



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/05/2017 TO 16/05/2017

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
2017/05/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	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
2017/05/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	2025	03/08/2017			Bond Future	128.9922	128.9922	129.0187	129.0187	0.021	0.0000	0.0000	2,414
2017/05/16	2025	03/08/2017	133.96	Put	Bond Future	4,967.8200	4.9678	4,941.3400	4.9413	(0.533)	0	0	0
2017/05/16	2025	03/08/2017	133.98	Put	Bond Future	4,987.8200	4.9878	4,961.3400	4.9613	(0.531)	0	0	0
2017/05/16	2025	03/08/2017	133.97	Put	Bond Future	4,977.8200	4.9778	4,951.3400	4.9513	(0.532)	0	0	0
2017/05/16	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2025	02/11/2017			Bond Future	131.4945	131.4945	131.5223	131.5223	0.021	0.0000	0.0000	0
2017/05/16	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2025	02/11/2017	132.96	Put	Bond Future	1,465.4900	1.4655	1,437.7100	1.4377	(1.896)	0	0	0
2017/05/16	2025	02/11/2017	132.98	Put	Bond Future	1,485.4900	1.4855	1,457.7100	1.4577	(1.870)	0	0	0
2017/05/16	2025	02/11/2017	132.97	Put	Bond Future	1,475.4900	1.4755	1,447.7100	1.4477	(1.883)	0	0	0
2017/05/16	2025	01/02/2018	133.89	Put	Bond Future	1,114.8400	1.1148	1,086.6500	1.0867	(2.529)	0	0	0
2017/05/16	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2025	01/02/2018			Bond Future	132.7752	132.7752	132.8033	132.8033	0.021	0.0000	0.0000	0
2017/05/16	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2025	01/02/2018	133.88	Put	Bond Future	1,104.8400	1.1048	1,076.6500	1.0767	(2.552)	0	0	0
2017/05/16	2025	01/02/2018	133.90	Put	Bond Future	1,124.8400	1.1248	1,096.6500	1.0967	(2.506)	0	0	0
2017/05/16	2029	01/02/2018			Bond Future	104.0127	104.0127	104.0345	104.0345	0.021	0.0000	0.0000	0
2017/05/16	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2030	03/08/2017	9.33	Call	Bond Future	841.7400	0.8417	1,415.0200	1.4150	68.107	0	0	0
2017/05/16	2030	03/08/2017			Bond Future	9.2068	91.3255	9.1238	91.8988	(0.902)	0.0000	0.0000	33,021
2017/05/16	2030	03/08/2017	9.34	Call	Bond Future	909.6100	0.9096	1,482.8900	1.4829	63.025	0	0	0
2017/05/16	2030	03/08/2017	9.35	Call	Bond Future	977.4000	0.9774	1,550.6800	1.5507	58.654	0	0	0
2017/05/16	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2030	02/11/2017			Bond Future	9.2523	93.0723	9.1664	93.6571	(0.928)	0.0000	0.0000	0
2017/05/16	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2030	02/11/2017	9.34	Call	Bond Future	592.1900	0.5922	1,177.0000	1.1770	98.754	0	0	0
2017/05/16	2030	02/11/2017	9.35	Call	Bond Future	659.3500	0.6594	1,244.1600	1.2442	88.695	0	0	0
2017/05/16	2030	02/11/2017	9.36	Call	Bond Future	726.4300	0.7264	1,311.2400	1.3112	80.505	0	0	0
2017/05/16	2030	01/02/2018			Bond Future	9.2957	90.8828	9.2070	91.4780	(0.954)	0.0000	0.0000	0
2017/05/16	2030	01/02/2018	9.38	Call	Bond Future	560.5500	0.5605	1,155.8000	1.1558	106.190	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/16	2030	01/02/2018	9.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2030	01/02/2018	9.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2030	01/02/2018	9.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2030	01/02/2018	9.39	Call	Bond Future	626.7500		0.6267	1,222.0000	1.2220	94.974	0	0	0
2017/05/16	2030	01/02/2018	9.37	Call	Bond Future	494.2900		0.4943	1,089.5400	1.0895	120.425	0	0	0
2017/05/16	2032	03/08/2017	9.43	Put	Bond Future	1,718.0200		1.7180	1,445.6900	1.4457	(15.851)	0	0	0
2017/05/16	2032	03/08/2017			Bond Future	9.3600		94.1581	9.2772	94.7726	(0.885)	0.0000	0.0000	22,680
2017/05/16	2032	03/08/2017	9.45	Put	Bond Future	1,652.0100		1.6520	1,386.8700	1.3869	(16.050)	0	0	0
2017/05/16	2032	03/08/2017	9.44	Put	Bond Future	1,684.7800		1.6848	1,416.0500	1.4160	(15.950)	0	0	0
2017/05/16	2032	03/08/2017	9.44	Call	Bond Future	2,272.8400		2.2728	2,618.6100	2.6186	15.213	0	0	0
2017/05/16	2032	03/08/2017	9.45	Call	Bond Future	2,313.2100		2.3132	2,662.5700	2.6626	15.103	0	0	0
2017/05/16	2032	03/08/2017	9.43	Call	Bond Future	2,232.8500		2.2328	2,575.0200	2.5750	15.324	0	0	0
2017/05/16	2032	02/11/2017			Bond Future	9.4097		91.8011	9.3242	92.4280	(0.909)	0.0000	0.0000	0
2017/05/16	2032	02/11/2017	9.48	Put	Bond Future	2,718.2800		2.7183	2,433.8900	2.4339	(10.462)	0	0	0
2017/05/16	2032	02/11/2017	9.50	Put	Bond Future	2,650.7000		2.6507	2,371.1400	2.3711	(10.547)	0	0	0
2017/05/16	2032	02/11/2017	9.49	Put	Bond Future	2,684.3300		2.6843	2,402.3600	2.4024	(10.504)	0	0	0
2017/05/16	2032	02/11/2017	9.48	Call	Bond Future	3,228.5100		3.2285	3,570.9400	3.5709	10.606	0	0	0
2017/05/16	2032	02/11/2017	9.49	Call	Bond Future	3,266.8300		3.2668	3,611.6800	3.6117	10.556	0	0	0
2017/05/16	2032	02/11/2017	9.50	Call	Bond Future	3,305.4000		3.3054	3,652.6600	3.6527	10.506	0	0	0
2017/05/16	2032	01/02/2018	9.55	Put	Bond Future	3,367.0300		3.3670	3,080.4300	3.0804	(8.512)	0	0	0
2017/05/16	2032	01/02/2018			Bond Future	9.4574		93.5920	9.3692	94.2300	(0.933)	0.0000	0.0000	0
2017/05/16	2032	01/02/2018	9.57	Put	Bond Future	3,302.2800		3.3023	3,019.5500	3.0195	(8.562)	0	0	0
2017/05/16	2032	01/02/2018	9.56	Put	Bond Future	3,334.6800		3.3347	3,050.0200	3.0500	(8.536)	0	0	0
2017/05/16	2032	01/02/2018	9.55	Call	Bond Future	4,030.0300		4.0300	4,381.4900	4.3815	8.721	0	0	0
2017/05/16	2032	01/02/2018	9.56	Call	Bond Future	4,068.8600		4.0689	4,422.2600	4.4223	8.685	0	0	0
2017/05/16	2032	01/02/2018	9.57	Call	Bond Future	4,107.5600		4.1076	4,462.8900	4.4629	8.651	0	0	0
2017/05/16	2033	03/08/2017	113.14	Put	Bond Future	6,827.4800		6.8275	6,805.8700	6.8059	(0.317)	0	0	0
2017/05/16	2033	03/08/2017			Bond Future	106.3125		106.3125	106.3341	106.3341	0.020	0.0000	0.0000	6,134
2017/05/16	2033	03/08/2017	113.13	Put	Bond Future	6,817.4800		6.8175	6,795.8700	6.7959	(0.317)	0	0	0
2017/05/16	2033	03/08/2017	113.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2033	03/08/2017	113.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2033	03/08/2017	113.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2033	03/08/2017	113.12	Put	Bond Future	6,807.4800		6.8075	6,785.8700	6.7859	(0.317)	0	0	0
2017/05/16	2033	02/11/2017	110.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2033	02/11/2017			Bond Future	107.2981		107.2981	107.3206	107.3206	0.021	0.0000	0.0000	0
2017/05/16	2033	02/11/2017	110.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2033	02/11/2017	110.07	Put	Bond Future	2,771.8900		2.7719	2,749.4100	2.7494	(0.811)	0	0	0
2017/05/16	2033	02/11/2017	110.09	Put	Bond Future	2,791.8900		2.7919	2,769.4100	2.7694	(0.805)	0	0	0
2017/05/16	2033	02/11/2017	110.08	Put	Bond Future	2,781.8900		2.7819	2,759.4100	2.7594	(0.808)	0	0	0
2017/05/16	2033	02/11/2017	110.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2033	01/02/2018	109.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2033	01/02/2018			Bond Future	109.4463		109.4463	109.4692	109.4692	0.021	0.0000	0.0000	0
2017/05/16	2033	01/02/2018	109.64	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2033	01/02/2018	109.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2033	01/02/2018	109.64	Put	Bond Future	193.7100		0.1937	170.7700	0.1708	(11.842)	0	0	0
