0
8/2/2017	R186	03/05/2018	8.92	Put	Bond Future	2,421.4400	2.4214	2,380.5900	2.3806	(1.687)	0	0	0
8/2/2017	R186	03/05/2018	8.91	Call	Bond Future	3,425.5500	3.4256	3,467.5200	3.4675	1.225	0	0	0
8/2/2017	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
8/2/2017	R197	03/08/2017			Bond Future	295.1701	295.1701	295.1377	295.1377	(0.011)	0.0000	0.0000	813
8/2/2017	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R197	03/08/2017	308.05	Put	Bond Future	12,879.9500	12.8799	12,912.3400	12.9123	0.251	0	0	0
8/2/2017	R197	03/08/2017	308.07	Put	Bond Future	12,899.9500	12.8999	12,932.3400	12.9323	0.251	0	0	0
8/2/2017	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R197	03/08/2017	308.06	Put	Bond Future	12,889.9500	12.8899	12,922.3400	12.9223	0.251	0	0	0
8/2/2017	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R197	02/11/2017	305.15	Put	Bond Future	4,433.5100	4.4335	4,470.4000	4.4704	0.832	0	0	0
8/2/2017	R197	02/11/2017			Bond Future	300.7165	300.7165	300.6796	300.6796	(0.012)	0.0000	0.0000	2,350
8/2/2017	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R197	02/11/2017	305.17	Put	Bond Future	4,453.5100	4.4535	4,490.4000	4.4904	0.828	0	0	0
8/2/2017	R197	02/11/2017	305.16	Put	Bond Future	4,443.5100	4.4435	4,480.4000	4.4804	0.830	0	0	0
8/2/2017	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R197	01/02/2018	301.68	Put	Bond Future	2,303.6700	2.3037	2,341.9600	2.3420	1.662	0	0	0
8/2/2017	R197	01/02/2018			Bond Future	299.3763	299.3763	299.3380	299.3380	(0.013)	0.0000	0.0000	0
8/2/2017	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R197	01/02/2018	301.67	Put	Bond Future	2,293.6700	2.2937	2,331.9600	2.3320	1.669	0	0	0
8/2/2017	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R197	01/02/2018	301.66	Put	Bond Future	2,283.6700	2.2837	2,321.9600	2.3220	1.677	0	0	0
8/2/2017	R197	03/05/2018	304.46	Call	Bond Future	706.7400	0.7067	666.1400	0.6661	(5.745)	0	0	0
8/2/2017	R197	03/05/2018			Bond Future	305.1667	305.1667	305.1261	305.1261	(0.013)	0.0000	0.0000	0
8/2/2017	R197	03/05/2018	304.44	Call	Bond Future	726.7400	0.7267	686.1400	0.6861	(5.587)	0	0	0
8/2/2017	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R197	03/05/2018	304.45	Call	Bond Future	716.7400	0.7167	676.1400	0.6761	(5.665)	0	0	0
8/2/2017	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	03/08/2017	258.35	Put	Bond Future	21,448.9700	21.4490	21,473.5000	21.4735	0.114	0	0	0
8/2/2017	R202	03/08/2017			Bond Future	236.9010	236.9010	236.8765	236.8765	(0.010)	0.0000	0.0000	19,674
8/2/2017	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	03/08/2017	258.37	Put	Bond Future	21,468.9700	21.4690	21,493.5000	21.4935	0.114	0	0	0
8/2/2017	R202	03/08/2017	258.36	Put	Bond Future	21,458.9700	21.4590	21,483.5000	21.4835	0.114	0	0	0
8/2/2017	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	02/11/2017			Bond Future	241.3523	241.3523	241.3246	241.3246	(0.012)	0.0000	0.0000	28,529
8/2/2017	R202	02/11/2017	253.89	Put	Bond Future	12,537.6700	12.5377	12,565.4400	12.5654	0.221	0	0	0
8/2/2017	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	02/11/2017	253.91	Put	Bond Future	12,557.6700	12.5577	12,585.4400	12.5854	0.221	0	0	0
8/2/2017	R202	02/11/2017	253.90	Put	Bond Future	12,547.6700	12.5477	12,575.4400	12.5754	0.221	0	0	0
8/2/2017	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	01/02/2018	249.06	Put	Bond Future	6,869.5500	6.8696	6,898.5100	6.8985	0.422	0	0	0
8/2/2017	R202	01/02/2018			Bond Future	242.1904	242.1904	242.1615	242.1615	(0.012)	0.0000	0.0000	0
8/2/2017	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	01/02/2018	249.08	Put	Bond Future	6,889.5500	6.8896	6,918.5100	6.9185	0.420	0	0	0
