



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/05/2017 TO 25/05/2017

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
2017/05/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	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
2017/05/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	2025	03/08/2017			Bond Future	129.2864	129.2864	129.3131	129.3131	0.021	0.0000	0.0000	2,414
2017/05/25	2025	03/08/2017	133.96	Put	Bond Future	4,673.5700	4.6736	4,646.9400	4.6469	(0.570)	0	0	0
2017/05/25	2025	03/08/2017	133.98	Put	Bond Future	4,693.5700	4.6936	4,666.9400	4.6669	(0.567)	0	0	0
2017/05/25	2025	03/08/2017	133.97	Put	Bond Future	4,683.5700	4.6836	4,656.9400	4.6569	(0.569)	0	0	0
2017/05/25	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2025	02/11/2017			Bond Future	131.7939	131.7939	131.8206	131.8206	0.020	0.0000	0.0000	0
2017/05/25	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2025	02/11/2017	132.96	Put	Bond Future	1,166.1400	1.1661	1,139.4200	1.1394	(2.291)	0	0	0
2017/05/25	2025	02/11/2017	132.98	Put	Bond Future	1,186.1400	1.1861	1,159.4200	1.1594	(2.253)	0	0	0
2017/05/25	2025	02/11/2017	132.97	Put	Bond Future	1,176.1400	1.1761	1,149.4200	1.1494	(2.272)	0	0	0
2017/05/25	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2025	01/02/2018	133.89	Put	Bond Future	817.7600	0.8178	790.9600	0.7910	(3.277)	0	0	0
2017/05/25	2025	01/02/2018			Bond Future	133.0722	133.0722	133.0990	133.0990	0.020	0.0000	0.0000	0
2017/05/25	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2025	01/02/2018	133.88	Put	Bond Future	807.7600	0.8078	780.9600	0.7810	(3.318)	0	0	0
2017/05/25	2025	01/02/2018	133.90	Put	Bond Future	827.7600	0.8278	800.9600	0.8010	(3.238)	0	0	0
2017/05/25	2029	01/02/2018			Bond Future	104.2431	104.2431	104.0435	104.0435	(0.192)	0.0000	0.0000	0
2017/05/25	2030	03/08/2017	9.33	Call	Bond Future	2,313.0100	2.3130	2,100.3300	2.1003	(9.195)	0	0	0
2017/05/25	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2030	03/08/2017			Bond Future	8.9952	92.7968	9.0255	92.5841	0.337	0.0000	0.0000	32,213
2017/05/25	2030	03/08/2017	9.34	Call	Bond Future	2,380.8800	2.3809	2,168.2000	2.1682	(8.933)	0	0	0
2017/05/25	2030	03/08/2017	9.35	Call	Bond Future	2,448.6700	2.4487	2,235.9900	2.2360	(8.686)	0	0	0
2017/05/25	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2030	02/11/2017			Bond Future	9.0335	94.5720	9.0649	94.3551	0.347	0.0000	0.0000	0
2017/05/25	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2030	02/11/2017	9.34	Call	Bond Future	2,091.9000	2.0919	1,875.0300	1.8750	(10.367)	0	0	0
2017/05/25	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2030	02/11/2017	9.35	Call	Bond Future	2,159.0600	2.1591	1,942.1900	1.9422	(10.045)	0	0	0
2017/05/25	2030	02/11/2017	9.36	Call	Bond Future	2,226.1400	2.2261	2,009.2700	2.0093	(9.742)	0	0	0
2017/05/25	2030	01/02/2018			Bond Future	9.0698	92.4094	9.1022	92.1880	0.358	0.0000	0.0000	0
2017/05/25	2030	01/02/2018	9.38	Call	Bond Future	2,087.1900	2.0872	1,865.8200	1.8658	(10.606)	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
2017/05/25	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2030	01/02/2018	9.39	Call	Bond Future	2,153.3900	2.1534	1,932.0200	1.9320	(10.280)	0	0	0
2017/05/25	2030	01/02/2018	9.37	Call	Bond Future	2,020.9300	2.0209	1,799.5600	1.7996	(10.954)	0	0	0
2017/05/25	2032	03/08/2017	9.43	Put	Bond Future	1,010.5200	1.0105	1,060.3300	1.0603	4.929	0	0	0
2017/05/25	2032	03/08/2017			Bond Future	9.1491	95.7350	9.1743	95.5450	0.275	0.0000	0.0000	26,671
2017/05/25	2032	03/08/2017	9.45	Put	Bond Future	964.2600	0.9643	1,012.1100	1.0121	4.962	0	0	0
2017/05/25	2032	03/08/2017	9.44	Put	Bond Future	987.2500	0.9872	1,036.0800	1.0361	4.946	0	0	0
2017/05/25	2032	03/08/2017	9.44	Call	Bond Future	3,152.2100	3.1522	3,011.0800	3.0111	(4.477)	0	0	0
2017/05/25	2032	03/08/2017	9.43	Call	Bond Future	3,102.2500	3.1023	2,962.1000	2.9621	(4.518)	0	0	0
2017/05/25	2032	03/08/2017	9.45	Call	Bond Future	3,202.3600	3.2024	3,060.2500	3.0602	(4.438)	0	0	0
2017/05/25	2032	02/11/2017			Bond Future	9.1920	93.4085	9.2180	93.2147	0.283	0.0000	0.0000	0
2017/05/25	2032	02/11/2017	9.48	Put	Bond Future	1,928.4300	1.9284	1,992.4600	1.9925	3.320	0	0	0
2017/05/25	2032	02/11/2017	9.50	Put	Bond Future	1,873.7000	1.8737	1,936.3000	1.9363	3.341	0	0	0
2017/05/25	2032	02/11/2017	9.48	Call	Bond Future	4,046.0300	4.0460	3,916.2300	3.9162	(3.208)	0	0	0
2017/05/25	2032	02/11/2017	9.49	Put	Bond Future	1,900.9100	1.9009	1,964.2200	1.9642	3.331	0	0	0
2017/05/25	2032	02/11/2017	9.49	Call	Bond Future	4,090.7800	4.0908	3,960.2600	3.9603	(3.191)	0	0	0
2017/05/25	2032	02/11/2017	9.50	Call	Bond Future	4,135.7700	4.1358	4,004.5400	4.0045	(3.173)	0	0	0
2017/05/25	2032	01/02/2018	9.55	Put	Bond Future	2,630.6800	2.6307	2,700.1000	2.7001	2.639	0	0	0
2017/05/25	2032	01/02/2018			Bond Future	9.2329	95.2283	9.2597	95.0305	0.291	0.0000	0.0000	0
2017/05/25	2032	01/02/2018	9.57	Put	Bond Future	2,575.8400	2.5758	2,644.1100	2.6441	2.650	0	0	0
2017/05/25	2032	01/02/2018	9.55	Call	Bond Future	4,930.0100	4.9300	4,801.6000	4.8016	(2.605)	0	0	0
2017/05/25	2032	01/02/2018	9.56	Put	Bond Future	2,603.2900	2.6033	2,672.1400	2.6721	2.645	0	0	0
2017/05/25	2032	01/02/2018	9.56	Call	Bond Future	4,973.8000	4.9738	4,844.8200	4.8448	(2.593)	0	0	0
2017/05/25	2032	01/02/2018	9.57	Call	Bond Future	5,017.4500	5.0175	4,887.8900	4.8879	(2.582)	0	0	0
2017/05/25	2033	03/08/2017	113.14	Put	Bond Future	6,872.9400	6.8729	6,851.3400	6.8513	(0.314)	0	0	0
2017/05/25	2033	03/08/2017			Bond Future	106.2671	106.2671	106.2887	106.2887	0.020	0.0000	0.0000	6,134
2017/05/25	2033	03/08/2017	113.13	Put	Bond Future	6,862.9400	6.8629	6,841.3400	6.8413	(0.315)	0	0	0
2017/05/25	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2033	03/08/2017	113.12	Put	Bond Future	6,852.9400	6.8529	6,831.3400	6.8313	(0.315)	0	0	0
2017/05/25	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2033	02/11/2017			Bond Future	107.2512	107.2512	107.2730	107.2730	0.020	0.0000	0.0000	0
2017/05/25	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2033	02/11/2017	110.07	Put	Bond Future	2,818.7900	2.8188	2,797.0300	2.7970	(0.772)	0	0	0
2017/05/25	2033	02/11/2017	110.09	Put	Bond Future	2,838.7900	2.8388	2,817.0300	2.8170	(0.767)	0	0	0
2017/05/25	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2033	02/11/2017	110.08	Put	Bond Future	2,828.7900	2.8288	2,807.0300	2.8070	(0.769)	0	0	0
2017/05/25	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2033	01/02/2018			Bond Future	109.3918	109.3918	109.4136	109.4136	0.020	0.0000	0.0000	0