2017/05/16	2033	01/02/2018	109.66	Put	Bond Future	213.7100		0.2137	190.7700	0.1908	(10.734)	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
2017/05/16	2033	01/02/2018	109.65	Put	Bond Future	203.7100	0.2037	180.7700	0.1808	(11.261)	0	0	0
2017/05/16	2037	03/08/2017	9.57	Call	Bond Future	1,801.3900	1.8014	2,206.0500	2.2060	22.464	0	0	0
2017/05/16	2037	03/08/2017			Bond Future	9.6817	89.9107	9.5732	90.7842	(1.121)	0.0000	0.0000	57,179
2017/05/16	2037	03/08/2017	9.58	Call	Bond Future	1,836.9900	1.8370	2,246.7100	2.2467	22.304	0	0	0
2017/05/16	2037	03/08/2017	9.56	Put	Bond Future	2,746.6600	2.7467	2,272.7500	2.2728	(17.254)	0	0	0
2017/05/16	2037	03/08/2017	9.57	Put	Bond Future	2,700.6300	2.7006	2,231.7700	2.2318	(17.361)	0	0	0
2017/05/16	2037	03/08/2017	9.58	Put	Bond Future	2,655.1300	2.6551	2,191.3300	2.1913	(17.468)	0	0	0
2017/05/16	2037	03/08/2017	9.56	Call	Bond Future	1,766.2100	1.7662	2,165.8200	2.1658	22.625	0	0	0
2017/05/16	2037	02/11/2017			Bond Future	9.7330	91.6304	9.6212	92.5212	(1.149)	0.0000	0.0000	233
2017/05/16	2037	02/11/2017	9.66	Call	Bond Future	3,085.9400	3.0859	3,532.1100	3.5321	14.458	0	0	0
2017/05/16	2037	02/11/2017	9.65	Put	Bond Future	3,708.4100	3.7084	3,260.4100	3.2604	(12.081)	0	0	0
2017/05/16	2037	02/11/2017	9.67	Put	Bond Future	3,623.7700	3.6238	3,182.4800	3.1825	(12.178)	0	0	0
2017/05/16	2037	02/11/2017	9.66	Put	Bond Future	3,665.9100	3.6659	3,221.2600	3.2213	(12.129)	0	0	0
2017/05/16	2037	02/11/2017	9.67	Call	Bond Future	3,123.6000	3.1236	3,573.1300	3.5731	14.391	0	0	0
2017/05/16	2037	02/11/2017	9.65	Call	Bond Future	3,048.5200	3.0485	3,491.3400	3.4913	14.526	0	0	0
2017/05/16	2037	01/02/2018			Bond Future	9.7830	89.1625	9.6679	90.0697	(1.177)	0.0000	0.0000	0
2017/05/16	2037	01/02/2018	9.81	Put	Bond Future	4,081.0700	4.0811	3,663.5200	3.6635	(10.231)	0	0	0
2017/05/16	2037	01/02/2018	9.83	Put	Bond Future	4,006.7100	4.0067	3,594.4900	3.5945	(10.288)	0	0	0
2017/05/16	2037	01/02/2018	9.82	Put	Bond Future	4,043.7500	4.0438	3,628.8700	3.6289	(10.260)	0	0	0
2017/05/16	2037	01/02/2018	9.82	Call	Bond Future	4,332.2800	4.3323	4,824.5800	4.8246	11.364	0	0	0
2017/05/16	2037	01/02/2018	9.83	Call	Bond Future	4,372.9900	4.3730	4,867.9500	4.8680	11.319	0	0	0
2017/05/16	2037	01/02/2018	9.81	Call	Bond Future	4,291.7400	4.2917	4,781.3700	4.7814	11.409	0	0	0
2017/05/16	2038	03/08/2017			Bond Future	131.3401	131.3401	131.3669	131.3669	0.020	0.0000	0.0000	22,439
2017/05/16	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2038	03/08/2017	141.16	Put	Bond Future	9,819.8600	9.8199	9,793.1000	9.7931	(0.273)	0	0	0
2017/05/16	2038	03/08/2017	141.18	Put	Bond Future	9,839.8600	9.8399	9,813.1000	9.8131	(0.272)	0	0	0
2017/05/16	2038	03/08/2017	141.17	Put	Bond Future	9,829.8600	9.8299	9,803.1000	9.8031	(0.272)	0	0	0
2017/05/16	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2038	02/11/2017			Bond Future	133.8879	133.8879	133.9161	133.9161	0.021	0.0000	0.0000	0
2017/05/16	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2038	02/11/2017	136.82	Put	Bond Future	2,932.1000	2.9321	2,903.9400	2.9039	(0.960)	0	0	0
2017/05/16	2038	02/11/2017	136.80	Put	Bond Future	2,912.1000	2.9121	2,883.9400	2.8839	(0.967)	0	0	0
2017/05/16	2038	02/11/2017	136.81	Put	Bond Future	2,922.1000	2.9221	2,893.9400	2.8939	(0.964)	0	0	0
2017/05/16	2038	01/02/2018	136.95	Put	Bond Future	1,902.7000	1.9027	1,874.1500	1.8741	(1.500)	0	0	0
2017/05/16	2038	01/02/2018			Bond Future	135.0473	135.0473	135.0758	135.0758	0.021	0.0000	0.0000	0
2017/05/16	2038	01/02/2018	136.94	Put	Bond Future	1,892.7000	1.8927	1,864.1500	1.8641	(1.508)	0	0	0
2017/05/16	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2038	01/02/2018	136.93	Put	Bond Future	1,882.7000	1.8827	1,854.1500	1.8541	(1.516)	0	0	0
2017/05/16	2040	03/08/2017			Bond Future	9.7930	93.0373	9.6743	94.0550	(1.213)	0.0000	0.0000	13,816
2017/05/16	2040	03/08/2017	9.61	Put	Bond Future	3,294.9200	3.2949	2,713.2200	2.7132	(17.654)	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
2017/05/16	2040	03/08/2017	9.63	Put	Bond Future	3,190.7700	3.1908	2,620.5400	2.6205	(17.871)	0	0	0
2017/05/16	2040	03/08/2017	9.62	Put	Bond Future	3,242.5700	3.2426	2,666.6000	2.6666	(17.763)	0	0	0
2017/05/16	2040	03/08/2017	9.61	Call	Bond Future	1,718.8600	1.7189	2,154.8100	2.1548	25.363	0	0	0
2017/05/16	2040	03/08/2017	9.62	Call	Bond Future	1,753.7300	1.7537	2,195.4100	2.1954	25.185	0	0	0
2017/05/16	2040	03/08/2017	9.63	Call	Bond Future	1,789.0300	1.7890	2,236.4500	2.2365	25.009	0	0	0
2017/05/16	2040	02/11/2017			Bond Future	9.8459	94.8168	9.7236	95.8546	(1.243)	0.0000	0.0000	0
2017/05/16	2040	02/11/2017	9.66	Call	Bond Future	2,908.0300	2.9080	3,387.9100	3.3879	16.502	0	0	0
2017/05/16	2040	02/11/2017	9.65	Put	Bond Future	4,542.1500	4.5421	3,980.3300	3.9803	(12.369)	0	0	0
2017/05/16	2040	02/11/2017	9.67	Put	Bond Future	4,443.4400	4.4434	3,889.4100	3.8894	(12.468)	0	0	0
2017/05/16	2040	02/11/2017	9.66	Put	Bond Future	4,492.7200	4.4927	3,934.8000	3.9348	(12.418)	0	0	0
2017/05/16	2040	02/11/2017	9.67	Call	Bond Future	2,945.0900	2.9451	3,428.8600	3.4289	16.426	0	0	0
2017/05/16	2040	02/11/2017	9.65	Call	Bond Future	2,870.9900	2.8710	3,346.9700	3.3470	16.579	0	0	0
2017/05/16	2040	01/02/2018	9.89	Call	Bond Future	4,542.4100	4.5424	5,105.3100	5.1053	12.392	0	0	0
2017/05/16	2040	01/02/2018			Bond Future	9.8977	92.1607	9.7717	93.2177	(1.272)	0.0000	0.0000	0
2017/05/16	2040	01/02/2018	9.87	Call	Bond Future	4,458.4200	4.4584	5,015.2000	5.0152	12.488	0	0	0
2017/05/16	2040	01/02/2018	9.88	Call	Bond Future	4,500.3200	4.5003	5,060.1700	5.0602	12.440	0	0	0
2017/05/16	2040	01/02/2018	9.87	Put	Bond Future	4,689.0800	4.6891	4,188.8600	4.1889	(10.668)	0	0	0
2017/05/16	2040	01/02/2018	9.88	Put	Bond Future	4,647.5400	4.6475	4,150.3900	4.1504	(10.697)	0	0	0
2017/05/16	2040	01/02/2018	9.89	Put	Bond Future	4,606.3200	4.6063	4,112.2200	4.1122	(10.727)	0	0	0
2017/05/16	2044	03/08/2017			Bond Future	9.8627	89.7855	9.7389	90.8508	(1.256)	0.0000	0.0000	22,344
2017/05/16	2044	03/08/2017	9.62	Put	Bond Future	3,656.3900	3.6564	3,015.4400	3.0154	(17.530)	0	0	0
2017/05/16	2044	03/08/2017	9.64	Put	Bond Future	3,544.9000	3.5449	2,915.7700	2.9158	(17.747)	0	0	0
2017/05/16	2044	03/08/2017	9.63	Put	Bond Future	3,600.3600	3.6004	2,965.3200	2.9653	(17.638)	0	0	0
2017/05/16	2044	03/08/2017	9.64	Call	Bond Future	1,613.5400	1.6135	2,049.7200	2.0497	27.032	0	0	0
2017/05/16	2044	03/08/2017	9.62	Call	Bond Future	1,548.1300	1.5481	1,972.4900	1.9725	27.411	0	0	0
2017/05/16	2044	03/08/2017	9.63	Call	Bond Future	1,580.6200	1.5806	2,010.8900	2.0109	27.222	0	0	0
2017/05/16	2044	02/11/2017	9.68	Call	Bond Future	2,780.6200	2.7806	3,265.9000	3.2659	17.452	0	0	0
2017/05/16	2044	02/11/2017			Bond Future	9.9154	91.5028	9.7879	92.5890	(1.286)	0.0000	0.0000	200
2017/05/16	2044	02/11/2017	9.66	Call	Bond Future	2,709.3500	2.7094	3,186.5400	3.1865	17.613	0	0	0
2017/05/16	2044	02/11/2017	9.67	Call	Bond Future	2,744.7300	2.7447	3,225.9600	3.2260	17.533	0	0	0
2017/05/16	2044	02/11/2017	9.66	Put	Bond Future	4,907.6900	4.9077	4,298.6900	4.2987	(12.409)	0	0	0