8/2/2017	R202	01/02/2018	249.07	Put	Bond Future	6,879.5500	6.8796	6,908.5100	6.9085	0.421	0	0	0

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8/2/2017	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	03/05/2018	247.48	Put	Bond Future	605.1800	0.6052	635.9600	0.6360	5.086	0	0	0
8/2/2017	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	03/05/2018			Bond Future	246.8748	246.8748	246.8440	246.8440	(0.012)	0.0000	0.0000	0
8/2/2017	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	03/05/2018	247.47	Put	Bond Future	595.1800	0.5952	625.9600	0.6260	5.172	0	0	0
8/2/2017	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R202	03/05/2018	247.49	Put	Bond Future	615.1800	0.6152	645.9600	0.6460	5.003	0	0	0
8/2/2017	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R203	03/08/2017			Bond Future	7.0190	103.3696	6.9936	103.3724	(0.361)	0.0000	0.0000	0
8/2/2017	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R203	03/08/2017	4.87	Put	Bond Future	230.1100	0.2301	227.3900	0.2274	(1.182)	0	0	0
8/2/2017	R203	03/08/2017	4.89	Put	Bond Future	227.9600	0.2280	225.2400	0.2252	(1.193)	0	0	0
8/2/2017	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R203	03/08/2017	4.88	Put	Bond Future	229.0300	0.2290	226.3100	0.2263	(1.188)	0	0	0
8/2/2017	R204	03/08/2017	7.76	Call	Bond Future	813.1100	0.8131	843.8800	0.8439	3.784	0	0	0
8/2/2017	R204	03/08/2017	7.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R204	03/08/2017			Bond Future	7.1283	102.1537	7.1045	102.1844	(0.333)	0.0000	0.0000	5,449
8/2/2017	R204	03/08/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R204	03/08/2017	7.77	Call	Bond Future	825.9000	0.8259	856.6700	0.8567	3.726	0	0	0
8/2/2017	R204	03/08/2017	7.75	Call	Bond Future	800.3100	0.8003	831.0800	0.8311	3.845	0	0	0
8/2/2017	R204	03/08/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R204	02/11/2017	7.76	Put	Bond Future	0.3800	0.0004	0.2600	0.0003	(31.579)	0	0	0
8/2/2017	R204	02/11/2017			Bond Future	7.0481	104.0339	7.0192	104.0648	(0.409)	0.0000	0.0000	44,643
8/2/2017	R204	02/11/2017	7.75	Call	Bond Future	746.6500	0.7467	777.3500	0.7773	4.112	0	0	0
8/2/2017	R204	02/11/2017	7.75	Put	Bond Future	0.4300	0.0004	0.2900	0.0003	(32.558)	0	0	0
8/2/2017	R204	02/11/2017	7.76	Call	Bond Future	757.1700	0.7572	787.8900	0.7879	4.057	0	0	0
8/2/2017	R204	02/11/2017	7.74	Call	Bond Future	736.1200	0.7361	766.8000	0.7668	4.168	0	0	0
8/2/2017	R204	02/11/2017	7.74	Put	Bond Future	0.4800	0.0005	0.3200	0.0003	(33.333)	0	0	0
8/2/2017	R204	01/02/2018	7.27	Call	Bond Future	385.4500	0.3855	407.8500	0.4078	5.811	0	0	0
8/2/2017	R204	01/02/2018			Bond Future	6.9099	101.9263	6.8730	101.9572	(0.534)	0.0000	0.0000	0
8/2/2017	R204	01/02/2018	7.25	Call	Bond Future	372.9200	0.3729	394.9900	0.3950	5.918	0	0	0
8/2/2017	R204	01/02/2018	7.25	Put	Bond Future	88.1200	0.0881	79.2400	0.0792	(10.077)	0	0	0
8/2/2017	R204	01/02/2018	7.27	Put	Bond Future	83.9400	0.0839	75.3900	0.0754	(10.186)	0	0	0
8/2/2017	R204	01/02/2018	7.26	Call	Bond Future	379.1700	0.3792	401.4000	0.4014	5.863	0	0	0
8/2/2017	R204	01/02/2018	7.26	Put	Bond Future	86.0100	0.0860	77.2900	0.0773	(10.138)	0	0	0
8/2/2017	R204	03/05/2018	7.10	Put	Bond Future	74.1400	0.0741	65.8800	0.0659	(11.141)	0	0	0
8/2/2017	R204	03/05/2018			Bond Future	6.6269	103.8429	6.5750	103.8743	(0.783)	0.0000	0.0000	0
8/2/2017	R204	03/05/2018	7.09	Call	Bond Future	354.8500	0.3548	377.8900	0.3779	6.493	0	0	0
8/2/2017	R204	03/05/2018	7.09	Put	Bond Future	75.4600	0.0755	67.0800	0.0671	(11.105)	0	0	0
8/2/2017	R204	03/05/2018	7.10	Call	Bond Future	359.5500	0.3595	382.7100	0.3827	6.441	0	0	0