2017/05/25	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2033	01/02/2018	109.64	Put	Bond Future	248.1500	0.2482	226.3500	0.2264	(8.785)	0	0	0
2017/05/25	2033	01/02/2018	109.66	Put	Bond Future	268.1500	0.2682	246.3500	0.2464	(8.130)	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
2017/05/25	2033	01/02/2018	109.65	Put	Bond Future	258.1500	0.2582	236.3500	0.2364	(8.445)	0	0	0
2017/05/25	2037	03/08/2017	9.57	Call	Bond Future	2,733.0400	2.7330	2,524.3600	2.5244	(7.635)	0	0	0
2017/05/25	2037	03/08/2017			Bond Future	9.4341	91.9230	9.4745	91.5899	0.428	0.0000	0.0000	57,059
2017/05/25	2037	03/08/2017	9.58	Call	Bond Future	2,781.1700	2.7812	2,570.5500	2.5706	(7.573)	0	0	0
2017/05/25	2037	03/08/2017	9.56	Put	Bond Future	1,653.6100	1.6536	1,780.0100	1.7800	7.644	0	0	0
2017/05/25	2037	03/08/2017	9.57	Put	Bond Future	1,619.9600	1.6200	1,744.4000	1.7444	7.682	0	0	0
2017/05/25	2037	03/08/2017	9.58	Put	Bond Future	1,586.9900	1.5870	1,709.4900	1.7095	7.719	0	0	0
2017/05/25	2037	03/08/2017	9.56	Call	Bond Future	2,685.4800	2.6855	2,478.7600	2.4788	(7.698)	0	0	0
2017/05/25	2037	02/11/2017			Bond Future	9.4781	93.6815	9.5197	93.3419	0.439	0.0000	0.0000	233
2017/05/25	2037	02/11/2017	9.66	Call	Bond Future	4,080.2500	4.0802	3,873.1800	3.8732	(5.075)	0	0	0
2017/05/25	2037	02/11/2017	9.65	Put	Bond Future	2,643.7500	2.6438	2,777.5800	2.7776	5.062	0	0	0
2017/05/25	2037	02/11/2017	9.67	Put	Bond Future	2,574.8200	2.5748	2,706.0900	2.7061	5.098	0	0	0
2017/05/25	2037	02/11/2017	9.66	Put	Bond Future	2,609.1100	2.6091	2,741.6600	2.7417	5.080	0	0	0
2017/05/25	2037	02/11/2017	9.65	Call	Bond Future	4,034.9700	4.0350	3,829.1800	3.8292	(5.100)	0	0	0
2017/05/25	2037	02/11/2017	9.67	Call	Bond Future	4,125.7600	4.1258	3,917.4100	3.9174	(5.050)	0	0	0
2017/05/25	2037	01/02/2018			Bond Future	9.5207	91.2512	9.5635	90.9048	0.450	0.0000	0.0000	0
2017/05/25	2037	01/02/2018	9.81	Put	Bond Future	3,082.9800	3.0830	3,212.2500	3.2123	4.193	0	0	0
2017/05/25	2037	01/02/2018	9.83	Put	Bond Future	3,021.0200	3.0210	3,148.3200	3.1483	4.214	0	0	0
2017/05/25	2037	01/02/2018	9.82	Put	Bond Future	3,051.8700	3.0519	3,180.1500	3.1801	4.203	0	0	0
2017/05/25	2037	01/02/2018	9.82	Call	Bond Future	5,429.1100	5.4291	5,211.0000	5.2110	(4.017)	0	0	0
2017/05/25	2037	01/02/2018	9.81	Call	Bond Future	5,382.3600	5.3824	5,165.2400	5.1652	(4.034)	0	0	0
2017/05/25	2037	01/02/2018	9.83	Call	Bond Future	5,476.0100	5.4760	5,256.9200	5.2569	(4.001)	0	0	0
2017/05/25	2038	03/08/2017			Bond Future	130.3413	130.3413	130.3683	130.3683	0.021	0.0000	0.0000	22,459
2017/05/25	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2038	03/08/2017	141.16	Put	Bond Future	10,818.6600	10.8187	10,791.7200	10.7917	(0.249)	0	0	0
2017/05/25	2038	03/08/2017	141.18	Put	Bond Future	10,838.6600	10.8387	10,811.7200	10.8117	(0.249)	0	0	0
2017/05/25	2038	03/08/2017	141.17	Put	Bond Future	10,828.6600	10.8287	10,801.7200	10.8017	(0.249)	0	0	0
2017/05/25	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2038	02/11/2017			Bond Future	132.8692	132.8692	132.8963	132.8963	0.020	0.0000	0.0000	0
2017/05/25	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2038	02/11/2017	136.80	Put	Bond Future	3,930.8000	3.9308	3,903.7400	3.9037	(0.688)	0	0	0
2017/05/25	2038	02/11/2017	136.82	Put	Bond Future	3,950.8000	3.9508	3,923.7400	3.9237	(0.685)	0	0	0
2017/05/25	2038	02/11/2017	136.81	Put	Bond Future	3,940.8000	3.9408	3,913.7400	3.9137	(0.687)	0	0	0
2017/05/25	2038	01/02/2018	136.95	Put	Bond Future	2,949.8900	2.9499	2,922.8800	2.9229	(0.916)	0	0	0
2017/05/25	2038	01/02/2018			Bond Future	134.0001	134.0001	134.0271	134.0271	0.020	0.0000	0.0000	0
2017/05/25	2038	01/02/2018	136.94	Put	Bond Future	2,939.8900	2.9399	2,912.8800	2.9129	(0.919)	0	0	0
2017/05/25	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2038	01/02/2018	136.93	Put	Bond Future	2,929.8900	2.9299	2,902.8800	2.9029	(0.922)	0	0	0
2017/05/25	2040	03/08/2017			Bond Future	9.5300	95.3158	9.5653	95.0053	0.370	0.0000	0.0000	13,856
2017/05/25	2040	03/08/2017	9.61	Put	Bond Future	1,968.9900	1.9690	2,092.5700	2.0926	6.276	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
2017/05/25	2040	03/08/2017	9.63	Put	Bond Future	1,891.1900	1.8912	2,011.1100	2.0111	6.341	0	0	0
2017/05/25	2040	03/08/2017	9.61	Call	Bond Future	2,671.3700	2.6714	2,484.4300	2.4844	(6.998)	0	0	0
2017/05/25	2040	03/08/2017	9.62	Put	Bond Future	1,929.8000	1.9298	2,051.5500	2.0516	6.309	0	0	0
2017/05/25	2040	03/08/2017	9.62	Call	Bond Future	2,719.4000	2.7194	2,530.6300	2.5306	(6.942)	0	0	0
2017/05/25	2040	03/08/2017	9.63	Call	Bond Future	2,767.8900	2.7679	2,577.2900	2.5773	(6.886)	0	0	0
2017/05/25	2040	02/11/2017			Bond Future	9.5752	97.1392	9.6114	96.8226	0.379	0.0000	0.0000	0
2017/05/25	2040	02/11/2017	9.66	Call	Bond Future	3,993.1200	3.9931	3,809.7200	3.8097	(4.593)	0	0	0
2017/05/25	2040	02/11/2017	9.65	Put	Bond Future	3,296.0300	3.2960	3,430.4600	3.4305	4.079	0	0	0
2017/05/25	2040	02/11/2017	9.67	Put	Bond Future	3,214.8300	3.2148	3,346.8600	3.3469	4.107	0	0	0
2017/05/25	2040	02/11/2017	9.66	Put	Bond Future	3,255.3600	3.2554	3,388.5900	3.3886	4.093	0	0	0
2017/05/25	2040	02/11/2017	9.67	Call	Bond Future	4,038.9300	4.0389	3,854.3300	3.8543	(4.571)	0	0	0
2017/05/25	2040	02/11/2017	9.65	Call	Bond Future	3,947.3200	3.9473	3,765.1200	3.7651	(4.616)	0	0	0
2017/05/25	2040	01/02/2018	9.89	Call	Bond Future	5,774.2500	5.7742	5,572.1500	5.5722	(3.500)	0	0	0
2017/05/25	2040	01/02/2018			Bond Future	9.6191	94.5260	9.6564	94.2030	0.389	0.0000	0.0000	0
2017/05/25	2040	01/02/2018	9.87	Call	Bond Future	5,676.5000	5.6765	5,476.2100	5.4762	(3.528)	0	0	0
2017/05/25	2040	01/02/2018	9.88	Call	Bond Future	5,725.2900	5.7253	5,524.1000	5.5241	(3.514)	0	0	0
2017/05/25	2040	01/02/2018	9.87	Put	Bond Future	3,541.9100	3.5419	3,664.6300	3.6646	3.465	0	0	0
2017/05/25	2040	01/02/2018	9.88	Put	Bond Future	3,507.2600	3.5073	3,629.0800	3.6291	3.473	0	0	0
2017/05/25	2040	01/02/2018	9.89	Put	Bond Future	3,472.9100	3.4729	3,593.8200	3.5938	3.482	0	0	0
2017/05/25	2044	03/08/2017			Bond Future	9.5947	92.1182	9.6300	91.8057	0.367	0.0000	0.0000	21,797
2017/05/25	2044	03/08/2017	9.62	Put	Bond Future	2,233.5300	2.2335	2,367.8300	2.3678	6.013	0	0	0
2017/05/25	2044	03/08/2017	9.64	Put	Bond Future	2,148.5100	2.1485	2,279.0700	2.2791	6.077	0	0	0
2017/05/25	2044	03/08/2017	9.63	Put	Bond Future	2,190.7200	2.1907	2,323.1500	2.3231	6.045	0	0	0
2017/05/25	2044	03/08/2017	9.64	Call	Bond Future	2,549.8500	2.5499	2,367.8900	2.3679	(7.136)	0	0	0
2017/05/25	2044	03/08/2017	9.62	Call	Bond Future	2,457.9700	2.4580	2,279.7500	2.2797	(7.251)	0	0	0