2017/05/16	2044	02/11/2017	9.68	Put	Bond Future	4,803.4800	4.8035	4,202.5700	4.2026	(12.510)	0	0	0
2017/05/16	2044	02/11/2017	9.67	Put	Bond Future	4,855.2600	4.8553	4,250.3000	4.2503	(12.460)	0	0	0
2017/05/16	2044	01/02/2018			Bond Future	9.9669	88.9072	9.8358	90.0136	(1.316)	0.0000	0.0000	0
2017/05/16	2044	01/02/2018	9.89	Put	Bond Future	4,912.5700	4.9126	4,375.4100	4.3754	(10.934)	0	0	0
2017/05/16	2044	01/02/2018	9.91	Put	Bond Future	4,824.2100	4.8242	4,293.5100	4.2935	(11.001)	0	0	0
2017/05/16	2044	01/02/2018	9.90	Put	Bond Future	4,868.2300	4.8682	4,334.3000	4.3343	(10.968)	0	0	0
2017/05/16	2044	01/02/2018	9.89	Call	Bond Future	4,266.5000	4.2665	4,835.7500	4.8357	13.342	0	0	0
2017/05/16	2044	01/02/2018	9.90	Call	Bond Future	4,306.6000	4.3066	4,879.0800	4.8791	13.293	0	0	0
2017/05/16	2044	01/02/2018	9.91	Call	Bond Future	4,346.8700	4.3469	4,922.5800	4.9226	13.244	0	0	0
2017/05/16	2046	03/08/2017	141.17	Put	Bond Future	13,444.8500	13.4448	13,418.7200	13.4187	(0.194)	0	0	0
2017/05/16	2046	03/08/2017			Bond Future	127.7251	127.7251	127.7513	127.7513	0.020	0.0000	0.0000	22,790
2017/05/16	2046	03/08/2017	141.19	Put	Bond Future	13,464.8500	13.4648	13,438.7200	13.4387	(0.194)	0	0	0
2017/05/16	2046	03/08/2017	141.18	Put	Bond Future	13,454.8500	13.4548	13,428.7200	13.4287	(0.194)	0	0	0
2017/05/16	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/16	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2046	02/11/2017			Bond Future	128.6197	128.6197	128.6471	128.6471	0.021	0.0000	0.0000	0
2017/05/16	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2046	02/11/2017	136.30	Put	Bond Future	7,680.2600	7.6803	7,652.9000	7.6529	(0.356)	0	0	0
2017/05/16	2046	02/11/2017	136.32	Put	Bond Future	7,700.2600	7.7003	7,672.9000	7.6729	(0.355)	0	0	0
2017/05/16	2046	02/11/2017	136.31	Put	Bond Future	7,690.2600	7.6903	7,662.9000	7.6629	(0.356)	0	0	0
2017/05/16	2046	01/02/2018	132.92	Put	Bond Future	1,725.0500	1.7250	1,697.4300	1.6974	(1.601)	0	0	0
2017/05/16	2046	01/02/2018			Bond Future	131.1950	131.1950	131.2226	131.2226	0.021	0.0000	0.0000	0
2017/05/16	2046	01/02/2018	132.91	Put	Bond Future	1,715.0500	1.7150	1,687.4300	1.6874	(1.610)	0	0	0
2017/05/16	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2046	01/02/2018	132.90	Put	Bond Future	1,705.0500	1.7050	1,677.4300	1.6774	(1.620)	0	0	0
2017/05/16	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2050	03/08/2017			Bond Future	135.7550	135.7550	135.7833	135.7833	0.021	0.0000	0.0000	26,009
2017/05/16	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2050	03/08/2017	149.22	Put	Bond Future	13,464.9800	13.4650	13,436.7200	13.4367	(0.210)	0	0	0
2017/05/16	2050	03/08/2017	149.24	Put	Bond Future	13,484.9800	13.4850	13,456.7200	13.4567	(0.210)	0	0	0
2017/05/16	2050	03/08/2017	149.23	Put	Bond Future	13,474.9800	13.4750	13,446.7200	13.4467	(0.210)	0	0	0
2017/05/16	2050	02/11/2017	144.66	Put	Bond Future	6,271.3400	6.2713	6,241.9000	6.2419	(0.469)	0	0	0
2017/05/16	2050	02/11/2017	144.67	Put	Bond Future	6,281.3400	6.2813	6,251.9000	6.2519	(0.469)	0	0	0
2017/05/16	2050	02/11/2017			Bond Future	138.3887	138.3887	138.4181	138.4181	0.021	0.0000	0.0000	0
2017/05/16	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2050	02/11/2017	144.65	Put	Bond Future	6,261.3400	6.2613	6,231.9000	6.2319	(0.470)	0	0	0
2017/05/16	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2050	01/02/2018			Bond Future	139.4674	139.4674	139.4972	139.4972	0.021	0.0000	0.0000	0
2017/05/16	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	2050	01/02/2018	140.23	Put	Bond Future	762.5700	0.7626	732.7900	0.7328	(3.905)	0	0	0
2017/05/16	2050	01/02/2018	140.25	Put	Bond Future	782.5700	0.7826	752.7900	0.7528	(3.805)	0	0	0
2017/05/16	2050	01/02/2018	140.24	Put	Bond Future	772.5700	0.7726	742.7900	0.7428	(3.855)	0	0	0
2017/05/16	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	AL37	03/08/2017			Index Future	543.7230	543.7230	545.1700	545.1700	0.266	0.0000	0.0000	0
2017/05/16	AL37	02/11/2017			Index Future	554.1240	554.1240	555.6030	555.6030	0.267	0.0000	0.0000	0
2017/05/16	AL37	01/02/2018			Index Future	564.9350	564.9350	566.4360	566.4360	0.266	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
2017/05/16	AL7T	03/08/2017			Index Future	624.8310	624.8310	627.6570	627.6570	0.452	0.0000	0.0000	0
2017/05/16	AL7T	02/11/2017			Index Future	636.7840	636.7840	639.6670	639.6670	0.453	0.0000	0.0000	0
2017/05/16	AL7T	01/02/2018			Index Future	649.2070	649.2070	652.1400	652.1400	0.452	0.0000	0.0000	0
2017/05/16	ALBI	03/08/2017			Index Future	563.1630	563.1630	567.0590	567.0590	0.692	0.0000	0.0000	633
2017/05/16	ALBI	02/11/2017			Index Future	573.9370	573.9370	577.9100	577.9100	0.692	0.0000	0.0000	0
2017/05/16	ALBI	01/02/2018			Index Future	585.1340	585.1340	589.1790	589.1790	0.691	0.0000	0.0000	0
2017/05/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C207	15/01/2020			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
2017/05/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/16	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	EL28	03/08/2017			Bond Future	128.6253	128.6253	128.6539	128.6539	0.022	0.0000	0.0000	0
2017/05/16	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	EL28	03/08/2017	135.16	Put	Bond Future	6,534.6800	6.5347	6,506.1500	6.5062	(0.437)	0	0	0
2017/05/16	EL28	03/08/2017	135.18	Put	Bond Future	6,554.6800	6.5547	6,526.1500	6.5262	(0.435)	0	0	0
2017/05/16	EL28	03/08/2017	135.17	Put	Bond Future	6,544.6800	6.5447	6,516.1500	6.5162	(0.436)	0	0	0
2017/05/16	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	EL28	02/11/2017			Bond Future	129.3768	129.3768	129.4066	129.4066	0.023	0.0000	0.0000	0
2017/05/16	EL28	02/11/2017	133.87	Put	Bond Future	4,493.2300	4.4932	4,463.3900	4.4634	(0.664)	0	0	0
2017/05/16	EL28	02/11/2017	133.89	Put	Bond Future	4,513.2300	4.5132	4,483.3900	4.4834	(0.661)	0	0	0
2017/05/16	EL28	02/11/2017	133.88	Put	Bond Future	4,503.2300	4.5032	4,473.3900	4.4734	(0.663)	0	0	0
2017/05/16	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/16	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	EL28	01/02/2018			Bond Future	131.9672	131.9672	131.9975	131.9975	0.023	0.0000	0.0000	0
2017/05/16	EL28	01/02/2018	132.29	Put	Bond Future	322.8400	0.3228	292.5100	0.2925	(9.395)	0	0	0
2017/05/16	EL28	01/02/2018	132.31	Put	Bond Future	342.8400	0.3428	312.5100	0.3125	(8.847)	0	0	0
2017/05/16	EL28	01/02/2018	132.30	Put	Bond Future	332.8400	0.3328	302.5100	0.3025	(9.112)	0	0	0
2017/05/16	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	ES33	03/08/2017			Bond Future	10.7295	78.4526	10.6205	79.1289	(1.016)	0.0000	0.0000	9,466
2017/05/16	ES33	03/08/2017	10.53	Put	Bond Future	1,244.4100	1.2444	568.0400	0.5680	(54.353)	0	0	0
2017/05/16	ES33	03/08/2017	10.55	Put	Bond Future	1,118.3100	1.1183	441.9400	0.4419	(60.481)	0	0	0
2017/05/16	ES33	03/08/2017	10.54	Put	Bond Future	1,181.3200	1.1813	504.9500	0.5049	(57.255)	0	0	0
2017/05/16	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	ES33	02/11/2017	10.66	Put	Bond Future	986.1700	0.9862	296.3700	0.2964	(69.947)	0	0	0
2017/05/16	ES33	02/11/2017			Bond Future	10.8209	76.1613	10.7080	76.8511	(1.043)	0.0000	0.0000	0