8/2/2017	R204	03/05/2018	7.08	Call	Bond Future	350.1800	0.3502	373.1000	0.3731	6.545	0	0	0
8/2/2017	R204	03/05/2018	7.08	Put	Bond Future	76.8100	0.0768	68.3100	0.0683	(11.066)	0	0	0
8/2/2017	R207	03/08/2017	8.41	Call	Bond Future	2,222.8000	2.2228	2,244.7600	2.2448	0.988	0	0	0
8/2/2017	R207	03/08/2017	8.19	Call	Bond Future	1,753.3000	1.7533	1,775.2600	1.7753	1.252	0	0	51

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
8/2/2017	R207	03/08/2017			Bond Future	7.3800	100.1804	7.3700	100.2024	(0.136)	0.0000	0.0000	5,055
8/2/2017	R207	03/08/2017	8.39	Call	Bond Future	2,180.2400	2.1802	2,202.2000	2.2022	1.007	0	0	0
8/2/2017	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R207	03/08/2017	8.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R207	03/08/2017	8.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R207	03/08/2017	8.40	Call	Bond Future	2,201.5200	2.2015	2,223.4800	2.2235	0.997	0	0	0
8/2/2017	R207	03/08/2017	8.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R207	02/11/2017	8.03	Call	Bond Future	1,327.1600	1.3272	1,347.6700	1.3477	1.545	0	0	0
8/2/2017	R207	02/11/2017	8.04	Put	Bond Future	14.0800	0.0141	12.7800	0.0128	(9.233)	0	0	0
8/2/2017	R207	02/11/2017			Bond Future	7.3637	102.0244	7.3527	102.0462	(0.150)	0.0000	0.0000	40,855
8/2/2017	R207	02/11/2017	8.03	Put	Bond Future	14.9200	0.0149	13.5600	0.0136	(9.115)	0	0	0
8/2/2017	R207	02/11/2017	8.04	Call	Bond Future	1,345.8500	1.3459	1,366.4200	1.3664	1.528	0	0	0
8/2/2017	R207	02/11/2017	8.05	Call	Bond Future	1,364.6200	1.3646	1,385.2500	1.3853	1.512	0	0	0
8/2/2017	R207	02/11/2017	8.05	Put	Bond Future	13.3300	0.0133	12.0900	0.0121	(9.302)	0	0	0
8/2/2017	R207	01/02/2018	7.60	Call	Bond Future	717.0600	0.7171	730.4800	0.7305	1.872	0	0	0
8/2/2017	R207	01/02/2018	7.61	Put	Bond Future	248.2100	0.2482	239.9300	0.2399	(3.336)	0	0	0
8/2/2017	R207	01/02/2018			Bond Future	7.3384	100.2766	7.3261	100.2984	(0.167)	0.0000	0.0000	0
8/2/2017	R207	01/02/2018	7.60	Put	Bond Future	253.6700	0.2537	245.2700	0.2453	(3.311)	0	0	0
8/2/2017	R207	01/02/2018	7.61	Call	Bond Future	729.2500	0.7292	742.7900	0.7428	1.857	0	0	0
8/2/2017	R207	01/02/2018	7.62	Call	Bond Future	741.5200	0.7415	755.1900	0.7552	1.844	0	0	0
8/2/2017	R207	01/02/2018	7.62	Put	Bond Future	242.8300	0.2428	234.6800	0.2347	(3.356)	0	0	0
8/2/2017	R207	03/05/2018	7.57	Call	Bond Future	745.1300	0.7451	758.2100	0.7582	1.755	0	0	0
8/2/2017	R207	03/05/2018	7.56	Put	Bond Future	337.5400	0.3375	328.4200	0.3284	(2.702)	0	0	0
8/2/2017	R207	03/05/2018			Bond Future	7.3049	102.1622	7.2907	102.1843	(0.194)	0.0000	0.0000	0
8/2/2017	R207	03/05/2018	7.58	Call	Bond Future	755.5300	0.7555	768.7100	0.7687	1.744	0	0	0
8/2/2017	R207	03/05/2018	7.58	Put	Bond Future	326.8600	0.3269	317.9400	0.3179	(2.729)	0	0	0
8/2/2017	R207	03/05/2018	7.57	Put	Bond Future	332.0000	0.3320	322.9800	0.3230	(2.717)	0	0	0
8/2/2017	R207	03/05/2018	7.56	Call	Bond Future	735.1300	0.7351	748.1100	0.7481	1.766	0	0	0
8/2/2017	R208	03/08/2017	8.32	Call	Bond Future	2,387.7100	2.3877	2,420.2300	2.4202	1.362	0	0	0
8/2/2017	R208	03/08/2017			Bond Future	7.5357	99.9207	7.5252	99.9532	(0.140)	0.0000	0.0000	6,876
8/2/2017	R208	03/08/2017	8.30	Call	Bond Future	2,327.7200	2.3277	2,360.2400	2.3602	1.397	0	0	0
8/2/2017	R208	03/08/2017	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R208	03/08/2017	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R208	03/08/2017	8.31	Call	Bond Future	2,357.7200	2.3577	2,390.2400	2.3902	1.379	0	0	0
8/2/2017	R208	03/08/2017	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R208	02/11/2017	8.19	Call	Bond Future	1,903.6200	1.9036	1,932.9200	1.9329	1.539	0	0	0