2017/05/25	2044	03/08/2017	9.63	Call	Bond Future	2,503.6800	2.5037	2,323.5900	2.3236	(7.193)	0	0	0
2017/05/25	2044	02/11/2017	9.68	Call	Bond Future	3,861.4900	3.8615	3,681.8400	3.6818	(4.652)	0	0	0
2017/05/25	2044	02/11/2017			Bond Future	9.6396	93.8805	9.6759	93.5617	0.376	0.0000	0.0000	200
2017/05/25	2044	02/11/2017	9.66	Call	Bond Future	3,772.1900	3.7722	3,594.9600	3.5950	(4.698)	0	0	0
2017/05/25	2044	02/11/2017	9.67	Call	Bond Future	3,816.7100	3.8167	3,638.2700	3.6383	(4.675)	0	0	0
2017/05/25	2044	02/11/2017	9.66	Put	Bond Future	3,592.8700	3.5929	3,734.3400	3.7343	3.938	0	0	0
2017/05/25	2044	02/11/2017	9.68	Put	Bond Future	3,506.6900	3.5067	3,645.7400	3.6457	3.965	0	0	0
2017/05/25	2044	02/11/2017	9.67	Put	Bond Future	3,549.5800	3.5496	3,689.8400	3.6898	3.951	0	0	0
2017/05/25	2044	01/02/2018			Bond Future	9.6834	91.3289	9.7207	91.0038	0.385	0.0000	0.0000	0
2017/05/25	2044	01/02/2018	9.89	Put	Bond Future	3,778.7400	3.7787	3,906.0400	3.9060	3.369	0	0	0
2017/05/25	2044	01/02/2018	9.91	Put	Bond Future	3,706.4900	3.7065	3,831.9600	3.8320	3.385	0	0	0
2017/05/25	2044	01/02/2018	9.89	Call	Bond Future	5,554.3100	5.5543	5,356.5300	5.3565	(3.561)	0	0	0
2017/05/25	2044	01/02/2018	9.90	Put	Bond Future	3,742.3100	3.7423	3,868.7000	3.8687	3.377	0	0	0
2017/05/25	2044	01/02/2018	9.90	Call	Bond Future	5,602.3200	5.6023	5,403.6300	5.4036	(3.547)	0	0	0
2017/05/25	2044	01/02/2018	9.91	Call	Bond Future	5,650.7900	5.6508	5,451.1800	5.4512	(3.532)	0	0	0
2017/05/25	2046	03/08/2017	141.17	Put	Bond Future	13,807.5500	13.8076	13,128.0700	13.1281	(4.921)	0	0	0
2017/05/25	2046	03/08/2017			Bond Future	127.3625	127.3625	128.0419	128.0419	0.534	0.0000	0.0000	22,790
2017/05/25	2046	03/08/2017	141.19	Put	Bond Future	13,827.5500	13.8276	13,148.0700	13.1481	(4.914)	0	0	0
2017/05/25	2046	03/08/2017	141.18	Put	Bond Future	13,817.5500	13.8176	13,138.0700	13.1381	(4.918)	0	0	0
2017/05/25	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	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
2017/05/25	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2046	02/11/2017			Bond Future	128.2493	128.2493	128.9415	128.9415	0.540	0.0000	0.0000	0
2017/05/25	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2046	02/11/2017	136.30	Put	Bond Future	8,050.6600	8.0507	7,358.4700	7.3585	(8.598)	0	0	0
2017/05/25	2046	02/11/2017	136.32	Put	Bond Future	8,070.6600	8.0707	7,378.4700	7.3785	(8.577)	0	0	0
2017/05/25	2046	02/11/2017	136.31	Put	Bond Future	8,060.6600	8.0607	7,368.4700	7.3685	(8.587)	0	0	0
2017/05/25	2046	01/02/2018	132.92	Put	Bond Future	2,111.0700	2.1111	1,405.4500	1.4054	(33.425)	0	0	0
2017/05/25	2046	01/02/2018			Bond Future	130.8089	130.8089	131.5145	131.5145	0.539	0.0000	0.0000	0
2017/05/25	2046	01/02/2018	132.91	Put	Bond Future	2,101.0700	2.1011	1,395.4500	1.3954	(33.584)	0	0	0
2017/05/25	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2046	01/02/2018	132.90	Put	Bond Future	2,091.0700	2.0911	1,385.4500	1.3854	(33.744)	0	0	0
2017/05/25	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2050	03/08/2017			Bond Future	135.1383	135.1383	135.4753	135.4753	0.249	0.0000	0.0000	26,079
2017/05/25	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2050	03/08/2017	149.22	Put	Bond Future	14,081.7000	14.0817	13,744.6900	13.7447	(2.393)	0	0	0
2017/05/25	2050	03/08/2017	149.24	Put	Bond Future	14,101.7000	14.1017	13,764.6900	13.7647	(2.390)	0	0	0
2017/05/25	2050	03/08/2017	149.23	Put	Bond Future	14,091.7000	14.0917	13,754.6900	13.7547	(2.392)	0	0	0
2017/05/25	2050	02/11/2017	144.66	Put	Bond Future	6,900.7000	6.9007	6,557.5900	6.5576	(4.972)	0	0	0
2017/05/25	2050	02/11/2017	144.67	Put	Bond Future	6,910.7000	6.9107	6,567.5900	6.5676	(4.965)	0	0	0
2017/05/25	2050	02/11/2017			Bond Future	137.7593	137.7593	138.1024	138.1024	0.249	0.0000	0.0000	0
2017/05/25	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2050	02/11/2017	144.65	Put	Bond Future	6,890.7000	6.8907	6,547.5900	6.5476	(4.979)	0	0	0
2017/05/25	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2050	01/02/2018			Bond Future	138.8170	138.8170	139.1664	139.1664	0.252	0.0000	0.0000	0
2017/05/25	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2050	01/02/2018	140.23	Put	Bond Future	1,413.0300	1.4130	1,063.6000	1.0636	(24.729)	0	0	0
2017/05/25	2050	01/02/2018	140.25	Put	Bond Future	1,433.0300	1.4330	1,083.6000	1.0836	(24.384)	0	0	0
2017/05/25	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	2050	01/02/2018	140.24	Put	Bond Future	1,423.0300	1.4230	1,073.6000	1.0736	(24.555)	0	0	0
2017/05/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	AL37	03/08/2017			Index Future	548.3610	548.3610	547.4030	547.4030	(0.175)	0.0000	0.0000	0
2017/05/25	AL37	02/11/2017			Index Future	558.8520	558.8520	557.8750	557.8750	(0.175)	0.0000	0.0000	0
2017/05/25	AL37	01/02/2018			Index Future	569.7400	569.7400	568.7430	568.7430	(0.175)	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
2017/05/25	AL7T	03/08/2017			Index Future	632.8410	632.8410	632.1010	632.1010	(0.117)	0.0000	0.0000	0
2017/05/25	AL7T	02/11/2017			Index Future	644.9480	644.9480	644.1920	644.1920	(0.117)	0.0000	0.0000	0
2017/05/25	AL7T	01/02/2018			Index Future	657.5130	657.5130	656.7420	656.7420	(0.117)	0.0000	0.0000	0
2017/05/25	ALBI	03/08/2017			Index Future	572.5410	572.5410	571.1520	571.1520	(0.243)	0.0000	0.0000	600
2017/05/25	ALBI	02/11/2017			Index Future	583.4950	583.4950	582.0780	582.0780	(0.243)	0.0000	0.0000	0
2017/05/25	ALBI	01/02/2018			Index Future	594.8630	594.8630	593.4170	593.4170	(0.243)	0.0000	0.0000	0
2017/05/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	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
2017/05/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/25	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	EL28	03/08/2017			Bond Future	128.6998	128.6998	128.7284	128.7284	0.022	0.0000	0.0000	0
2017/05/25	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	EL28	03/08/2017	135.16	Put	Bond Future	6,460.2100	6.4602	6,431.5500	6.4315	(0.444)	0	0	0
2017/05/25	EL28	03/08/2017	135.18	Put	Bond Future	6,480.2100	6.4802	6,451.5500	6.4515	(0.442)	0	0	0
2017/05/25	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	EL28	03/08/2017	135.17	Put	Bond Future	6,470.2100	6.4702	6,441.5500	6.4415	(0.443)	0	0	0
2017/05/25	EL28	02/11/2017			Bond Future	129.4520	129.4520	129.4809	129.4809	0.022	0.0000	0.0000	0
2017/05/25	EL28	02/11/2017	133.87	Put	Bond Future	4,418.0400	4.4180	4,389.1200	4.3891	(0.655)	0	0	0