2017/05/16	ES33	02/11/2017	10.68	Put	Bond Future	862.5300	0.8625	172.7300	0.1727	(79.974)	0	0	0
2017/05/16	ES33	02/11/2017	10.67	Put	Bond Future	924.3100	0.9243	234.5100	0.2345	(74.629)	0	0	0
2017/05/16	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	ES33	01/02/2018	10.99	Call	Bond Future	453.5600	0.4536	1,156.0300	1.1560	154.879	0	0	0
2017/05/16	ES33	01/02/2018			Bond Future	10.9138	77.6470	10.7972	78.3495	(1.069)	0.0000	0.0000	0
2017/05/16	ES33	01/02/2018	11.00	Call	Bond Future	512.7900	0.5128	1,215.2600	1.2153	136.990	0	0	0
2017/05/16	ES33	01/02/2018	11.01	Call	Bond Future	571.9400	0.5719	1,274.4100	1.2744	122.822	0	0	0
2017/05/16	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	ES42	03/08/2017			Bond Future	11.0171	81.1768	10.8926	82.0429	(1.131)	0.0000	0.0000	7,957
2017/05/16	ES42	02/11/2017			Bond Future	11.1105	78.4679	10.9816	79.3511	(1.160)	0.0000	0.0000	0
2017/05/16	ES42	01/02/2018			Bond Future	11.2025	79.9987	11.0693	80.8982	(1.189)	0.0000	0.0000	0
2017/05/16	GOVI	03/08/2017			GOVI	561.5170	561.5170	565.3370	565.3370	0.680	0.0000	0.0000	402
2017/05/16	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	GOVI	03/08/2017	561.09	Call	GOVI	4,270.0000	0.4270	42,470.0000	4.2470	894.614	0	0	0
2017/05/16	GOVI	03/08/2017	561.10	Call	GOVI	4,170.0000	0.4170	42,370.0000	4.2370	916.067	0	0	0
2017/05/16	GOVI	03/08/2017	561.11	Call	GOVI	4,070.0000	0.4070	42,270.0000	4.2270	938.575	0	0	0
2017/05/16	GOVI	02/11/2017	572.44	Put	GOVI	1,820.0000	0.1820	0.0000	0.0000	(100.000)	0	0	0
2017/05/16	GOVI	02/11/2017			GOVI	572.2580	572.2580	576.1560	576.1560	0.681	0.0000	0.0000	0
2017/05/16	GOVI	02/11/2017	572.46	Put	GOVI	2,020.0000	0.2020	0.0000	0.0000	(100.000)	0	0	0
2017/05/16	GOVI	02/11/2017	572.45	Put	GOVI	1,920.0000	0.1920	0.0000	0.0000	(100.000)	0	0	0
2017/05/16	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	37,160.0000	3.7160	100.000	0	0	0
2017/05/16	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	37,060.0000	3.7060	100.000	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
2017/05/16	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	36,960.0000	3.6960	100.000	0	0	0
2017/05/16	GOVI	01/02/2018			GOVI	583.4220	583.4220	587.3900	587.3900	0.680	0.0000	0.0000	0
2017/05/16	GOVI	01/02/2018	581.03	Call	GOVI	23,920.0000	2.3920	63,600.0000	6.3600	165.886	0	0	0
2017/05/16	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	GOVI	01/02/2018	581.04	Call	GOVI	23,820.0000	2.3820	63,500.0000	6.3500	166.583	0	0	0
2017/05/16	GOVI	01/02/2018	581.02	Call	GOVI	24,020.0000	2.4020	63,700.0000	6.3700	165.196	0	0	0
2017/05/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/16	IGOV	03/08/2017			Index Future	251.2770	251.2770	251.1870	251.1870	(0.036)	0.0000	0.0000	1,296
2017/05/16	IGOV	02/11/2017			Index Future	256.1520	256.1520	256.0610	256.0610	(0.036)	0.0000	0.0000	0
2017/05/16	IGOV	01/02/2018			Index Future	261.2790	261.2790	261.1870	261.1870	(0.035)	0.0000	0.0000	0
2017/05/16	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/16	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/16	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/16	IS01	21/09/2017			Interest Rate Swap	99.6101	99.6101	99.6099	99.6099	0.000	0.0000	0.0000	0
2017/05/16	IS01	21/12/2017			Interest Rate Swap	99.8121	99.8121	99.8122	99.8122	0.000	0.0000	0.0000	0
2017/05/16	IS01	15/03/2018			Interest Rate Swap	99.7498	99.7498	99.7529	99.7529	0.003	0.0000	0.0000	0
2017/05/16	IS01	21/06/2018			Interest Rate Swap	99.9196	99.9196	99.9206	99.9206	0.001	0.0000	0.0000	0
2017/05/16	IS02	18/12/2017			Interest Rate Swap	99.8409	99.8409	99.8406	99.8406	0.000	0.0000	0.0000	0
2017/05/16	IS02	16/03/2018			Interest Rate Swap	99.0315	99.0315	99.0335	99.0335	0.002	0.0000	0.0000	0
2017/05/16	IS02	15/06/2018			Interest Rate Swap	98.6080	98.6080	98.6085	98.6085	0.000	0.0000	0.0000	0
2017/05/16	IS02	21/09/2018			Interest Rate Swap	98.5450	98.5450	98.5445	98.5445	(0.001)	0.0000	0.0000	0
2017/05/16	IS02	21/12/2018			Interest Rate Swap	98.9300	98.9300	98.9300	98.9300	0.000	0.0000	0.0000	0
2017/05/16	IS02	15/03/2019			Interest Rate Swap	99.3372	99.3372	99.3315	99.3315	(0.006)	0.0000	0.0000	0
2017/05/16	IS02	21/06/2019			Interest Rate Swap	99.7458	99.7458	99.7362	99.7362	(0.010)	0.0000	0.0000	0
2017/05/16	IS05	17/12/2020			Interest Rate Swap	96.5146	96.5146	96.4288	96.4288	(0.089)	0.0000	0.0000	0
2017/05/16	IS05	16/03/2021			Interest Rate Swap	95.7802	95.7802	95.6715	95.6715	(0.113)	0.0000	0.0000	0
2017/05/16	IS05	15/06/2021			Interest Rate Swap	95.0136	95.0136	94.8871	94.8871	(0.133)	0.0000	0.0000	0
2017/05/16	IS05	21/09/2021			Interest Rate Swap	95.2238	95.2238	95.0803	95.0803	(0.151)	0.0000	0.0000	0
2017/05/16	IS05	21/12/2021			Interest Rate Swap	97.4367	97.4367	97.2799	97.2799	(0.161)	0.0000	0.0000	51
2017/05/16	IS05	15/03/2022			Interest Rate Swap	97.5963	97.5963	97.4282	97.4282	(0.172)	0.0000	0.0000	0
2017/05/16	IS05	21/06/2022			Interest Rate Swap	98.8115	98.8115	98.6358	98.6358	(0.178)	0.0000	0.0000	0
2017/05/16	IS10	17/12/2025			Interest Rate Swap	95.7653	95.7653	95.5166	95.5166	(0.260)	0.0000	0.0000	0
2017/05/16	IS10	16/03/2026			Interest Rate Swap	92.7955	92.7955	92.5310	92.5310	(0.285)	0.0000	0.0000	0
2017/05/16	IS10	15/06/2026			Interest Rate Swap	91.5513	91.5513	91.2794	91.2794	(0.297)	0.0000	0.0000	0
2017/05/16	IS10	21/09/2026			Interest Rate Swap	93.6883	93.6883	93.4195	93.4195	(0.287)	0.0000	0.0000	0
2017/05/16	IS10	21/12/2026			Interest Rate Swap	97.4303	97.4303	97.1695	97.1695	(0.268)	0.0000	0.0000	0
2017/05/16	IS10	15/03/2027			Interest Rate Swap	96.0086	96.0086	95.7471	95.7471	(0.272)	0.0000	0.0000	0
2017/05/16	IS10	21/06/2027			Interest Rate Swap	98.0578	98.0578	97.7983	97.7983	(0.265)	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
2017/05/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/16	JBAF	17/05/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/05/16	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/05/16	JBAF	19/07/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/05/16	JBAF	16/08/2017			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/05/16	JBAF	20/09/2017			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/16	JBAF	18/10/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/05/16	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/16	JBAF	20/03/2018			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	1,500
2017/05/16	JBAF	20/06/2018			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/05/16	JBAF	19/09/2018			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2017/05/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/16	JBAF	19/12/2018			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	0
2017/05/16	JBAF	20/03/2019			Jibar Tradeable Future	7.1600	92.8400	7.1600	92.8400	0.000	0.0000	0.0000	0
2017/05/16	R023	03/08/2017	8.60	Put	Bond Future	308.1500	0.3082	242.7400	0.2427	(21.227)	0	0	0
2017/05/16	R023	03/08/2017			Bond Future	8.1193	101.7550	8.0457	102.0767	(0.907)	0.0000	0.0000	32,290
2017/05/16	R023	03/08/2017	8.59	Put	Bond Future	316.8200	0.3168	249.9400	0.2499	(21.110)	0	0	0
2017/05/16	R023	03/08/2017	8.60	Call	Bond Future	2,377.8000	2.3778	2,634.1600	2.6342	10.781	0	0	0