8/2/2017	R208	02/11/2017	8.18	Put	Bond Future	45.7200	0.0457	42.2700	0.0423	(7.546)	0	0	0
8/2/2017	R208	02/11/2017			Bond Future	7.5424	98.3589	7.5312	98.3915	(0.149)	0.0000	0.0000	32,234
8/2/2017	R208	02/11/2017	8.20	Call	Bond Future	1,930.0200	1.9300	1,959.4400	1.9594	1.524	0	0	0
8/2/2017	R208	02/11/2017	8.20	Put	Bond Future	41.6000	0.0416	38.4100	0.0384	(7.668)	0	0	0
8/2/2017	R208	02/11/2017	8.19	Put	Bond Future	43.5800	0.0436	40.2700	0.0403	(7.595)	0	0	0
8/2/2017	R208	02/11/2017	8.18	Call	Bond Future	1,877.3600	1.8774	1,906.5200	1.9065	1.553	0	0	0
8/2/2017	R208	01/02/2018	7.85	Put	Bond Future	407.7600	0.4078	395.3100	0.3953	(3.053)	0	0	0
8/2/2017	R208	01/02/2018			Bond Future	7.5469	100.1843	7.5349	100.2171	(0.160)	0.0000	0.0000	0
8/2/2017	R208	01/02/2018	7.84	Call	Bond Future	1,209.2100	1.2092	1,229.3400	1.2293	1.665	0	0	0
8/2/2017	R208	01/02/2018	7.84	Put	Bond Future	416.3100	0.4163	403.6800	0.4037	(3.034)	0	0	0
8/2/2017	R208	01/02/2018	7.85	Call	Bond Future	1,227.5700	1.2276	1,247.8800	1.2479	1.654	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
8/2/2017	R208	01/02/2018	7.83	Call	Bond Future	1,190.7200	1.1907	1,210.6700	1.2107	1.675	0	0	0
8/2/2017	R208	01/02/2018	7.83	Put	Bond Future	424.7400	0.4247	411.9300	0.4119	(3.016)	0	0	0
8/2/2017	R208	03/05/2018	7.77	Call	Bond Future	1,188.8300	1.1888	1,207.6500	1.2077	1.583	0	0	0
8/2/2017	R208	03/05/2018			Bond Future	7.5409	98.6667	7.5278	98.7000	(0.175)	0.0000	0.0000	0
8/2/2017	R208	03/05/2018	7.77	Put	Bond Future	611.8100	0.6118	597.3600	0.5974	(2.362)	0	0	0
8/2/2017	R208	03/05/2018	7.78	Call	Bond Future	1,204.5900	1.2046	1,223.5700	1.2236	1.576	0	0	0
8/2/2017	R208	03/05/2018	7.79	Put	Bond Future	593.2700	0.5933	579.1200	0.5791	(2.385)	0	0	0
8/2/2017	R208	03/05/2018	7.78	Put	Bond Future	602.4800	0.6025	588.1900	0.5882	(2.372)	0	0	0
8/2/2017	R208	03/05/2018	7.79	Call	Bond Future	1,220.4600	1.2205	1,239.5800	1.2396	1.567	0	0	0
8/2/2017	R209	03/08/2017	9.45	Put	Bond Future	1,019.2000	1.0192	922.6200	0.9226	(9.476)	0	0	0
8/2/2017	R209	03/08/2017			Bond Future	9.5976	73.3995	9.5857	73.4795	(0.125)	0.0000	0.0000	19,932
8/2/2017	R209	03/08/2017	9.44	Call	Bond Future	17.5200	0.0175	3.7100	0.0037	(78.824)	0	0	0
8/2/2017	R209	03/08/2017	9.44	Put	Bond Future	1,083.0100	1.0830	989.2400	0.9892	(8.658)	0	0	0
8/2/2017	R209	03/08/2017	9.45	Call	Bond Future	22.0200	0.0220	5.4000	0.0054	(75.477)	0	0	0
8/2/2017	R209	03/08/2017	9.43	Call	Bond Future	13.8300	0.0138	2.5100	0.0025	(81.851)	0	0	0
8/2/2017	R209	03/08/2017	9.43	Put	Bond Future	1,147.7400	1.1477	1,056.4600	1.0565	(7.953)	0	0	0
8/2/2017	R209	02/11/2017	9.54	Call	Bond Future	1,556.3500	1.5563	1,582.9100	1.5829	1.707	0	0	0
8/2/2017	R209	02/11/2017	9.52	Put	Bond Future	2,395.7800	2.3958	2,340.3800	2.3404	(2.312)	0	0	0
8/2/2017	R209	02/11/2017	9.00	Put	Bond Future	4,979.2800	4.9793	4,906.3300	4.9063	(1.465)	0	0	0
8/2/2017	R209	02/11/2017	10.60	Put	Bond Future	273.8800	0.2739	260.2200	0.2602	(4.988)	0	0	1,300
8/2/2017	R209	02/11/2017	9.75	Call	Bond Future	2,243.7500	2.2438	2,279.6700	2.2797	1.601	0	0	0
8/2/2017	R209	02/11/2017	8.30	Put	Bond Future	9,915.5200	9.9155	9,834.9600	9.8350	(0.812)	0	0	0
8/2/2017	R209	02/11/2017			Bond Future	9.6544	71.6015	9.6421	71.6826	(0.127)	0.0000	0.0000	84,004
8/2/2017	R209	02/11/2017	9.54	Put	Bond Future	2,319.1800	2.3192	2,264.6300	2.2646	(2.352)	0	0	0
8/2/2017	R209	02/11/2017	9.52	Call	Bond Future	1,498.3200	1.4983	1,524.0300	1.5240	1.716	0	0	0
8/2/2017	R209	02/11/2017	10.00	Call	Bond Future	3,242.6700	3.2427	3,289.6500	3.2896	1.449	0	0	0