2017/05/25	EL28	02/11/2017	133.89	Put	Bond Future	4,438.0400	4.4380	4,409.1200	4.4091	(0.652)	0	0	0
2017/05/25	EL28	02/11/2017	133.88	Put	Bond Future	4,428.0400	4.4280	4,399.1200	4.3991	(0.653)	0	0	0
2017/05/25	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	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
2017/05/25	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	EL28	01/02/2018			Bond Future	132.0359	132.0359	132.0647	132.0647	0.022	0.0000	0.0000	0
2017/05/25	EL28	01/02/2018	132.29	Put	Bond Future	254.1100	0.2541	225.2800	0.2253	(11.345)	0	0	0
2017/05/25	EL28	01/02/2018	132.31	Put	Bond Future	274.1100	0.2741	245.2800	0.2453	(10.518)	0	0	0
2017/05/25	EL28	01/02/2018	132.30	Put	Bond Future	264.1100	0.2641	235.2800	0.2353	(10.916)	0	0	0
2017/05/25	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	ES33	03/08/2017			Bond Future	10.5189	79.7670	10.5539	79.5462	0.333	0.0000	0.0000	9,466
2017/05/25	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	150.7800	0.1508	100.000	0	0	0
2017/05/25	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	24.6800	0.0247	100.000	0	0	0
2017/05/25	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	87.6900	0.0877	100.000	0	0	0
2017/05/25	ES33	03/08/2017	10.55	Call	Bond Future	196.1000	0.1961	0.0000	0.0000	(100.000)	0	0	0
2017/05/25	ES33	03/08/2017	10.53	Call	Bond Future	70.0000	0.0700	0.0000	0.0000	(100.000)	0	0	0
2017/05/25	ES33	03/08/2017	10.54	Call	Bond Future	133.0900	0.1331	0.0000	0.0000	(100.000)	0	0	0
2017/05/25	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	ES33	02/11/2017			Bond Future	10.6031	77.5012	10.6393	77.2760	0.342	0.0000	0.0000	0
2017/05/25	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	ES33	02/11/2017	10.66	Call	Bond Future	353.7300	0.3537	128.5400	0.1285	(63.662)	0	0	0
2017/05/25	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	ES33	02/11/2017	10.67	Call	Bond Future	415.5900	0.4156	190.4000	0.1904	(54.186)	0	0	0
2017/05/25	ES33	02/11/2017	10.68	Call	Bond Future	477.3700	0.4774	252.1800	0.2522	(47.173)	0	0	0
2017/05/25	ES33	01/02/2018	10.99	Call	Bond Future	1,817.5900	1.8176	1,587.8600	1.5879	(12.639)	0	0	0
2017/05/25	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	ES33	01/02/2018			Bond Future	10.6888	79.0111	10.7263	78.7814	0.351	0.0000	0.0000	0
2017/05/25	ES33	01/02/2018	11.00	Call	Bond Future	1,876.8200	1.8768	1,647.0900	1.6471	(12.240)	0	0	0
2017/05/25	ES33	01/02/2018	11.01	Call	Bond Future	1,935.9700	1.9360	1,706.2400	1.7062	(11.866)	0	0	0
2017/05/25	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	ES42	03/08/2017			Bond Future	10.7600	82.9832	10.7898	82.7699	0.277	0.0000	0.0000	7,957
2017/05/25	ES42	02/11/2017			Bond Future	10.8445	80.3091	10.8754	80.0916	0.285	0.0000	0.0000	0
2017/05/25	ES42	01/02/2018			Bond Future	10.9278	81.8737	10.9597	81.6517	0.292	0.0000	0.0000	0
2017/05/25	GOVI	03/08/2017			GOVI	570.8690	570.8690	569.4620	569.4620	(0.246)	0.0000	0.0000	403
2017/05/25	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	GOVI	03/08/2017	561.09	Call	GOVI	97,790.0000	9.7790	83,720.0000	8.3720	(14.388)	0	0	0
2017/05/25	GOVI	03/08/2017	561.10	Call	GOVI	97,690.0000	9.7690	83,620.0000	8.3620	(14.403)	0	0	0
2017/05/25	GOVI	03/08/2017	561.11	Call	GOVI	97,590.0000	9.7590	83,520.0000	8.3520	(14.417)	0	0	0
2017/05/25	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	GOVI	02/11/2017			GOVI	581.7910	581.7910	580.3560	580.3560	(0.247)	0.0000	0.0000	0
2017/05/25	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	GOVI	02/11/2017	572.44	Call	GOVI	93,510.0000	9.3510	79,160.0000	7.9160	(15.346)	0	0	0
2017/05/25	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	GOVI	02/11/2017	572.45	Call	GOVI	93,410.0000	9.3410	79,060.0000	7.9060	(15.362)	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
2017/05/25	GOVI	02/11/2017	572.46	Call	GOVI	93,310.0000		9.3310	78,960.0000	7.8960	(15.379)	0	0	0
2017/05/25	GOVI	01/02/2018			GOVI	593.1260		593.1260	591.6610	591.6610	(0.247)	0.0000	0.0000	0
2017/05/25	GOVI	01/02/2018	581.03	Call	GOVI	120,960.0000		12.0960	106,310.0000	10.6310	(12.111)	0	0	0
2017/05/25	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	GOVI	01/02/2018	581.04	Call	GOVI	120,860.0000		12.0860	106,210.0000	10.6210	(12.121)	0	0	0
2017/05/25	GOVI	01/02/2018	581.02	Call	GOVI	121,060.0000		12.1060	106,410.0000	10.6410	(12.101)	0	0	0
2017/05/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/25	IGOV	03/08/2017			Index Future	250.4870		250.4870	250.6930	250.6930	0.082	0.0000	0.0000	1,296
2017/05/25	IGOV	02/11/2017			Index Future	255.3450		255.3450	255.5540	255.5540	0.082	0.0000	0.0000	0
2017/05/25	IGOV	01/02/2018			Index Future	260.4420		260.4420	260.6530	260.6530	0.081	0.0000	0.0000	0
2017/05/25	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/25	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/25	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/25	IS01	21/09/2017			Interest Rate Swap	99.6097		99.6097	99.6175	99.6175	0.008	0.0000	0.0000	0
2017/05/25	IS01	21/12/2017			Interest Rate Swap	99.7918		99.7918	99.8022	99.8022	0.010	0.0000	0.0000	0
2017/05/25	IS01	15/03/2018			Interest Rate Swap	99.7203		99.7203	99.7355	99.7355	0.015	0.0000	0.0000	0
2017/05/25	IS01	21/06/2018			Interest Rate Swap	99.8565		99.8565	99.8699	99.8699	0.013	0.0000	0.0000	0
2017/05/25	IS02	18/12/2017			Interest Rate Swap	99.8224		99.8224	99.8325	99.8325	0.010	0.0000	0.0000	0
2017/05/25	IS02	16/03/2018			Interest Rate Swap	98.9980		98.9980	99.0139	99.0139	0.016	0.0000	0.0000	0
2017/05/25	IS02	15/06/2018			Interest Rate Swap	98.5457		98.5457	98.5585	98.5585	0.013	0.0000	0.0000	0
2017/05/25	IS02	21/09/2018			Interest Rate Swap	98.4553		98.4553	98.4784	98.4784	0.023	0.0000	0.0000	0
2017/05/25	IS02	21/12/2018			Interest Rate Swap	98.8200		98.8200	98.8500	98.8500	0.030	0.0000	0.0000	0
2017/05/25	IS02	15/03/2019			Interest Rate Swap	99.1938		99.1938	99.2169	99.2169	0.023	0.0000	0.0000	0
2017/05/25	IS02	21/06/2019			Interest Rate Swap	99.5701		99.5701	99.5689	99.5689	(0.001)	0.0000	0.0000	0
2017/05/25	IS05	17/12/2020			Interest Rate Swap	96.1591		96.1591	96.1684	96.1684	0.010	0.0000	0.0000	0
2017/05/25	IS05	16/03/2021			Interest Rate Swap	95.3712		95.3712	95.3920	95.3920	0.022	0.0000	0.0000	0
2017/05/25	IS05	15/06/2021			Interest Rate Swap	94.5577		94.5577	94.5855	94.5855	0.029	0.0000	0.0000	0
2017/05/25	IS05	21/09/2021			Interest Rate Swap	94.7159		94.7159	94.7489	94.7489	0.035	0.0000	0.0000	0
2017/05/25	IS05	21/12/2021			Interest Rate Swap	96.8854		96.8854	96.9205	96.9205	0.036	0.0000	0.0000	51