2017/05/16	R023	03/08/2017	8.58	Call	Bond Future	2,310.4400	2.3104	2,563.8200	2.5638	10.967	0	0	0
2017/05/16	R023	03/08/2017	8.59	Call	Bond Future	2,343.9600	2.3440	2,598.8500	2.5988	10.874	0	0	0
2017/05/16	R023	03/08/2017	8.58	Put	Bond Future	325.8400	0.3258	257.4500	0.2575	(20.989)	0	0	0
2017/05/16	R023	02/11/2017	8.56	Call	Bond Future	2,378.8700	2.3789	2,612.1900	2.6122	9.808	0	0	0
2017/05/16	R023	02/11/2017			Bond Future	8.1428	99.7708	8.0648	100.0994	(0.958)	0.0000	0.0000	0
2017/05/16	R023	02/11/2017	8.57	Call	Bond Future	2,408.0900	2.4081	2,642.7700	2.6428	9.745	0	0	0
2017/05/16	R023	02/11/2017	8.58	Call	Bond Future	2,437.7100	2.4377	2,673.7100	2.6737	9.681	0	0	0
2017/05/16	R023	02/11/2017	8.56	Put	Bond Future	644.5000	0.6445	549.2700	0.5493	(14.776)	0	0	0
2017/05/16	R023	02/11/2017	8.58	Put	Bond Future	621.1500	0.6212	528.6000	0.5286	(14.900)	0	0	0
2017/05/16	R023	02/11/2017	8.57	Put	Bond Future	632.6200	0.6326	538.7500	0.5388	(14.838)	0	0	0
2017/05/16	R023	01/02/2018			Bond Future	8.1615	101.7172	8.0790	102.0511	(1.011)	0.0000	0.0000	0
2017/05/16	R023	01/02/2018	8.32	Call	Bond Future	2,058.5300	2.0585	2,249.7200	2.2497	9.288	0	0	0
2017/05/16	R023	01/02/2018	8.33	Call	Bond Future	2,082.0000	2.0820	2,274.3900	2.2744	9.241	0	0	0
2017/05/16	R023	01/02/2018	8.31	Put	Bond Future	1,438.1100	1.4381	1,294.1800	1.2942	(10.008)	0	0	0
2017/05/16	R023	01/02/2018	8.33	Put	Bond Future	1,404.4500	1.4044	1,262.9400	1.2629	(10.076)	0	0	0
2017/05/16	R023	01/02/2018	8.32	Put	Bond Future	1,421.0300	1.4210	1,278.3200	1.2783	(10.043)	0	0	0
2017/05/16	R023	01/02/2018	8.31	Call	Bond Future	2,035.5400	2.0355	2,225.5100	2.2255	9.333	0	0	0
2017/05/16	R035	03/08/2017			Bond Future	9.5772	97.9573	9.4739	98.7939	(1.079)	0.0000	0.0000	9,951
2017/05/16	R035	03/08/2017	9.52	Put	Bond Future	461.9600	0.4620	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
2017/05/16	R035	03/08/2017	9.50	Put	Bond Future	624.2300	0.6242	0.0000	0.0000	(100.000)	0	0	0
2017/05/16	R035	03/08/2017	9.51	Put	Bond Future	543.0400	0.5430	0.0000	0.0000	(100.000)	0	0	0
2017/05/16	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	212.3300	0.2123	100.000	0	0	0
2017/05/16	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	293.5200	0.2935	100.000	0	0	0
2017/05/16	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	374.6000	0.3746	100.000	0	0	0
2017/05/16	R035	02/11/2017			Bond Future	9.6314	95.3300	9.5248	96.1831	(1.107)	0.0000	0.0000	0
2017/05/16	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	602.7700	0.6028	100.000	0	0	0
2017/05/16	R035	02/11/2017	9.59	Put	Bond Future	330.1200	0.3301	0.0000	0.0000	(100.000)	0	0	0
2017/05/16	R035	02/11/2017	9.61	Put	Bond Future	170.5400	0.1705	0.0000	0.0000	(100.000)	0	0	0
2017/05/16	R035	02/11/2017	9.60	Put	Bond Future	250.2800	0.2503	0.0000	0.0000	(100.000)	0	0	0
2017/05/16	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	682.5100	0.6825	100.000	0	0	0
2017/05/16	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	522.9300	0.5229	100.000	0	0	0
2017/05/16	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R035	01/02/2018			Bond Future	9.6849	97.1897	9.5750	98.0584	(1.135)	0.0000	0.0000	0
2017/05/16	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R035	01/02/2018	9.75	Call	Bond Future	508.5900	0.5086	1,377.2900	1.3773	170.806	0	0	0
2017/05/16	R035	01/02/2018	9.73	Call	Bond Future	352.6900	0.3527	1,221.3900	1.2214	246.307	0	0	0
2017/05/16	R035	01/02/2018	9.74	Call	Bond Future	430.6900	0.4307	1,299.3900	1.2994	201.700	0	0	0
2017/05/16	R186	03/08/2017	9.35	Call	Bond Future	4,509.9300	4.5099	4,954.2900	4.9543	9.853	0	0	0
2017/05/16	R186	03/08/2017	8.93	Put	Bond Future	1,104.6600	1.1047	911.8200	0.9118	(17.457)	0	0	0
2017/05/16	R186	03/08/2017			Bond Future	8.7279	112.5393	8.6498	113.0708	(0.896)	0.0000	0.0000	87,409
2017/05/16	R186	03/08/2017	9.50	Call	Bond Future	5,336.3300	5.3363	5,805.8600	5.8059	8.799	0	0	0
2017/05/16	R186	03/08/2017	8.85	Put	Bond Future	1,312.2300	1.3122	1,094.0100	1.0940	(16.630)	0	0	750
2017/05/16	R186	03/08/2017	8.92	Put	Bond Future	1,129.1400	1.1291	933.2000	0.9332	(17.353)	0	0	0
2017/05/16	R186	03/08/2017	8.91	Call	Bond Future	2,378.7100	2.3787	2,711.1100	2.7111	13.974	0	0	0
2017/05/16	R186	03/08/2017	8.93	Call	Bond Future	2,462.7700	2.4628	2,801.3900	2.8014	13.750	0	0	0
2017/05/16	R186	03/08/2017	9.00	Put	Bond Future	944.5200	0.9445	772.7600	0.7728	(18.185)	0	0	2,604
2017/05/16	R186	03/08/2017	9.50	Put	Bond Future	264.9100	0.2649	202.9800	0.2030	(23.378)	0	0	6,500
2017/05/16	R186	03/08/2017	9.35	Put	Bond Future	399.1700	0.3992	312.0700	0.3121	(21.820)	0	0	750
2017/05/16	R186	03/08/2017	8.85	Call	Bond Future	2,135.3200	2.1353	2,448.5600	2.4486	14.669	0	0	0
2017/05/16	R186	03/08/2017	8.92	Call	Bond Future	2,420.5600	2.4206	2,756.0800	2.7561	13.861	0	0	0
2017/05/16	R186	03/08/2017	9.00	Call	Bond Future	2,767.9300	2.7679	3,127.6300	3.1276	12.995	0	0	0
2017/05/16	R186	03/08/2017	8.91	Put	Bond Future	1,154.0300	1.1540	954.9700	0.9550	(17.249)	0	0	0
2017/05/16	R186	02/11/2017	8.88	Call	Bond Future	2,856.4500	2.8564	3,161.5200	3.1615	10.680	0	0	0
2017/05/16	R186	02/11/2017	8.89	Put	Bond Future	2,085.6300	2.0856	1,850.5700	1.8506	(11.270)	0	0	0
2017/05/16	R186	02/11/2017			Bond Future	8.7676	114.6919	8.6860	115.2343	(0.930)	0.0000	0.0000	4
2017/05/16	R186	02/11/2017	8.89	Call	Bond Future	2,892.7700	2.8928	3,200.1000	3.2001	10.624	0	0	0
2017/05/16	R186	02/11/2017	8.90	Call	Bond Future	2,929.6400	2.9296	3,239.2300	3.2392	10.568	0	0	0
2017/05/16	R186	02/11/2017	8.88	Put	Bond Future	2,114.9600	2.1150	1,877.6400	1.8776	(11.221)	0	0	0
2017/05/16	R186	02/11/2017	8.90	Put	Bond Future	2,056.9000	2.0569	1,824.1000	1.8241	(11.318)	0	0	0
2017/05/16	R186	01/02/2018	8.96	Call	Bond Future	3,620.3100	3.6203	3,934.0400	3.9340	8.666	0	0	0
2017/05/16	R186	01/02/2018			Bond Future	8.8042	111.6264	8.7193	112.1782	(0.964)	0.0000	0.0000	0
2017/05/16	R186	01/02/2018	8.97	Call	Bond Future	3,655.9300	3.6559	3,971.4500	3.9714	8.630	0	0	0
2017/05/16	R186	01/02/2018	8.98	Call	Bond Future	3,692.1000	3.6921	4,009.4000	4.0094	8.594	0	0	0
2017/05/16	R186	01/02/2018	8.96	Put	Bond Future	2,616.9900	2.6170	2,378.9400	2.3789	(9.096)	0	0	0
2017/05/16	R186	01/02/2018	8.97	Put	Bond Future	2,588.6300	2.5886	2,352.3700	2.3524	(9.127)	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
2017/05/16	R186	01/02/2018	8.98	Put	Bond Future	2,560.8600	2.5609	2,326.3800	2.3264	(9.156)	0	0	0
2017/05/16	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R197	03/08/2017			Bond Future	298.0176	298.0176	298.0788	298.0788	0.021	0.0000	0.0000	2,350
2017/05/16	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R197	03/08/2017	308.05	Put	Bond Future	10,032.4200	10.0324	9,971.1600	9.9712	(0.611)	0	0	0
2017/05/16	R197	03/08/2017	308.07	Put	Bond Future	10,052.4200	10.0524	9,991.1600	9.9912	(0.609)	0	0	0
2017/05/16	R197	03/08/2017	308.06	Put	Bond Future	10,042.4200	10.0424	9,981.1600	9.9812	(0.610)	0	0	0
2017/05/16	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R197	02/11/2017			Bond Future	303.7988	303.7988	303.8631	303.8631	0.021	0.0000	0.0000	0