8/2/2017	R209	02/11/2017	10.00	Put	Bond Future	1,010.5800	1.0106	976.4500	0.9764	(3.377)	0	0	3,360
8/2/2017	R209	02/11/2017	9.00	Call	Bond Future	444.8600	0.4449	453.0200	0.4530	1.834	0	0	4,100
8/2/2017	R209	02/11/2017	9.53	Put	Bond Future	2,357.2700	2.3573	2,302.2900	2.3023	(2.332)	0	0	0
8/2/2017	R209	02/11/2017	10.60	Call	Bond Future	6,136.0600	6.1361	6,203.5100	6.2035	1.099	0	0	0
8/2/2017	R209	02/11/2017	9.75	Put	Bond Future	1,615.4600	1.6155	1,570.2700	1.5703	(2.797)	0	0	6,500
8/2/2017	R209	02/11/2017	8.30	Call	Bond Future	40.6900	0.0407	41.2400	0.0412	1.352	0	0	2,800
8/2/2017	R209	02/11/2017	9.53	Call	Bond Future	1,527.1700	1.5272	1,553.3000	1.5533	1.711	0	0	0
8/2/2017	R209	01/02/2018	9.73	Call	Bond Future	2,701.8200	2.7018	2,738.0500	2.7381	1.341	0	0	0
8/2/2017	R209	01/02/2018	9.71	Put	Bond Future	2,649.4700	2.6495	2,602.7700	2.6028	(1.763)	0	0	0
8/2/2017	R209	01/02/2018	9.72	Call	Bond Future	2,668.7700	2.6688	2,704.6700	2.7047	1.345	0	0	0
8/2/2017	R209	01/02/2018			Bond Future	9.7121	72.9302	9.6995	73.0125	(0.129)	0.0000	0.0000	0
8/2/2017	R209	01/02/2018	9.73	Put	Bond Future	2,584.6000	2.5846	2,538.5400	2.5385	(1.782)	0	0	0
8/2/2017	R209	01/02/2018	9.71	Call	Bond Future	2,635.9200	2.6359	2,671.5100	2.6715	1.350	0	0	0
8/2/2017	R209	01/02/2018	9.72	Put	Bond Future	2,616.8900	2.6169	2,570.5000	2.5705	(1.773)	0	0	0
8/2/2017	R209	03/05/2018	9.85	Put	Bond Future	3,037.5800	3.0376	2,993.9700	2.9940	(1.436)	0	0	0
8/2/2017	R209	03/05/2018			Bond Future	9.7687	71.1521	9.7557	71.2358	(0.132)	0.0000	0.0000	0
8/2/2017	R209	03/05/2018	9.85	Call	Bond Future	3,561.6000	3.5616	3,601.6900	3.6017	1.126	0	0	0
8/2/2017	R209	03/05/2018	9.86	Call	Bond Future	3,596.0300	3.5960	3,636.3900	3.6364	1.122	0	0	0
8/2/2017	R209	03/05/2018	9.86	Put	Bond Future	3,008.0000	3.0080	2,964.6600	2.9647	(1.441)	0	0	0
8/2/2017	R209	03/05/2018	9.84	Call	Bond Future	3,527.3100	3.5273	3,567.1500	3.5671	1.129	0	0	0
8/2/2017	R209	03/05/2018	9.84	Put	Bond Future	3,067.3900	3.0674	3,023.5300	3.0235	(1.430)	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
8/2/2017	R210	03/08/2017	196.29	Put	Bond Future	11,563.3900	11.5634	11,583.2100	11.5832	0.171	0	0	0
8/2/2017	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R210	03/08/2017			Bond Future	184.7266	184.7266	184.7068	184.7068	(0.011)	0.0000	0.0000	55
8/2/2017	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R210	03/08/2017	196.28	Put	Bond Future	11,553.3900	11.5534	11,573.2100	11.5732	0.172	0	0	0
8/2/2017	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R210	03/08/2017	196.30	Put	Bond Future	11,573.3900	11.5734	11,593.2100	11.5932	0.171	0	0	0
8/2/2017	R210	02/11/2017	192.08	Put	Bond Future	6,267.9500	6.2679	6,290.6200	6.2906	0.362	0	0	0
8/2/2017	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R210	02/11/2017			Bond Future	185.8121	185.8121	185.7894	185.7894	(0.012)	0.0000	0.0000	2,234
8/2/2017	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R210	02/11/2017	192.07	Put	Bond Future	6,257.9500	6.2579	6,280.6200	6.2806	0.362	0	0	0
8/2/2017	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R210	02/11/2017	192.09	Put	Bond Future	6,277.9500	6.2779	6,300.6200	6.3006	0.361	0	0	0
8/2/2017	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R210	01/02/2018			Bond Future	189.3400	189.3400	189.3165	189.3165	(0.012)	0.0000	0.0000	0
8/2/2017	R210	01/02/2018	192.36	Put	Bond Future	3,020.0100	3.0200	3,043.5000	3.0435	0.778	0	0	0
8/2/2017	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R210	01/02/2018	192.38	Put	Bond Future	3,040.0100	3.0400	3,063.5000	3.0635	0.773	0	0	0