2017/05/25	IS05	15/03/2022			Interest Rate Swap	97.0035		97.0035	97.0402	97.0402	0.038	0.0000	0.0000	0
2017/05/25	IS05	21/06/2022			Interest Rate Swap	98.1813		98.1813	98.2250	98.2250	0.045	0.0000	0.0000	0
2017/05/25	IS10	17/12/2025			Interest Rate Swap	94.8106		94.8106	94.8656	94.8656	0.058	0.0000	0.0000	0
2017/05/25	IS10	16/03/2026			Interest Rate Swap	91.7969		91.7969	91.8595	91.8595	0.068	0.0000	0.0000	0
2017/05/25	IS10	15/06/2026			Interest Rate Swap	90.5256		90.5256	90.5900	90.5900	0.071	0.0000	0.0000	0
2017/05/25	IS10	21/09/2026			Interest Rate Swap	92.6559		92.6559	92.7169	92.7169	0.066	0.0000	0.0000	0
2017/05/25	IS10	21/12/2026			Interest Rate Swap	96.4055		96.4055	96.4590	96.4590	0.056	0.0000	0.0000	0
2017/05/25	IS10	15/03/2027			Interest Rate Swap	94.9616		94.9616	95.0093	95.0093	0.050	0.0000	0.0000	0
2017/05/25	IS10	21/06/2027			Interest Rate Swap	97.0081		97.0081	97.0536	97.0536	0.047	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
2017/05/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/25	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/05/25	JBAF	19/07/2017			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/05/25	JBAF	16/08/2017			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	0
2017/05/25	JBAF	20/09/2017			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/25	JBAF	18/10/2017			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/05/25	JBAF	15/11/2017			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/05/25	JBAF	20/12/2017			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/25	JBAF	20/03/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,500
2017/05/25	JBAF	20/06/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/05/25	JBAF	19/09/2018			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2017/05/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/25	JBAF	19/12/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/25	JBAF	20/03/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/25	R023	03/08/2017	8.60	Put	Bond Future	115.6700	0.1157	124.2300	0.1242	7.400	0	0	0
2017/05/25	R023	03/08/2017			Bond Future	7.8823	102.7958	7.9083	102.6811	0.330	0.0000	0.0000	33,225
2017/05/25	R023	03/08/2017	8.59	Put	Bond Future	119.7700	0.1198	128.6200	0.1286	7.389	0	0	0
2017/05/25	R023	03/08/2017	8.60	Call	Bond Future	3,226.1900	3.2262	3,120.0200	3.1200	(3.291)	0	0	0
2017/05/25	R023	03/08/2017	8.58	Call	Bond Future	3,149.5600	3.1496	3,043.9700	3.0440	(3.353)	0	0	0
2017/05/25	R023	03/08/2017	8.59	Call	Bond Future	3,187.7800	3.1878	3,081.9000	3.0819	(3.321)	0	0	0
2017/05/25	R023	03/08/2017	8.58	Put	Bond Future	124.0900	0.1241	133.2300	0.1332	7.366	0	0	0
2017/05/25	R023	02/11/2017	8.56	Call	Bond Future	3,144.6800	3.1447	3,047.5600	3.0476	(3.088)	0	0	0
2017/05/25	R023	02/11/2017			Bond Future	7.8919	100.8320	7.9194	100.7149	0.349	0.0000	0.0000	0
2017/05/25	R023	02/11/2017	8.57	Call	Bond Future	3,178.2200	3.1782	3,080.7300	3.0807	(3.067)	0	0	0
2017/05/25	R023	02/11/2017	8.58	Call	Bond Future	3,211.7000	3.2117	3,113.8500	3.1138	(3.047)	0	0	0
2017/05/25	R023	02/11/2017	8.56	Put	Bond Future	349.1700	0.3492	369.1400	0.3691	5.719	0	0	0
2017/05/25	R023	02/11/2017	8.58	Put	Bond Future	334.0000	0.3340	353.2400	0.3532	5.760	0	0	0
2017/05/25	R023	02/11/2017	8.57	Put	Bond Future	341.6100	0.3416	361.2100	0.3612	5.738	0	0	0
2017/05/25	R023	01/02/2018			Bond Future	7.8960	102.7965	7.9252	102.6769	0.370	0.0000	0.0000	0
2017/05/25	R023	01/02/2018	8.32	Call	Bond Future	2,682.2000	2.6822	2,600.1400	2.6001	(3.059)	0	0	0
2017/05/25	R023	01/02/2018	8.33	Call	Bond Future	2,709.5400	2.7095	2,627.0900	2.6271	(3.043)	0	0	0
2017/05/25	R023	01/02/2018	8.31	Put	Bond Future	978.6000	0.9786	1,016.5500	1.0166	3.878	0	0	0
2017/05/25	R023	01/02/2018	8.33	Put	Bond Future	952.7300	0.9527	989.8900	0.9899	3.900	0	0	0
2017/05/25	R023	01/02/2018	8.32	Put	Bond Future	965.4400	0.9654	1,002.9900	1.0030	3.889	0	0	0
2017/05/25	R023	01/02/2018	8.31	Call	Bond Future	2,655.2900	2.6553	2,573.6300	2.5736	(3.075)	0	0	0
2017/05/25	R035	03/08/2017			Bond Future	9.3304	99.9751	9.3708	99.6400	0.434	0.0000	0.0000	9,951
2017/05/25	R035	03/08/2017	9.50	Put	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
2017/05/25	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R035	03/08/2017	9.50	Call	Bond Future	1,393.5500	1.3935	1,058.4600	1.0585	(24.046)	0	0	0
2017/05/25	R035	03/08/2017	9.51	Call	Bond Future	1,474.7400	1.4747	1,139.6500	1.1397	(22.722)	0	0	0
2017/05/25	R035	03/08/2017	9.52	Call	Bond Future	1,555.8200	1.5558	1,220.7300	1.2207	(21.538)	0	0	0
2017/05/25	R035	02/11/2017			Bond Future	9.3768	97.3867	9.4186	97.0450	0.445	0.0000	0.0000	0
2017/05/25	R035	02/11/2017	9.60	Call	Bond Future	1,806.4100	1.8064	1,464.7400	1.4647	(18.914)	0	0	0
2017/05/25	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R035	02/11/2017	9.61	Call	Bond Future	1,886.1500	1.8862	1,544.4800	1.5445	(18.115)	0	0	0
2017/05/25	R035	02/11/2017	9.59	Call	Bond Future	1,726.5700	1.7266	1,384.9000	1.3849	(19.789)	0	0	0
2017/05/25	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R035	01/02/2018			Bond Future	9.4225	99.2841	9.4656	98.9355	0.457	0.0000	0.0000	0
2017/05/25	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R035	01/02/2018	9.75	Call	Bond Future	2,602.9700	2.6030	2,254.4400	2.2544	(13.390)	0	0	0
2017/05/25	R035	01/02/2018	9.73	Call	Bond Future	2,447.0700	2.4471	2,098.5400	2.0985	(14.243)	0	0	0
2017/05/25	R035	01/02/2018	9.74	Call	Bond Future	2,525.0700	2.5251	2,176.5400	2.1765	(13.803)	0	0	0
2017/05/25	R186	03/08/2017	9.35	Call	Bond Future	5,776.8400	5.7768	5,644.1700	5.6442	(2.297)	0	0	0
2017/05/25	R186	03/08/2017	8.93	Put	Bond Future	540.4000	0.5404	564.2400	0.5642	4.412	0	0	0
2017/05/25	R186	03/08/2017			Bond Future	8.5061	114.0565	8.5263	113.9169	0.238	0.0000	0.0000	101,227
2017/05/25	R186	03/08/2017	9.50	Call	Bond Future	6,677.2800	6.6773	6,541.8000	6.5418	(2.029)	0	0	0
2017/05/25	R186	03/08/2017	8.85	Put	Bond Future	672.0600	0.6721	701.1400	0.7011	4.327	0	0	750
2017/05/25	R186	03/08/2017	8.90	Call	Bond Future	3,262.1200	3.2621	3,148.3200	3.1483	(3.489)	0	0	0
2017/05/25	R186	03/08/2017	8.92	Put	Bond Future	555.6000	0.5556	580.0600	0.5801	4.402	0	0	0
2017/05/25	R186	03/08/2017	8.91	Call	Bond Future	3,313.0100	3.3130	3,198.5700	3.1986	(3.454)	0	0	0
2017/05/25	R186	03/08/2017	8.93	Call	Bond Future	3,415.6900	3.4157	3,300.0000	3.3000	(3.387)	0	0	0
2017/05/25	R186	03/08/2017	9.00	Put	Bond Future	443.2900	0.4433	463.1300	0.4631	4.476	0	0	0
2017/05/25	R186	03/08/2017	8.75	Call	Bond Future	2,538.1300	2.5381	2,435.1900	2.4352	(4.056)	0	0	0