2017/05/16	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R197	02/11/2017	305.15	Put	Bond Future	1,351.2300	1.3512	1,286.8800	1.2869	(4.762)	0	0	0
2017/05/16	R197	02/11/2017	305.17	Put	Bond Future	1,371.2300	1.3712	1,306.8800	1.3069	(4.693)	0	0	0
2017/05/16	R197	02/11/2017	305.16	Put	Bond Future	1,361.2300	1.3612	1,296.8800	1.2969	(4.727)	0	0	0
2017/05/16	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R197	01/02/2018			Bond Future	302.8273	302.8273	302.8927	302.8927	0.022	0.0000	0.0000	0
2017/05/16	R197	01/02/2018	301.67	Call	Bond Future	1,157.2700	1.1573	1,222.6800	1.2227	5.652	0	0	0
2017/05/16	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R197	01/02/2018	301.68	Call	Bond Future	1,147.2700	1.1473	1,212.6800	1.2127	5.701	0	0	0
2017/05/16	R197	01/02/2018	301.66	Call	Bond Future	1,167.2700	1.1673	1,232.6800	1.2327	5.604	0	0	0
2017/05/16	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R202	03/08/2017			Bond Future	244.6675	244.6675	244.0855	244.0855	(0.238)	0.0000	0.0000	30,577
2017/05/16	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R202	03/08/2017	258.35	Put	Bond Future	13,682.5400	13.6825	14,264.4800	14.2645	4.253	0	0	0
2017/05/16	R202	03/08/2017	258.37	Put	Bond Future	13,702.5400	13.7025	14,284.4800	14.2845	4.247	0	0	0
2017/05/16	R202	03/08/2017	258.36	Put	Bond Future	13,692.5400	13.6925	14,274.4800	14.2745	4.250	0	0	0
2017/05/16	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R202	02/11/2017			Bond Future	249.4140	249.4140	248.8220	248.8220	(0.237)	0.0000	0.0000	0
2017/05/16	R202	02/11/2017	253.89	Put	Bond Future	4,476.0500	4.4761	5,067.9800	5.0680	13.224	0	0	0
2017/05/16	R202	02/11/2017	253.91	Put	Bond Future	4,496.0500	4.4961	5,087.9800	5.0880	13.166	0	0	0
2017/05/16	R202	02/11/2017	253.90	Put	Bond Future	4,486.0500	4.4861	5,077.9800	5.0780	13.195	0	0	0
2017/05/16	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R202	01/02/2018			Bond Future	250.6606	250.6606	250.0568	250.0568	(0.241)	0.0000	0.0000	0
2017/05/16	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R202	01/02/2018	249.06	Call	Bond Future	1,600.6100	1.6006	996.7900	0.9968	(37.724)	0	0	0
2017/05/16	R202	01/02/2018	249.07	Call	Bond Future	1,590.6100	1.5906	986.7900	0.9868	(37.962)	0	0	0
2017/05/16	R202	01/02/2018	249.08	Call	Bond Future	1,580.6100	1.5806	976.7900	0.9768	(38.202)	0	0	0
2017/05/16	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R203	03/08/2017			Bond Future	7.0242	103.3691	6.9266	103.3795	(1.390)	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
2017/05/16	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R203	03/08/2017	4.87	Put	Bond Future	230.6700	0.2307	220.2300	0.2202	(4.526)	0	0	0
2017/05/16	R203	03/08/2017	4.89	Put	Bond Future	228.5200	0.2285	218.0800	0.2181	(4.569)	0	0	0
2017/05/16	R203	03/08/2017	4.88	Put	Bond Future	229.5900	0.2296	219.1500	0.2191	(4.547)	0	0	0
2017/05/16	R204	03/08/2017	7.77	Put	Bond Future	52.7500	0.0528	37.4600	0.0375	(28.986)	0	0	0
2017/05/16	R204	03/08/2017			Bond Future	7.4032	101.7987	7.3336	101.8884	(0.940)	0.0000	0.0000	41,363
2017/05/16	R204	03/08/2017	7.76	Put	Bond Future	55.0300	0.0550	39.2000	0.0392	(28.766)	0	0	0
2017/05/16	R204	03/08/2017	7.75	Call	Bond Future	502.7100	0.5027	576.0100	0.5760	14.581	0	0	0
2017/05/16	R204	03/08/2017	7.76	Call	Bond Future	513.1500	0.5131	587.0000	0.5870	14.392	0	0	0
2017/05/16	R204	03/08/2017	7.77	Call	Bond Future	523.6600	0.5237	598.0500	0.5980	14.206	0	0	0
2017/05/16	R204	03/08/2017	7.75	Put	Bond Future	57.3900	0.0574	41.0100	0.0410	(28.542)	0	0	0
2017/05/16	R204	02/11/2017	7.76	Put	Bond Future	27.6500	0.0277	17.3600	0.0174	(37.215)	0	0	0
2017/05/16	R204	02/11/2017			Bond Future	7.3181	103.7459	7.2317	103.8379	(1.181)	0.0000	0.0000	0
2017/05/16	R204	02/11/2017	7.75	Put	Bond Future	28.9100	0.0289	18.2100	0.0182	(37.011)	0	0	0
2017/05/16	R204	02/11/2017	7.76	Call	Bond Future	496.3800	0.4964	578.1200	0.5781	16.467	0	0	0
2017/05/16	R204	02/11/2017	7.74	Call	Bond Future	477.9700	0.4780	558.8400	0.5588	16.919	0	0	0
2017/05/16	R204	02/11/2017	7.75	Call	Bond Future	487.0700	0.4871	568.4000	0.5684	16.698	0	0	0
2017/05/16	R204	02/11/2017	7.74	Put	Bond Future	30.3900	0.0304	19.2300	0.0192	(36.723)	0	0	0
2017/05/16	R204	01/02/2018	7.27	Call	Bond Future	327.7100	0.3277	381.8400	0.3818	16.518	0	0	0
2017/05/16	R204	01/02/2018			Bond Future	7.1448	101.7294	7.0340	101.8222	(1.551)	0.0000	0.0000	0
2017/05/16	R204	01/02/2018	7.25	Call	Bond Future	317.7600	0.3178	371.0100	0.3710	16.758	0	0	0
2017/05/16	R204	01/02/2018	7.26	Call	Bond Future	322.7200	0.3227	376.4100	0.3764	16.637	0	0	0
2017/05/16	R204	01/02/2018	7.25	Put	Bond Future	229.8000	0.2298	190.2900	0.1903	(17.193)	0	0	0
2017/05/16	R204	01/02/2018	7.27	Put	Bond Future	223.0400	0.2230	184.4100	0.1844	(17.320)	0	0	0
2017/05/16	R204	01/02/2018	7.26	Put	Bond Future	226.4000	0.2264	187.3300	0.1873	(17.257)	0	0	0
2017/05/16	R207	03/08/2017	8.19	Call	Bond Future	1,481.5500	1.4816	1,628.9200	1.6289	9.947	0	0	51
2017/05/16	R207	03/08/2017			Bond Future	7.5152	99.8850	7.4439	100.0406	(0.949)	0.0000	0.0000	45,809
2017/05/16	R207	03/08/2017	8.39	Put	Bond Future	8.3400	0.0083	5.1200	0.0051	(38.609)	0	0	0
2017/05/16	R207	03/08/2017	8.41	Put	Bond Future	7.4800	0.0075	4.5600	0.0046	(39.037)	0	0	0
2017/05/16	R207	03/08/2017	8.19	Put	Bond Future	23.6800	0.0237	15.4300	0.0154	(34.840)	0	0	0
2017/05/16	R207	03/08/2017	8.40	Put	Bond Future	7.9000	0.0079	4.8400	0.0048	(38.734)	0	0	0
2017/05/16	R207	03/08/2017	8.41	Call	Bond Future	1,934.8500	1.9349	2,087.5500	2.0875	7.892	0	0	0
2017/05/16	R207	03/08/2017	8.39	Call	Bond Future	1,893.1500	1.8931	2,045.5500	2.0456	8.050	0	0	0
2017/05/16	R207	03/08/2017	8.40	Call	Bond Future	1,913.9900	1.9140	2,066.5500	2.0666	7.971	0	0	0
2017/05/16	R207	02/11/2017			Bond Future	7.4791	101.7955	7.3988	101.9547	(1.074)	0.0000	0.0000	0
2017/05/16	R207	02/11/2017	8.03	Put	Bond Future	99.2600	0.0993	74.9000	0.0749	(24.542)	0	0	0
2017/05/16	R207	02/11/2017	8.05	Put	Bond Future	93.5300	0.0935	70.3700	0.0704	(24.762)	0	0	0
2017/05/16	R207	02/11/2017	8.03	Call	Bond Future	1,182.6400	1.1826	1,317.5100	1.3175	11.404	0	0	0
2017/05/16	R207	02/11/2017	8.04	Put	Bond Future	96.3600	0.0964	72.6000	0.0726	(24.658)	0	0	0
2017/05/16	R207	02/11/2017	8.04	Call	Bond Future	1,199.2700	1.1993	1,334.7400	1.3347	11.296	0	0	0
2017/05/16	R207	02/11/2017	8.05	Call	Bond Future	1,215.9600	1.2160	1,352.0300	1.3520	11.190	0	0	0
2017/05/16	R207	01/02/2018			Bond Future	7.4158	100.1393	7.3249	100.3006	(1.225)	0.0000	0.0000	0
2017/05/16	R207	01/02/2018	7.60	Put	Bond Future	449.8300	0.4498	385.7700	0.3858	(14.241)	0	0	0
2017/05/16	R207	01/02/2018	7.62	Put	Bond Future	435.9300	0.4359	373.3200	0.3733	(14.362)	0	0	0
2017/05/16	R207	01/02/2018	7.60	Call	Bond Future	775.8800	0.7759	873.1100	0.8731	12.532	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
2017/05/16	R207	01/02/2018	7.61	Put	Bond Future	442.8400	0.4428	379.5100	0.3795	(14.301)	0	0	0
2017/05/16	R207	01/02/2018	7.61	Call	Bond Future	786.5400	0.7865	884.5000	0.8845	12.455	0	0	0
2017/05/16	R207	01/02/2018	7.62	Call	Bond Future	797.2800	0.7973	895.9600	0.8960	12.377	0	0	0
2017/05/16	R208	03/08/2017	8.32	Call	Bond Future	2,077.2200	2.0772	2,271.3300	2.2713	9.345	0	0	0