8/2/2017	R210	01/02/2018	192.37	Put	Bond Future	3,030.0100	3.0300	3,053.5000	3.0535	0.775	0	0	0
8/2/2017	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R210	03/05/2018	191.44	Put	Bond Future	886.6600	0.8867	911.5900	0.9116	2.812	0	0	0
8/2/2017	R210	03/05/2018			Bond Future	190.5533	190.5533	190.5284	190.5284	(0.013)	0.0000	0.0000	0
8/2/2017	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R210	03/05/2018	191.46	Put	Bond Future	906.6600	0.9067	931.5900	0.9316	2.750	0	0	0
8/2/2017	R210	03/05/2018	191.45	Put	Bond Future	896.6600	0.8967	921.5900	0.9216	2.780	0	0	0
8/2/2017	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R212	03/08/2017			Bond Future	148.2940	148.2940	148.1838	148.1838	(0.074)	0.0000	0.0000	2,258
8/2/2017	R212	03/08/2017	153.34	Put	Bond Future	5,046.0500	5.0461	5,156.1800	5.1562	2.182	0	0	0
8/2/2017	R212	03/08/2017	153.36	Put	Bond Future	5,066.0500	5.0661	5,176.1800	5.1762	2.174	0	0	0
8/2/2017	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R212	03/08/2017	153.35	Put	Bond Future	5,056.0500	5.0561	5,166.1800	5.1662	2.178	0	0	0
8/2/2017	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R212	02/11/2017			Bond Future	151.0805	151.0805	150.9664	150.9664	(0.075)	0.0000	0.0000	3,812
8/2/2017	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R212	02/11/2017	152.40	Put	Bond Future	1,319.5300	1.3195	1,433.5600	1.4336	8.642	0	0	0
8/2/2017	R212	02/11/2017	152.42	Put	Bond Future	1,339.5300	1.3395	1,453.5600	1.4536	8.513	0	0	0
8/2/2017	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R212	02/11/2017	152.41	Put	Bond Future	1,329.5300	1.3295	1,443.5600	1.4436	8.577	0	0	0
8/2/2017	R212	01/02/2018	154.71	Put	Bond Future	2,820.9100	2.8209	2,937.5700	2.9376	4.136	0	0	0
8/2/2017	R212	01/02/2018			Bond Future	151.8891	151.8891	151.7724	151.7724	(0.077)	0.0000	0.0000	0
8/2/2017	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R212	01/02/2018	154.70	Put	Bond Future	2,810.9100	2.8109	2,927.5700	2.9276	4.150	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
8/2/2017	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R212	01/02/2018	154.69	Put	Bond Future	2,800.9100	2.8009	2,917.5700	2.9176	4.165	0	0	0
8/2/2017	R212	03/05/2018	154.30	Call	Bond Future	526.8700	0.5269	407.2100	0.4072	(22.711)	0	0	0
8/2/2017	R212	03/05/2018			Bond Future	154.8269	154.8269	154.7072	154.7072	(0.077)	0.0000	0.0000	0
8/2/2017	R212	03/05/2018	154.28	Call	Bond Future	546.8700	0.5469	427.2100	0.4272	(21.881)	0	0	0
8/2/2017	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R212	03/05/2018	154.29	Call	Bond Future	536.8700	0.5369	417.2100	0.4172	(22.288)	0	0	0
8/2/2017	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
8/2/2017	R213	03/08/2017	9.34	Call	Bond Future	652.2000	0.6522	679.9600	0.6800	4.256	0	0	0
8/2/2017	R213	03/08/2017	9.33	Put	Bond Future	81.7300	0.0817	22.2800	0.0223	(72.740)	0	0	0
8/2/2017	R213	03/08/2017			Bond Future	9.2525	85.8483	9.2406	85.9280	(0.128)	0.0000	0.0000	4,868
8/2/2017	R213	03/08/2017	9.35	Call	Bond Future	707.0000	0.7070	741.8200	0.7418	4.925	0	0	0
8/2/2017	R213	03/08/2017	9.35	Put	Bond Future	56.7900	0.0568	11.9000	0.0119	(79.046)	0	0	0
8/2/2017	R213	03/08/2017	9.34	Put	Bond Future	68.3600	0.0684	16.4100	0.0164	(75.995)	0	0	0
8/2/2017	R213	03/08/2017	9.33	Call	Bond Future	599.1400	0.5991	619.4000	0.6194	3.382	0	0	0
8/2/2017	R213	02/11/2017	9.36	Put	Bond Future	1,684.3700	1.6844	1,637.5800	1.6376	(2.778)	0	0	0
8/2/2017	R213	02/11/2017			Bond Future	9.3089	83.8803	9.2967	83.9610	(0.131)	0.0000	0.0000	62,910
8/2/2017	R213	02/11/2017	9.35	Call	Bond Future	1,986.1900	1.9862	2,019.6800	2.0197	1.686	0	0	0