2017/05/25	R186	03/08/2017	9.35	Put	Bond Future	148.9000	0.1489	155.7600	0.1558	4.607	0	0	750
2017/05/25	R186	03/08/2017	9.50	Put	Bond Future	88.6800	0.0887	92.7300	0.0927	4.567	0	0	6,500
2017/05/25	R186	03/08/2017	8.85	Call	Bond Future	3,012.3300	3.0123	2,901.8800	2.9019	(3.667)	0	0	0
2017/05/25	R186	03/08/2017	8.90	Put	Bond Future	587.0500	0.5870	612.7800	0.6128	4.383	0	0	1,050
2017/05/25	R186	03/08/2017	8.92	Call	Bond Future	3,364.2000	3.3642	3,249.1300	3.2491	(3.420)	0	0	0
2017/05/25	R186	03/08/2017	9.00	Call	Bond Future	3,783.8800	3.7839	3,664.1900	3.6642	(3.163)	0	0	0
2017/05/25	R186	03/08/2017	8.75	Put	Bond Future	871.5300	0.8715	908.1200	0.9081	4.198	0	0	2,604
2017/05/25	R186	03/08/2017	8.91	Put	Bond Future	571.1500	0.5712	596.2400	0.5962	4.393	0	0	0
2017/05/25	R186	02/11/2017	8.88	Call	Bond Future	3,711.6700	3.7117	3,611.6100	3.6116	(2.696)	0	0	0
2017/05/25	R186	02/11/2017	8.89	Put	Bond Future	1,401.3300	1.4013	1,443.1700	1.4432	2.986	0	0	0
2017/05/25	R186	02/11/2017			Bond Future	8.5364	116.2385	8.5575	116.0961	0.247	0.0000	0.0000	4
2017/05/25	R186	02/11/2017	8.89	Call	Bond Future	3,755.1500	3.7551	3,654.5500	3.6545	(2.679)	0	0	0
2017/05/25	R186	02/11/2017	8.90	Call	Bond Future	3,799.1300	3.7991	3,698.0000	3.6980	(2.662)	0	0	0
2017/05/25	R186	02/11/2017	8.88	Put	Bond Future	1,423.5000	1.4235	1,465.8800	1.4659	2.977	0	0	0
2017/05/25	R186	02/11/2017	8.90	Put	Bond Future	1,379.7100	1.3797	1,421.0200	1.4210	2.994	0	0	0
2017/05/25	R186	01/02/2018	8.96	Call	Bond Future	4,502.7700	4.5028	4,403.7600	4.4038	(2.199)	0	0	0
2017/05/25	R186	01/02/2018			Bond Future	8.5635	113.2003	8.5856	113.0548	0.257	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
2017/05/25	R186	01/02/2018	8.97	Call	Bond Future	4,544.6000	4.5446	4,445.1600	4.4452	(2.188)	0	0	0
2017/05/25	R186	01/02/2018	8.98	Call	Bond Future	4,586.6000	4.5866	4,486.7200	4.4867	(2.178)	0	0	0
2017/05/25	R186	01/02/2018	8.96	Put	Bond Future	1,925.5700	1.9256	1,971.9900	1.9720	2.411	0	0	0
2017/05/25	R186	01/02/2018	8.97	Put	Bond Future	1,903.4200	1.9034	1,949.4100	1.9494	2.416	0	0	0
2017/05/25	R186	01/02/2018	8.98	Put	Bond Future	1,881.4800	1.8815	1,927.0300	1.9270	2.421	0	0	0
2017/05/25	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R197	03/08/2017			Bond Future	298.0376	298.0376	298.0982	298.0982	0.020	0.0000	0.0000	2,350
2017/05/25	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R197	03/08/2017	308.05	Put	Bond Future	10,012.4300	10.0124	9,951.8100	9.9518	(0.605)	0	0	0
2017/05/25	R197	03/08/2017	308.07	Put	Bond Future	10,032.4300	10.0324	9,971.8100	9.9718	(0.604)	0	0	0
2017/05/25	R197	03/08/2017	308.06	Put	Bond Future	10,022.4300	10.0224	9,961.8100	9.9618	(0.605)	0	0	0
2017/05/25	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R197	02/11/2017			Bond Future	303.8178	303.8178	303.8785	303.8785	0.020	0.0000	0.0000	0
2017/05/25	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R197	02/11/2017	305.15	Put	Bond Future	1,332.2400	1.3322	1,271.4900	1.2715	(4.560)	0	0	0
2017/05/25	R197	02/11/2017	305.17	Put	Bond Future	1,352.2400	1.3522	1,291.4900	1.2915	(4.493)	0	0	0
2017/05/25	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R197	02/11/2017	305.16	Put	Bond Future	1,342.2400	1.3422	1,281.4900	1.2815	(4.526)	0	0	0
2017/05/25	R197	01/02/2018			Bond Future	302.8279	302.8279	302.8887	302.8887	0.020	0.0000	0.0000	0
2017/05/25	R197	01/02/2018	301.67	Call	Bond Future	1,157.8800	1.1579	1,218.7100	1.2187	5.254	0	0	0
2017/05/25	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R197	01/02/2018	301.68	Call	Bond Future	1,147.8800	1.1479	1,208.7100	1.2087	5.299	0	0	0
2017/05/25	R197	01/02/2018	301.66	Call	Bond Future	1,167.8800	1.1679	1,228.7100	1.2287	5.209	0	0	0
2017/05/25	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R202	03/08/2017			Bond Future	242.7121	242.7121	242.7619	242.7619	0.021	0.0000	0.0000	30,577
2017/05/25	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R202	03/08/2017	258.35	Put	Bond Future	15,637.9400	15.6379	15,588.0900	15.5881	(0.319)	0	0	0
2017/05/25	R202	03/08/2017	258.37	Put	Bond Future	15,657.9400	15.6579	15,608.0900	15.6081	(0.318)	0	0	0
2017/05/25	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R202	03/08/2017	258.36	Put	Bond Future	15,647.9400	15.6479	15,598.0900	15.5981	(0.319)	0	0	0
2017/05/25	R202	02/11/2017			Bond Future	247.4191	247.4191	247.4690	247.4690	0.020	0.0000	0.0000	0
2017/05/25	R202	02/11/2017	253.89	Put	Bond Future	6,470.8600	6.4709	6,421.0100	6.4210	(0.770)	0	0	0
2017/05/25	R202	02/11/2017	253.91	Put	Bond Future	6,490.8600	6.4909	6,441.0100	6.4410	(0.768)	0	0	0
2017/05/25	R202	02/11/2017	253.90	Put	Bond Future	6,480.8600	6.4809	6,431.0100	6.4310	(0.769)	0	0	0
2017/05/25	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R202	01/02/2018	249.06	Put	Bond Future	449.2400	0.4492	399.3100	0.3993	(11.114)	0	0	0
2017/05/25	R202	01/02/2018			Bond Future	248.6108	248.6108	248.6607	248.6607	0.020	0.0000	0.0000	0
2017/05/25	R202	01/02/2018	249.08	Put	Bond Future	469.2400	0.4692	419.3100	0.4193	(10.641)	0	0	0
2017/05/25	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R202	01/02/2018	249.07	Put	Bond Future	459.2400	0.4592	409.3100	0.4093	(10.872)	0	0	0
2017/05/25	R202	01/02/2018	249.07	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
2017/05/25	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R203	03/08/2017			Bond Future	6.9508	103.3769	7.0707	103.3641	1.725	0.0000	0.0000	0
2017/05/25	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R203	03/08/2017	4.87	Put	Bond Future	222.8300	0.2228	235.6400	0.2356	5.749	0	0	0
2017/05/25	R203	03/08/2017	4.89	Put	Bond Future	220.6800	0.2207	233.4900	0.2335	5.805	0	0	0
2017/05/25	R203	03/08/2017	4.88	Put	Bond Future	221.7500	0.2218	234.5600	0.2346	5.777	0	0	0
2017/05/25	R204	03/08/2017	7.77	Put	Bond Future	16.1000	0.0161	21.9300	0.0219	36.211	0	0	0
2017/05/25	R204	03/08/2017			Bond Future	7.2247	102.0290	7.2828	101.9539	0.805	0.0000	0.0000	41,529
2017/05/25	R204	03/08/2017	7.76	Put	Bond Future	17.0100	0.0170	23.1200	0.0231	35.920	0	0	0
2017/05/25	R204	03/08/2017	7.75	Call	Bond Future	693.5900	0.6936	624.8900	0.6249	(9.905)	0	0	0
2017/05/25	R204	03/08/2017	7.76	Call	Bond Future	705.4300	0.7054	636.4400	0.6364	(9.780)	0	0	0
2017/05/25	R204	03/08/2017	7.77	Call	Bond Future	717.3100	0.7173	648.0400	0.6480	(9.657)	0	0	0
2017/05/25	R204	03/08/2017	7.75	Put	Bond Future	17.9700	0.0180	24.3700	0.0244	35.615	0	0	0
2017/05/25	R204	02/11/2017	7.76	Put	Bond Future	6.9600	0.0070	10.7300	0.0107	54.167	0	0	0