2017/05/16	R208	03/08/2017			Bond Future	7.6593	99.5396	7.5899	99.7532	(0.905)	0.0000	0.0000	32,228
2017/05/16	R208	03/08/2017	8.30	Call	Bond Future	2,022.8400	2.0228	2,215.6300	2.2156	9.531	0	0	0
2017/05/16	R208	03/08/2017	8.31	Call	Bond Future	2,049.9900	2.0500	2,243.4400	2.2434	9.437	0	0	0
2017/05/16	R208	03/08/2017	8.30	Put	Bond Future	76.1900	0.0762	55.3900	0.0554	(27.300)	0	0	0
2017/05/16	R208	03/08/2017	8.32	Put	Bond Future	70.5800	0.0706	51.1000	0.0511	(27.600)	0	0	0
2017/05/16	R208	03/08/2017	8.31	Put	Bond Future	73.3400	0.0733	53.2000	0.0532	(27.461)	0	0	0
2017/05/16	R208	02/11/2017	8.18	Put	Bond Future	214.7400	0.2147	172.4000	0.1724	(19.717)	0	0	0
2017/05/16	R208	02/11/2017			Bond Future	7.6518	98.0417	7.5765	98.2599	(0.984)	0.0000	0.0000	0
2017/05/16	R208	02/11/2017	8.20	Put	Bond Future	203.8600	0.2039	163.2800	0.1633	(19.906)	0	0	0
2017/05/16	R208	02/11/2017	8.19	Put	Bond Future	209.2400	0.2092	167.7900	0.1678	(19.810)	0	0	0
2017/05/16	R208	02/11/2017	8.18	Call	Bond Future	1,729.1000	1.7291	1,905.0500	1.9050	10.176	0	0	0
2017/05/16	R208	02/11/2017	8.19	Call	Bond Future	1,752.0000	1.7520	1,928.8400	1.9288	10.094	0	0	0
2017/05/16	R208	02/11/2017	8.20	Call	Bond Future	1,775.0000	1.7750	1,952.7100	1.9527	10.012	0	0	0
2017/05/16	R208	01/02/2018	7.85	Put	Bond Future	726.5200	0.7265	639.5200	0.6395	(11.975)	0	0	0
2017/05/16	R208	01/02/2018			Bond Future	7.6316	99.9542	7.5500	100.1758	(1.069)	0.0000	0.0000	0
2017/05/16	R208	01/02/2018	7.84	Put	Bond Future	736.9800	0.7370	649.0800	0.6491	(11.927)	0	0	0
2017/05/16	R208	01/02/2018	7.85	Call	Bond Future	1,316.2700	1.3163	1,450.7900	1.4508	10.220	0	0	0
2017/05/16	R208	01/02/2018	7.83	Call	Bond Future	1,283.4900	1.2835	1,416.1900	1.4162	10.339	0	0	0
2017/05/16	R208	01/02/2018	7.84	Call	Bond Future	1,299.8200	1.2998	1,433.4400	1.4334	10.280	0	0	0
2017/05/16	R208	01/02/2018	7.83	Put	Bond Future	747.5700	0.7476	658.7500	0.6588	(11.881)	0	0	0
2017/05/16	R209	03/08/2017			Bond Future	9.5430	73.7660	9.4349	74.5002	(1.133)	0.0000	0.0000	70,969
2017/05/16	R209	03/08/2017	9.44	Call	Bond Future	1,495.1100	1.4951	1,838.5200	1.8385	22.969	0	0	0
2017/05/16	R209	03/08/2017	9.43	Put	Bond Future	2,232.6700	2.2327	1,837.5700	1.8376	(17.696)	0	0	0
2017/05/16	R209	03/08/2017	9.45	Put	Bond Future	2,155.9800	2.1560	1,769.6100	1.7696	(17.921)	0	0	0
2017/05/16	R209	03/08/2017	9.44	Put	Bond Future	2,194.0900	2.1941	1,803.3600	1.8034	(17.808)	0	0	0
2017/05/16	R209	03/08/2017	9.45	Call	Bond Future	1,525.3100	1.5253	1,873.0800	1.8731	22.800	0	0	0
2017/05/16	R209	03/08/2017	9.43	Call	Bond Future	1,465.2700	1.4653	1,804.3100	1.8043	23.138	0	0	0
2017/05/16	R209	02/11/2017	9.52	Put	Bond Future	3,011.8900	3.0119	2,639.6200	2.6396	(12.360)	0	0	0
2017/05/16	R209	02/11/2017	8.30	Put	Bond Future	9,755.5900	9.7556	9,085.8400	9.0858	(6.865)	0	0	0
2017/05/16	R209	02/11/2017			Bond Future	9.5903	72.0270	9.4791	72.7756	(1.160)	0.0000	0.0000	476
2017/05/16	R209	02/11/2017	10.00	Call	Bond Future	4,307.1600	4.3072	4,813.0100	4.8130	11.744	0	0	0
2017/05/16	R209	02/11/2017	9.54	Put	Bond Future	2,941.0400	2.9410	2,574.5500	2.5745	(12.461)	0	0	0
2017/05/16	R209	02/11/2017	9.53	Put	Bond Future	2,976.4100	2.9764	2,607.0300	2.6070	(12.410)	0	0	0
2017/05/16	R209	02/11/2017	9.54	Call	Bond Future	2,603.7600	2.6038	2,985.8200	2.9858	14.673	0	0	0
2017/05/16	R209	02/11/2017	10.60	Put	Bond Future	715.1400	0.7151	590.3500	0.5903	(17.450)	0	0	1,300
2017/05/16	R209	02/11/2017	9.00	Put	Bond Future	5,300.5600	5.3006	4,778.8600	4.7789	(9.842)	0	0	0
2017/05/16	R209	02/11/2017	9.52	Call	Bond Future	2,539.9800	2.5400	2,916.2600	2.9163	14.814	0	0	0
2017/05/16	R209	02/11/2017	10.00	Put	Bond Future	1,649.5200	1.6495	1,406.8200	1.4068	(14.713)	0	0	3,360
2017/05/16	R209	02/11/2017	10.60	Call	Bond Future	7,002.8700	7.0029	7,626.6300	7.6266	8.907	0	0	0
2017/05/16	R209	02/11/2017	8.30	Call	Bond Future	306.3100	0.3063	385.1100	0.3851	25.726	0	0	2,800
2017/05/16	R209	02/11/2017	9.00	Call	Bond Future	1,191.6900	1.1917	1,418.5400	1.4185	19.036	0	0	4,100
2017/05/16	R209	02/11/2017	9.53	Call	Bond Future	2,571.8600	2.5719	2,951.0300	2.9510	14.743	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
2017/05/16	R209	01/02/2018	9.72	Call	Bond Future	3,714.5200	3.7145	4,139.8100	4.1398	11.449	0	0	0
2017/05/16	R209	01/02/2018	9.73	Call	Bond Future	3,748.9100	3.7489	4,176.4900	4.1765	11.405	0	0	0
2017/05/16	R209	01/02/2018			Bond Future	9.6358	73.4321	9.5215	74.1946	(1.187)	0.0000	0.0000	0
2017/05/16	R209	01/02/2018	9.71	Call	Bond Future	3,680.2800	3.6803	4,103.2800	4.1033	11.494	0	0	0
2017/05/16	R209	01/02/2018	9.71	Put	Bond Future	3,191.9300	3.1919	2,852.5000	2.8525	(10.634)	0	0	0
2017/05/16	R209	01/02/2018	9.73	Put	Bond Future	3,129.7900	3.1298	2,794.9400	2.7949	(10.699)	0	0	0
2017/05/16	R209	01/02/2018	9.72	Put	Bond Future	3,160.7400	3.1607	2,823.6000	2.8236	(10.666)	0	0	0
2017/05/16	R210	03/08/2017	196.29	Put	Bond Future	8,965.1500	8.9651	8,927.2900	8.9273	(0.422)	0	0	0
2017/05/16	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R210	03/08/2017			Bond Future	187.3249	187.3249	187.3627	187.3627	0.020	0.0000	0.0000	1,675
2017/05/16	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R210	03/08/2017	196.28	Put	Bond Future	8,955.1500	8.9551	8,917.2900	8.9173	(0.423)	0	0	0
2017/05/16	R210	03/08/2017	196.30	Put	Bond Future	8,975.1500	8.9751	8,937.2900	8.9373	(0.422)	0	0	0
2017/05/16	R210	02/11/2017	192.08	Put	Bond Future	3,521.2500	3.5213	3,481.4500	3.4814	(1.130)	0	0	0
2017/05/16	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R210	02/11/2017			Bond Future	188.5588	188.5588	188.5985	188.5985	0.021	0.0000	0.0000	0
2017/05/16	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R210	02/11/2017	192.07	Put	Bond Future	3,511.2500	3.5113	3,471.4500	3.4714	(1.133)	0	0	0
2017/05/16	R210	02/11/2017	192.09	Put	Bond Future	3,531.2500	3.5313	3,491.4500	3.4914	(1.127)	0	0	0
2017/05/16	R210	01/02/2018			Bond Future	192.3339	192.3339	192.3745	192.3745	0.021	0.0000	0.0000	0
2017/05/16	R210	01/02/2018	192.36	Put	Bond Future	26.0900	0.0261	0.0000	0.0000	(100.000)	0	0	0
2017/05/16	R210	01/02/2018	192.38	Put	Bond Future	46.0900	0.0461	5.5400	0.0055	(87.980)	0	0	0
2017/05/16	R210	01/02/2018	192.37	Put	Bond Future	36.0900	0.0361	0.0000	0.0000	(100.000)	0	0	0
2017/05/16	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	14.4600	0.0145	100.000	0	0	0
2017/05/16	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	4.4600	0.0045	100.000	0	0	0
2017/05/16	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R212	03/08/2017			Bond Future	148.9816	148.9816	148.8805	148.8805	(0.068)	0.0000	0.0000	4,858
2017/05/16	R212	03/08/2017	153.34	Put	Bond Future	4,358.4100	4.3584	4,459.4700	4.4595	2.319	0	0	0
2017/05/16	R212	03/08/2017	153.36	Put	Bond Future	4,378.4100	4.3784	4,479.4700	4.4795	2.308	0	0	0
2017/05/16	R212	03/08/2017	153.35	Put	Bond Future	4,368.4100	4.3684	4,469.4700	4.4695	2.313	0	0	0
2017/05/16	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R212	02/11/2017			Bond Future	151.8717	151.8717	151.7695	151.7695	(0.067)	0.0000	0.0000	0