8/2/2017	R213	02/11/2017	9.35	Put	Bond Future	1,714.9200	1.7149	1,667.6700	1.6677	(2.755)	0	0	0
8/2/2017	R213	02/11/2017	9.36	Call	Bond Future	2,021.4400	2.0214	2,055.3900	2.0554	1.679	0	0	0
8/2/2017	R213	02/11/2017	9.34	Call	Bond Future	1,951.2900	1.9513	1,984.3100	1.9843	1.692	0	0	0
8/2/2017	R213	02/11/2017	9.34	Put	Bond Future	1,745.8900	1.7459	1,698.1700	1.6982	(2.733)	0	0	0
8/2/2017	R213	01/02/2018	9.42	Call	Bond Future	2,742.0900	2.7421	2,779.2500	2.7793	1.355	0	0	0
8/2/2017	R213	01/02/2018	9.41	Put	Bond Future	2,431.7100	2.4317	2,386.6100	2.3866	(1.855)	0	0	0
8/2/2017	R213	01/02/2018			Bond Future	9.3676	85.4370	9.3550	85.5189	(0.134)	0.0000	0.0000	0
8/2/2017	R213	01/02/2018	9.43	Call	Bond Future	2,776.9300	2.7769	2,814.4100	2.8144	1.350	0	0	0
8/2/2017	R213	01/02/2018	9.43	Put	Bond Future	2,371.5300	2.3715	2,327.0800	2.3271	(1.874)	0	0	0
8/2/2017	R213	01/02/2018	9.42	Put	Bond Future	2,401.4700	2.4015	2,356.7000	2.3567	(1.864)	0	0	0
8/2/2017	R213	01/02/2018	9.41	Call	Bond Future	2,707.4700	2.7075	2,744.3000	2.7443	1.360	0	0	0
8/2/2017	R213	03/05/2018	9.57	Put	Bond Future	2,745.5500	2.7456	2,703.8200	2.7038	(1.520)	0	0	0
8/2/2017	R213	03/05/2018	9.56	Call	Bond Future	3,658.0100	3.6580	3,699.2900	3.6993	1.128	0	0	0
8/2/2017	R213	03/05/2018			Bond Future	9.4214	83.4936	9.4085	83.5769	(0.137)	0.0000	0.0000	0
8/2/2017	R213	03/05/2018	9.57	Call	Bond Future	3,693.6300	3.6936	3,735.1700	3.7352	1.125	0	0	0
8/2/2017	R213	03/05/2018	9.56	Put	Bond Future	2,773.2600	2.7733	2,731.2700	2.7313	(1.514)	0	0	0
8/2/2017	R213	03/05/2018	9.58	Call	Bond Future	3,729.3900	3.7294	3,771.2000	3.7712	1.121	0	0	0
8/2/2017	R213	03/05/2018	9.58	Put	Bond Future	2,718.0600	2.7181	2,676.6000	2.6766	(1.525)	0	0	0
8/2/2017	R214	03/08/2017	9.51	Call	Bond Future	0.8100	0.0008	0.0200	0.0000	(97.531)	0	0	0
8/2/2017	R214	03/08/2017			Bond Future	9.7827	72.8145	9.7707	72.8971	(0.123)	0.0000	0.0000	10,904
8/2/2017	R214	03/08/2017	9.51	Put	Bond Future	1,916.1200	1.9161	1,832.7900	1.8328	(4.349)	0	0	0
8/2/2017	R214	03/08/2017	9.52	Call	Bond Future	1.1200	0.0011	0.0300	0.0000	(97.321)	0	0	0
8/2/2017	R214	03/08/2017	9.53	Put	Bond Future	1,773.4600	1.7735	1,689.4500	1.6894	(4.737)	0	0	0
8/2/2017	R214	03/08/2017	9.52	Put	Bond Future	1,844.6800	1.8447	1,761.0500	1.7610	(4.534)	0	0	0
8/2/2017	R214	03/08/2017	9.53	Call	Bond Future	1.5300	0.0015	0.0600	0.0001	(96.078)	0	0	0
8/2/2017	R214	02/11/2017	9.60	Call	Bond Future	1,282.7700	1.2828	1,304.7500	1.3047	1.713	0	0	0

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8/2/2017	R214	02/11/2017			Bond Future	9.8423	70.8601	9.8300	70.9438	(0.125)	0.0000	0.0000	44,098
8/2/2017	R214	02/11/2017	9.60	Put	Bond Future	2,962.9500	2.9630	2,901.2700	2.9013	(2.082)	0	0	0
8/2/2017	R214	02/11/2017	9.58	Call	Bond Future	1,231.4100	1.2314	1,252.5900	1.2526	1.720	0	0	0
8/2/2017	R214	02/11/2017	9.58	Put	Bond Future	3,053.2000	3.0532	2,990.7200	2.9907	(2.046)	0	0	0
8/2/2017	R214	02/11/2017	9.59	Put	Bond Future	3,007.8500	3.0079	2,945.7700	2.9458	(2.064)	0	0	0
8/2/2017	R214	02/11/2017	9.59	Call	Bond Future	1,256.9200	1.2569	1,278.5000	1.2785	1.717	0	0	0
8/2/2017	R214	01/02/2018	9.84	Call	Bond Future	2,592.2600	2.5923	2,626.8600	2.6269	1.335	0	0	0
8/2/2017	R214	01/02/2018			Bond Future	9.9040	72.1752	9.8914	72.2601	(0.127)	0.0000	0.0000	0
8/2/2017	R214	01/02/2018	9.82	Call	Bond Future	2,526.5900	2.5266	2,560.5500	2.5606	1.344	0	0	0
8/2/2017	R214	01/02/2018	9.82	Put	Bond Future	3,095.5700	3.0956	3,044.6200	3.0446	(1.646)	0	0	0
8/2/2017	R214	01/02/2018	9.84	Put	Bond Future	3,025.1100	3.0251	2,974.8000	2.9748	(1.663)	0	0	0