2017/05/25	R204	02/11/2017			Bond Future	7.0977	103.9809	7.1696	103.9042	1.013	0.0000	0.0000	0
2017/05/25	R204	02/11/2017	7.75	Put	Bond Future	7.4200	0.0074	11.4000	0.0114	53.639	0	0	0
2017/05/25	R204	02/11/2017	7.76	Call	Bond Future	710.7600	0.7108	637.7900	0.6378	(10.266)	0	0	0
2017/05/25	R204	02/11/2017	7.74	Call	Bond Future	690.4800	0.6905	617.9200	0.6179	(10.509)	0	0	0
2017/05/25	R204	02/11/2017	7.75	Call	Bond Future	700.6500	0.7006	627.8900	0.6279	(10.385)	0	0	0
2017/05/25	R204	02/11/2017	7.74	Put	Bond Future	7.8300	0.0078	12.0100	0.0120	53.384	0	0	0
2017/05/25	R204	01/02/2018	7.27	Call	Bond Future	469.6300	0.4696	416.0300	0.4160	(11.413)	0	0	0
2017/05/25	R204	01/02/2018			Bond Future	6.8620	101.9665	6.9555	101.8880	1.362	0.0000	0.0000	0
2017/05/25	R204	01/02/2018	7.25	Call	Bond Future	457.4800	0.4575	404.5600	0.4046	(11.568)	0	0	0
2017/05/25	R204	01/02/2018	7.26	Call	Bond Future	463.5400	0.4635	410.2800	0.4103	(11.490)	0	0	0
2017/05/25	R204	01/02/2018	7.25	Put	Bond Future	132.4900	0.1325	158.0200	0.1580	19.269	0	0	0
2017/05/25	R204	01/02/2018	7.27	Put	Bond Future	127.9300	0.1279	152.7800	0.1528	19.425	0	0	0
2017/05/25	R204	01/02/2018	7.26	Put	Bond Future	130.1900	0.1302	155.3800	0.1554	19.349	0	0	0
2017/05/25	R207	03/08/2017	8.19	Call	Bond Future	1,935.3200	1.9353	1,758.9600	1.7590	(9.113)	0	0	51
2017/05/25	R207	03/08/2017			Bond Future	7.2990	100.3579	7.3809	100.1785	1.121	0.0000	0.0000	45,633
2017/05/25	R207	03/08/2017	8.39	Put	Bond Future	1.2100	0.0012	2.1000	0.0021	73.554	0	0	0
2017/05/25	R207	03/08/2017	8.19	Put	Bond Future	4.5400	0.0045	7.5400	0.0075	66.079	0	0	0
2017/05/25	R207	03/08/2017	8.41	Put	Bond Future	1.0500	0.0011	1.8400	0.0018	75.238	0	0	0
2017/05/25	R207	03/08/2017	8.40	Put	Bond Future	1.1300	0.0011	1.9700	0.0020	74.336	0	0	0
2017/05/25	R207	03/08/2017	8.41	Call	Bond Future	2,401.3300	2.4013	2,222.7600	2.2228	(7.436)	0	0	0
2017/05/25	R207	03/08/2017	8.39	Call	Bond Future	2,358.9300	2.3589	2,180.4600	2.1805	(7.566)	0	0	0
2017/05/25	R207	03/08/2017	8.40	Call	Bond Future	2,380.1300	2.3801	2,201.6100	2.2016	(7.500)	0	0	0
2017/05/25	R207	02/11/2017			Bond Future	7.2363	102.2778	7.3282	102.0949	1.271	0.0000	0.0000	0
2017/05/25	R207	02/11/2017	8.03	Put	Bond Future	35.3400	0.0353	50.3600	0.0504	42.501	0	0	0
2017/05/25	R207	02/11/2017	8.05	Put	Bond Future	32.9000	0.0329	47.0300	0.0470	42.948	0	0	0
2017/05/25	R207	02/11/2017	8.03	Call	Bond Future	1,601.0700	1.6011	1,433.0900	1.4331	(10.492)	0	0	0
2017/05/25	R207	02/11/2017	8.04	Put	Bond Future	34.1000	0.0341	48.6700	0.0487	42.727	0	0	0
2017/05/25	R207	02/11/2017	8.04	Call	Bond Future	1,619.3600	1.6194	1,450.9300	1.4509	(10.401)	0	0	0
2017/05/25	R207	02/11/2017	8.05	Call	Bond Future	1,637.6800	1.6377	1,468.8100	1.4688	(10.312)	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
2017/05/25	R207	01/02/2018			Bond Future	7.1408	100.6284	7.2456	100.4416	1.467	0.0000	0.0000	0
2017/05/25	R207	01/02/2018	7.60	Put	Bond Future	262.2900	0.2623	318.6900	0.3187	21.503	0	0	0
2017/05/25	R207	01/02/2018	7.62	Put	Bond Future	253.0300	0.2530	307.9100	0.3079	21.689	0	0	0
2017/05/25	R207	01/02/2018	7.60	Call	Bond Future	1,077.4700	1.0775	947.1200	0.9471	(12.098)	0	0	0
2017/05/25	R207	01/02/2018	7.61	Put	Bond Future	257.7600	0.2578	313.4100	0.3134	21.590	0	0	0
2017/05/25	R207	01/02/2018	7.61	Call	Bond Future	1,090.5900	1.0906	959.4900	0.9595	(12.021)	0	0	0
2017/05/25	R207	01/02/2018	7.62	Call	Bond Future	1,103.5100	1.1035	971.6400	0.9716	(11.950)	0	0	0
2017/05/25	R208	03/08/2017	8.32	Call	Bond Future	2,711.2500	2.7113	2,488.6200	2.4886	(8.211)	0	0	0
2017/05/25	R208	03/08/2017			Bond Future	7.4371	100.2260	7.5114	99.9956	1.000	0.0000	0.0000	32,968
2017/05/25	R208	03/08/2017	8.30	Call	Bond Future	2,653.1400	2.6531	2,431.2100	2.4312	(8.365)	0	0	0
2017/05/25	R208	03/08/2017	8.31	Call	Bond Future	2,682.1600	2.6822	2,459.8700	2.4599	(8.288)	0	0	0
2017/05/25	R208	03/08/2017	8.30	Put	Bond Future	20.1500	0.0202	28.5700	0.0286	41.787	0	0	0
2017/05/25	R208	03/08/2017	8.32	Put	Bond Future	18.2700	0.0183	25.9900	0.0260	42.255	0	0	0
2017/05/25	R208	03/08/2017	8.31	Put	Bond Future	19.1700	0.0192	27.2300	0.0272	42.045	0	0	0
2017/05/25	R208	02/11/2017	8.18	Put	Bond Future	91.1100	0.0911	117.5600	0.1176	29.031	0	0	0
2017/05/25	R208	02/11/2017			Bond Future	7.4111	98.7415	7.4917	98.5065	1.087	0.0000	0.0000	0
2017/05/25	R208	02/11/2017	8.20	Put	Bond Future	85.5800	0.0856	110.6800	0.1107	29.329	0	0	0
2017/05/25	R208	02/11/2017	8.18	Call	Bond Future	2,305.2800	2.3053	2,096.7700	2.0968	(9.045)	0	0	0
2017/05/25	R208	02/11/2017	8.19	Put	Bond Future	88.3100	0.0883	114.0700	0.1141	29.170	0	0	0
2017/05/25	R208	02/11/2017	8.19	Call	Bond Future	2,330.8800	2.3309	2,121.6800	2.1217	(8.975)	0	0	0
2017/05/25	R208	02/11/2017	8.20	Call	Bond Future	2,356.5300	2.3565	2,146.6700	2.1467	(8.905)	0	0	0
2017/05/25	R208	01/02/2018	7.85	Put	Bond Future	455.2000	0.4552	527.6200	0.5276	15.909	0	0	0
2017/05/25	R208	01/02/2018			Bond Future	7.3706	100.6652	7.4584	100.4254	1.191	0.0000	0.0000	0
2017/05/25	R208	01/02/2018	7.84	Put	Bond Future	462.7600	0.4628	536.0900	0.5361	15.846	0	0	0
2017/05/25	R208	01/02/2018	7.85	Call	Bond Future	1,755.8700	1.7559	1,588.5300	1.5885	(9.530)	0	0	0
2017/05/25	R208	01/02/2018	7.83	Call	Bond Future	1,717.2700	1.7173	1,551.7400	1.5517	(9.639)	0	0	0
2017/05/25	R208	01/02/2018	7.84	Call	Bond Future	1,736.5200	1.7365	1,570.0900	1.5701	(9.584)	0	0	0
2017/05/25	R208	01/02/2018	7.83	Put	Bond Future	470.4300	0.4704	544.6600	0.5447	15.779	0	0	0
2017/05/25	R209	03/08/2017			Bond Future	9.2972	75.4512	9.3325	75.2056	0.380	0.0000	0.0000	72,235
2017/05/25	R209	03/08/2017	9.44	Call	Bond Future	2,258.0200	2.2580	2,100.9800	2.1010	(6.955)	0	0	0
2017/05/25	R209	03/08/2017	9.43	Put	Bond Future	1,300.0300	1.3000	1,390.1300	1.3901	6.931	0	0	0
2017/05/25	R209	03/08/2017	9.45	Put	Bond Future	1,244.0400	1.2440	1,331.1800	1.3312	7.005	0	0	0
2017/05/25	R209	03/08/2017	9.44	Put	Bond Future	1,271.8000	1.2718	1,360.4200	1.3604	6.968	0	0	0
2017/05/25	R209	03/08/2017	9.45	Call	Bond Future	2,298.5700	2.2986	2,140.0500	2.1400	(6.896)	0	0	0
2017/05/25	R209	03/08/2017	9.43	Call	Bond Future	2,217.8300	2.2178	2,062.2700	2.0623	(7.014)	0	0	0
2017/05/25	R209	02/11/2017	9.52	Put	Bond Future	2,145.5800	2.1456	2,241.6000	2.2416	4.475	0	0	0
2017/05/25	R209	02/11/2017	8.30	Put	Bond Future	8,191.6500	8.1916	8,403.2600	8.4033	2.583	0	0	0
2017/05/25	R209	02/11/2017			Bond Future	9.3376	73.7447	9.3739	73.4942	0.389	0.0000	0.0000	476