2017/05/16	R212	02/11/2017	152.40	Put	Bond Future	528.2500	0.5283	630.4500	0.6305	19.347	0	0	0
2017/05/16	R212	02/11/2017	152.42	Put	Bond Future	548.2500	0.5483	650.4500	0.6505	18.641	0	0	0
2017/05/16	R212	02/11/2017	152.41	Put	Bond Future	538.2500	0.5383	640.4500	0.6405	18.987	0	0	0
2017/05/16	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R212	01/02/2018	154.71	Put	Bond Future	1,857.7300	1.8577	1,962.0900	1.9621	5.618	0	0	0
2017/05/16	R212	01/02/2018			Bond Future	152.8523	152.8523	152.7479	152.7479	(0.068)	0.0000	0.0000	0
2017/05/16	R212	01/02/2018	154.70	Put	Bond Future	1,847.7300	1.8477	1,952.0900	1.9521	5.648	0	0	0
2017/05/16	R212	01/02/2018	154.71	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
2017/05/16	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/16	R212	01/02/2018	154.69	Put	Bond Future	1,837.7300	1.8377	1,942.0900	1.9421	5.679	0	0	0
2017/05/16	R213	03/08/2017	9.33	Put	Bond Future	1,469.7400	1.4697	1,230.8900	1.2309	(16.251)	0	0	0
2017/05/16	R213	03/08/2017			Bond Future	9.2355	85.9623	9.1528	86.5205	(0.895)	0.0000	0.0000	55,673
2017/05/16	R213	03/08/2017	9.35	Put	Bond Future	1,412.6600	1.4127	1,180.3300	1.1803	(16.446)	0	0	0
2017/05/16	R213	03/08/2017	9.34	Put	Bond Future	1,440.9100	1.4409	1,205.3300	1.2053	(16.349)	0	0	0
2017/05/16	R213	03/08/2017	9.33	Call	Bond Future	2,101.1800	2.1012	2,420.4900	2.4205	15.197	0	0	0
2017/05/16	R213	03/08/2017	9.34	Call	Bond Future	2,138.7800	2.1388	2,461.3600	2.4614	15.082	0	0	0
2017/05/16	R213	03/08/2017	9.35	Call	Bond Future	2,176.9000	2.1769	2,502.7300	2.5027	14.968	0	0	0
2017/05/16	R213	02/11/2017	9.36	Put	Bond Future	2,397.4100	2.3974	2,141.1300	2.1411	(10.690)	0	0	0
2017/05/16	R213	02/11/2017			Bond Future	9.2823	84.0565	9.1968	84.6259	(0.920)	0.0000	0.0000	0
2017/05/16	R213	02/11/2017	9.35	Put	Bond Future	2,428.3100	2.4283	2,169.7900	2.1698	(10.646)	0	0	0
2017/05/16	R213	02/11/2017	9.36	Call	Bond Future	2,910.6700	2.9107	3,223.8100	3.2238	10.758	0	0	0
2017/05/16	R213	02/11/2017	9.34	Call	Bond Future	2,841.1000	2.8411	3,149.7500	3.1498	10.864	0	0	0
2017/05/16	R213	02/11/2017	9.35	Call	Bond Future	2,875.7700	2.8758	3,186.6700	3.1867	10.811	0	0	0
2017/05/16	R213	02/11/2017	9.34	Put	Bond Future	2,459.5100	2.4595	2,198.7400	2.1987	(10.603)	0	0	0
2017/05/16	R213	01/02/2018	9.42	Call	Bond Future	3,604.1600	3.6042	3,923.5800	3.9236	8.863	0	0	0
2017/05/16	R213	01/02/2018			Bond Future	9.3279	85.6963	9.2398	86.2758	(0.944)	0.0000	0.0000	0
2017/05/16	R213	01/02/2018	9.43	Call	Bond Future	3,638.4300	3.6384	3,959.6400	3.9596	8.828	0	0	0
2017/05/16	R213	01/02/2018	9.41	Put	Bond Future	3,034.7200	3.0347	2,772.7600	2.7728	(8.632)	0	0	0
2017/05/16	R213	01/02/2018	9.43	Put	Bond Future	2,973.7400	2.9737	2,715.3800	2.7154	(8.688)	0	0	0
2017/05/16	R213	01/02/2018	9.42	Put	Bond Future	3,004.2500	3.0043	2,744.1000	2.7441	(8.659)	0	0	0
2017/05/16	R213	01/02/2018	9.41	Call	Bond Future	3,569.7700	3.5698	3,887.3800	3.8874	8.897	0	0	0
2017/05/16	R214	03/08/2017	9.51	Call	Bond Future	1,230.5200	1.2305	1,582.1900	1.5822	28.579	0	0	0
2017/05/16	R214	03/08/2017			Bond Future	9.7294	73.1821	9.6059	74.0465	(1.269)	0.0000	0.0000	35,526
2017/05/16	R214	03/08/2017	9.52	Call	Bond Future	1,257.4000	1.2574	1,614.1100	1.6141	28.369	0	0	0
2017/05/16	R214	03/08/2017	9.53	Call	Bond Future	1,284.6400	1.2846	1,646.4000	1.6464	28.160	0	0	0
2017/05/16	R214	03/08/2017	9.51	Put	Bond Future	2,778.2900	2.7783	2,265.5400	2.2655	(18.456)	0	0	0
2017/05/16	R214	03/08/2017	9.53	Put	Bond Future	2,689.0300	2.6890	2,186.3700	2.1864	(18.693)	0	0	0
2017/05/16	R214	03/08/2017	9.52	Put	Bond Future	2,733.4200	2.7334	2,225.7100	2.2257	(18.574)	0	0	0
2017/05/16	R214	02/11/2017	9.60	Call	Bond Future	2,350.2400	2.3502	2,761.5500	2.7615	17.501	0	0	0
2017/05/16	R214	02/11/2017			Bond Future	9.7801	71.2853	9.6531	72.1668	(1.299)	0.0000	0.0000	0
2017/05/16	R214	02/11/2017	9.58	Call	Bond Future	2,289.8700	2.2899	2,694.4500	2.6944	17.668	0	0	0
2017/05/16	R214	02/11/2017	9.59	Call	Bond Future	2,319.8500	2.3199	2,727.7900	2.7278	17.585	0	0	0
2017/05/16	R214	02/11/2017	9.60	Put	Bond Future	3,605.1700	3.6052	3,135.0600	3.1351	(13.040)	0	0	0
2017/05/16	R214	02/11/2017	9.58	Put	Bond Future	3,686.4100	3.6864	3,209.5700	3.2096	(12.935)	0	0	0
2017/05/16	R214	02/11/2017	9.59	Put	Bond Future	3,645.5300	3.6455	3,172.0500	3.1720	(12.988)	0	0	0
2017/05/16	R214	01/02/2018			Bond Future	9.8300	72.6760	9.6995	73.5738	(1.328)	0.0000	0.0000	0
2017/05/16	R214	01/02/2018	9.82	Put	Bond Future	3,662.9200	3.6629	3,244.3100	3.2443	(11.428)	0	0	0
2017/05/16	R214	01/02/2018	9.84	Put	Bond Future	3,595.8700	3.5959	3,182.5900	3.1826	(11.493)	0	0	0
2017/05/16	R214	01/02/2018	9.83	Put	Bond Future	3,629.2700	3.6293	3,213.3300	3.2133	(11.461)	0	0	0
2017/05/16	R214	01/02/2018	9.84	Call	Bond Future	3,663.8100	3.6638	4,148.3600	4.1484	13.225	0	0	0
2017/05/16	R214	01/02/2018	9.82	Call	Bond Future	3,594.7300	3.5947	4,073.9500	4.0739	13.331	0	0	0
2017/05/16	R214	01/02/2018	9.83	Call	Bond Future	3,629.2000	3.6292	4,111.0900	4.1111	13.278	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
2017/05/16	R248	03/08/2017			Bond Future	9.8373	93.3510	9.7137	94.4426	(1.257)	0.0000	0.0000	69,161
2017/05/16	R248	03/08/2017	9.57	Call	Bond Future	1,511.2500	1.5113	1,931.0400	1.9310	27.778	0	0	0
2017/05/16	R248	03/08/2017	9.56	Put	Bond Future	3,960.4700	3.9605	3,282.6800	3.2827	(17.114)	0	0	0
2017/05/16	R248	03/08/2017	9.58	Put	Bond Future	3,841.7900	3.8418	3,176.0200	3.1760	(17.330)	0	0	0
2017/05/16	R248	03/08/2017	9.57	Put	Bond Future	3,900.8300	3.9008	3,229.0500	3.2290	(17.221)	0	0	0
2017/05/16	R248	03/08/2017	9.58	Call	Bond Future	1,543.6300	1.5436	1,969.4300	1.9694	27.584	0	0	0
2017/05/16	R248	03/08/2017	9.56	Call	Bond Future	1,479.3100	1.4793	1,893.0900	1.8931	27.971	0	0	0
2017/05/16	R248	02/11/2017	9.66	Put	Bond Future	4,913.0800	4.9131	4,299.8000	4.2998	(12.483)	0	0	0
2017/05/16	R248	02/11/2017			Bond Future	9.8913	90.6990	9.7639	91.8120	(1.287)	0.0000	0.0000	226
2017/05/16	R248	02/11/2017	9.65	Put	Bond Future	4,966.2500	4.9663	4,348.8200	4.3488	(12.433)	0	0	0
2017/05/16	R248	02/11/2017	9.64	Call	Bond Future	2,799.6400	2.7996	3,291.1200	3.2911	17.555	0	0	0
2017/05/16	R248	02/11/2017	9.65	Call	Bond Future	2,836.2700	2.8363	3,331.8900	3.3319	17.474	0	0	0
2017/05/16	R248	02/11/2017	9.66	Call	Bond Future	2,873.1600	2.8732	3,372.9300	3.3729	17.394	0	0	0
2017/05/16	R248	02/11/2017	9.64	Put	Bond Future	5,019.8400	5.0198	4,398.2700	4.3983	(12.382)	0	0	0
2017/05/16	R248	01/02/2018	9.90	Put	Bond Future	4,898.3400	4.8983	4,358.1500	4.3581	(11.028)	0	0	0
2017/05/16	R248	01/02/2018	9.89	Call	Bond Future	4,473.1600	4.4732	5,063.4900	5.0635	13.197	0	0	0
2017/05/16	R248	01/02/2018			Bond Future	9.9447	92.4683	9.8136	93.6021	(1.318)	0.0000	0.0000	0
2017/05/16	R248	01/02/2018	9.90	Call	Bond Future	4,514.7500	4.5148	5,108.3900	5.1084	13.149	0	0	0
2017/05/16	R248	01/02/2018	9.91	Call	Bond Future	4,556.5200	4.5565	5,153.4500	5.1535	13.101	0	0	0
2017/05/16	R248	01/02/2018	9.89	Put	Bond Future	4,943.0500	4.9431	4,399.5500	4.3995	(10.995)	0	0	0
2017/05/16	R248	01/02/2018	9.91	Put	Bond Future	4,853.9700	4.8540	4,317.0700	4.3171	(11.061)	0	0	0

Total

793324