8/2/2017	R214	01/02/2018	9.83	Call	Bond Future	2,559.3200	2.5593	2,593.6000	2.5936	1.339	0	0	0
8/2/2017	R214	01/02/2018	9.83	Put	Bond Future	3,060.1800	3.0602	3,009.5500	3.0095	(1.654)	0	0	0
8/2/2017	R214	03/05/2018	9.99	Put	Bond Future	3,345.7700	3.3458	3,299.3600	3.2994	(1.387)	0	0	0
8/2/2017	R214	03/05/2018			Bond Future	9.9613	70.2359	9.9483	70.3224	(0.130)	0.0000	0.0000	0
8/2/2017	R214	03/05/2018	9.98	Call	Bond Future	3,503.3600	3.5034	3,543.1000	3.5431	1.134	0	0	0
8/2/2017	R214	03/05/2018	9.98	Put	Bond Future	3,378.6400	3.3786	3,331.9600	3.3320	(1.382)	0	0	0
8/2/2017	R214	03/05/2018	9.99	Call	Bond Future	3,536.8500	3.5369	3,576.8600	3.5769	1.131	0	0	0
8/2/2017	R214	03/05/2018	9.97	Call	Bond Future	3,470.0200	3.4700	3,509.5000	3.5095	1.138	0	0	0
8/2/2017	R214	03/05/2018	9.97	Put	Bond Future	3,411.7700	3.4118	3,364.8300	3.3648	(1.376)	0	0	0
8/2/2017	R248	03/08/2017	9.58	Put	Bond Future	2,477.8700	2.4779	2,371.4100	2.3714	(4.296)	0	0	0
8/2/2017	R248	03/08/2017			Bond Future	9.8578	93.1727	9.8457	93.2778	(0.122)	0.0000	0.0000	53,460
8/2/2017	R248	03/08/2017	9.57	Call	Bond Future	0.9800	0.0010	0.0200	0.0000	(97.959)	0	0	0
8/2/2017	R248	03/08/2017	9.57	Put	Bond Future	2,568.9300	2.5689	2,462.8200	2.4628	(4.131)	0	0	0
8/2/2017	R248	03/08/2017	9.58	Call	Bond Future	1.3400	0.0013	0.0300	0.0000	(97.761)	0	0	0
8/2/2017	R248	03/08/2017	9.56	Call	Bond Future	0.7100	0.0007	0.0100	0.0000	(98.592)	0	0	0
8/2/2017	R248	03/08/2017	9.56	Put	Bond Future	2,660.2400	2.6602	2,554.3900	2.5544	(3.979)	0	0	0
8/2/2017	R248	02/11/2017	9.65	Call	Bond Future	1,616.7700	1.6168	1,643.5300	1.6435	1.655	0	0	0
8/2/2017	R248	02/11/2017	9.66	Put	Bond Future	3,935.7000	3.9357	3,856.2300	3.8562	(2.019)	0	0	0
8/2/2017	R248	02/11/2017			Bond Future	9.9199	90.4524	9.9075	90.5591	(0.125)	0.0000	0.0000	73,711
8/2/2017	R248	02/11/2017	9.65	Put	Bond Future	3,993.3100	3.9933	3,913.3600	3.9134	(2.002)	0	0	0
8/2/2017	R248	02/11/2017	9.66	Call	Bond Future	1,649.2200	1.6492	1,676.4600	1.6765	1.652	0	0	0
8/2/2017	R248	02/11/2017	9.64	Call	Bond Future	1,584.7300	1.5847	1,611.0000	1.6110	1.658	0	0	0
8/2/2017	R248	02/11/2017	9.64	Put	Bond Future	4,051.4900	4.0515	3,971.0500	3.9711	(1.985)	0	0	0
8/2/2017	R248	01/02/2018	9.90	Put	Bond Future	4,009.2000	4.0092	3,944.1500	3.9442	(1.623)	0	0	0
8/2/2017	R248	01/02/2018	9.89	Call	Bond Future	3,248.2900	3.2483	3,291.1400	3.2911	1.319	0	0	0
8/2/2017	R248	01/02/2018			Bond Future	9.9842	92.1311	9.9715	92.2394	(0.128)	0.0000	0.0000	170
8/2/2017	R248	01/02/2018	9.90	Call	Bond Future	3,288.4300	3.2884	3,331.6900	3.3317	1.316	0	0	0
8/2/2017	R248	01/02/2018	9.89	Put	Bond Future	4,055.3600	4.0554	3,989.9000	3.9899	(1.614)	0	0	0
8/2/2017	R248	01/02/2018	9.91	Call	Bond Future	3,328.8300	3.3288	3,372.5000	3.3725	1.312	0	0	0
8/2/2017	R248	01/02/2018	9.91	Put	Bond Future	3,963.4600	3.9635	3,898.8200	3.8988	(1.631)	0	0	0
8/2/2017	R248	03/05/2018	10.06	Call	Bond Future	4,571.3900	4.5714	4,621.8300	4.6218	1.103	0	0	0
8/2/2017	R248	03/05/2018	10.05	Put	Bond Future	4,478.0900	4.4781	4,417.9600	4.4180	(1.343)	0	0	0
8/2/2017	R248	03/05/2018			Bond Future	10.0440	89.4260	10.0309	89.5362	(0.130)	0.0000	0.0000	0
8/2/2017	R248	03/05/2018	10.07	Call	Bond Future	4,614.4500	4.6144	4,665.2200	4.6652	1.100	0	0	0
8/2/2017	R248	03/05/2018	10.07	Put	Bond Future	4,396.3800	4.3964	4,336.9100	4.3369	(1.353)	0	0	0
8/2/2017	R248	03/05/2018	10.06	Put	Bond Future	4,437.0800	4.4371	4,377.2800	4.3773	(1.348)	0	0	0

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8/2/2017	R248 03/05/2018	10.05	Call	Bond Future	4,528.5000	4.5285	4,578.6100	4.5786	1.107	0	0	0
Total											1308859	