2017/05/25	R209	02/11/2017	10.00	Call	Bond Future	5,472.2100	5.4722	5,277.9900	5.2780	(3.549)	0	0	0
2017/05/25	R209	02/11/2017	9.54	Put	Bond Future	2,089.6800	2.0897	2,183.7900	2.1838	4.504	0	0	0
2017/05/25	R209	02/11/2017	9.53	Put	Bond Future	2,117.5800	2.1176	2,212.6400	2.2126	4.489	0	0	0
2017/05/25	R209	02/11/2017	9.00	Put	Bond Future	4,088.2800	4.0883	4,237.4100	4.2374	3.648	0	0	0
2017/05/25	R209	02/11/2017	10.60	Put	Bond Future	424.2300	0.4242	449.0800	0.4491	5.858	0	0	1,300
2017/05/25	R209	02/11/2017	9.54	Call	Bond Future	3,470.0600	3.4701	3,313.6800	3.3137	(4.507)	0	0	0
2017/05/25	R209	02/11/2017	9.52	Call	Bond Future	3,391.3300	3.3913	3,236.8600	3.2369	(4.555)	0	0	0
2017/05/25	R209	02/11/2017	10.00	Put	Bond Future	1,096.9100	1.0969	1,153.1800	1.1532	5.130	0	0	3,360

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
2017/05/25	R209	02/11/2017	8.30	Call	Bond Future	460.0300	0.4600	421.1500	0.4212	(8.452)	0	0	2,800
2017/05/25	R209	02/11/2017	9.00	Call	Bond Future	1,697.0700	1.6971	1,595.7100	1.5957	(5.973)	0	0	4,100
2017/05/25	R209	02/11/2017	10.60	Call	Bond Future	8,429.6200	8.4296	8,203.9800	8.2040	(2.677)	0	0	0
2017/05/25	R209	02/11/2017	9.53	Call	Bond Future	3,430.6900	3.4307	3,275.2600	3.2753	(4.531)	0	0	0
2017/05/25	R209	01/02/2018	9.73	Call	Bond Future	4,738.3400	4.7383	4,572.0400	4.5720	(3.510)	0	0	0
2017/05/25	R209	01/02/2018	9.72	Call	Bond Future	4,698.0000	4.6980	4,532.4400	4.5324	(3.524)	0	0	0
2017/05/25	R209	01/02/2018			Bond Future	9.3761	75.1814	9.4135	74.9259	0.398	0.0000	0.0000	0
2017/05/25	R209	01/02/2018	9.71	Call	Bond Future	4,657.8100	4.6578	4,492.9700	4.4930	(3.539)	0	0	0
2017/05/25	R209	01/02/2018	9.71	Put	Bond Future	2,420.2100	2.4202	2,510.8800	2.5109	3.746	0	0	0
2017/05/25	R209	01/02/2018	9.73	Put	Bond Future	2,369.9700	2.3700	2,459.1800	2.4592	3.764	0	0	0
2017/05/25	R209	01/02/2018	9.72	Put	Bond Future	2,394.9700	2.3950	2,484.9200	2.4849	3.756	0	0	0
2017/05/25	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R210	03/08/2017	196.29	Put	Bond Future	8,895.2700	8.8953	8,856.8800	8.8569	(0.432)	0	0	0
2017/05/25	R210	03/08/2017			Bond Future	187.3947	187.3947	187.4331	187.4331	0.020	0.0000	0.0000	1,675
2017/05/25	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R210	03/08/2017	196.28	Put	Bond Future	8,885.2700	8.8853	8,846.8800	8.8469	(0.432)	0	0	0
2017/05/25	R210	03/08/2017	196.30	Put	Bond Future	8,905.2700	8.9053	8,866.8800	8.8669	(0.431)	0	0	0
2017/05/25	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R210	02/11/2017	192.08	Put	Bond Future	3,450.8700	3.4509	3,412.5900	3.4126	(1.109)	0	0	0
2017/05/25	R210	02/11/2017			Bond Future	188.6291	188.6291	188.6674	188.6674	0.020	0.0000	0.0000	0
2017/05/25	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R210	02/11/2017	192.07	Put	Bond Future	3,440.8700	3.4409	3,402.5900	3.4026	(1.113)	0	0	0
2017/05/25	R210	02/11/2017	192.09	Put	Bond Future	3,460.8700	3.4609	3,422.5900	3.4226	(1.106)	0	0	0
2017/05/25	R210	01/02/2018			Bond Future	192.3942	192.3942	192.4325	192.4325	0.020	0.0000	0.0000	0
2017/05/25	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R210	01/02/2018	192.36	Call	Bond Future	34.1500	0.0342	72.5100	0.0725	112.328	0	0	0
2017/05/25	R210	01/02/2018	192.37	Call	Bond Future	24.1500	0.0242	62.5100	0.0625	158.841	0	0	0
2017/05/25	R210	01/02/2018	192.38	Call	Bond Future	14.1500	0.0142	52.5100	0.0525	271.095	0	0	0
2017/05/25	R212	03/08/2017			Bond Future	148.7327	148.7327	148.7638	148.7638	0.021	0.0000	0.0000	4,858
2017/05/25	R212	03/08/2017	153.34	Put	Bond Future	4,607.2600	4.6073	4,576.2200	4.5762	(0.674)	0	0	0
2017/05/25	R212	03/08/2017	153.36	Put	Bond Future	4,627.2600	4.6273	4,596.2200	4.5962	(0.671)	0	0	0
2017/05/25	R212	03/08/2017	153.35	Put	Bond Future	4,617.2600	4.6173	4,586.2200	4.5862	(0.672)	0	0	0
2017/05/25	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R212	02/11/2017			Bond Future	151.6173	151.6173	151.6484	151.6484	0.021	0.0000	0.0000	0
2017/05/25	R212	02/11/2017	152.40	Put	Bond Future	782.7300	0.7827	751.5500	0.7516	(3.983)	0	0	0
2017/05/25	R212	02/11/2017	152.42	Put	Bond Future	802.7300	0.8027	771.5500	0.7716	(3.884)	0	0	0
2017/05/25	R212	02/11/2017	152.41	Put	Bond Future	792.7300	0.7927	761.5500	0.7616	(3.933)	0	0	0
2017/05/25	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R212	02/11/2017	152.41	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
2017/05/25	R212	01/02/2018	154.71	Put	Bond Future	2,126.6600	2.1267	2,095.5200	2.0955	(1.464)	0	0	0
2017/05/25	R212	01/02/2018			Bond Future	152.5833	152.5833	152.6145	152.6145	0.020	0.0000	0.0000	0
2017/05/25	R212	01/02/2018	154.70	Put	Bond Future	2,116.6600	2.1167	2,085.5200	2.0855	(1.471)	0	0	0
2017/05/25	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/25	R212	01/02/2018	154.69	Put	Bond Future	2,106.6600	2.1067	2,075.5200	2.0755	(1.478)	0	0	0
2017/05/25	R213	03/08/2017	9.33	Put	Bond Future	823.2000	0.8232	877.1500	0.8772	6.554	0	0	0
2017/05/25	R213	03/08/2017			Bond Future	9.0253	87.3913	9.0556	87.1832	0.336	0.0000	0.0000	55,673
2017/05/25	R213	03/08/2017	9.35	Put	Bond Future	783.7100	0.7837	835.4900	0.8355	6.607	0	0	0
2017/05/25	R213	03/08/2017	9.33	Call	Bond Future	2,883.6300	2.8836	2,729.4400	2.7294	(5.347)	0	0	0
2017/05/25	R213	03/08/2017	9.34	Put	Bond Future	803.2000	0.8032	856.0500	0.8561	6.580	0	0	0
2017/05/25	R213	03/08/2017	9.34	Call	Bond Future	2,930.0600	2.9301	2,774.7700	2.7748	(5.300)	0	0	0
2017/05/25	R213	03/08/2017	9.35	Call	Bond Future	2,976.9400	2.9769	2,820.5800	2.8206	(5.252)	0	0	0
2017/05/25	R213	02/11/2017	9.36	Put	Bond Future	1,719.5000	1.7195	1,790.8300	1.7908	4.148	0	0	0
2017/05/25	R213	02/11/2017			Bond Future	9.0653	85.5131	9.0966	85.3008	0.345	0.0000	0.0000	0
2017/05/25	R213	02/11/2017	9.35	Put	Bond Future	1,743.9200	1.7439	1,816.0500	1.8160	4.136	0	0	0
2017/05/25	R213	02/11/2017	9.36	Call	Bond Future	3,689.4400	3.6894	3,548.4700	3.5485	(3.821)	0	0	0
2017/05/25	R213	02/11/2017	9.34	Call	Bond Future	3,606.8900	3.6069	3,467.5200	3.4675	(3.864)	0	0	0
2017/05/25	R213	02/11/2017	9.35	Call	Bond Future	3,648.0600	3.6481	3,507.8900	3.5079	(3.842)	0	0	0
2017/05/25	R213	02/11/2017	9.34	Put	Bond Future	1,768.6200	1.7686	1,841.5500	1.8416	4.124	0	0	0
2017/05/25	R213	01/02/2018	9.42	Call	Bond Future	4,406.5600	4.4066	4,267.3600	4.2674	(3.159)	0	0	0
2017/05/25	R213	01/02/2018			Bond Future	9.1042	87.1791	9.1365	86.9625	0.355	0.0000	0.0000	0
2017/05/25	R213	01/02/2018	9.43	Call	Bond Future	4,446.5800	4.4466	4,306.7400	4.3067	(3.145)	0	0	0
2017/05/25	R213	01/02/2018	9.41	Put	Bond Future	2,349.0800	2.3491	2,427.1000	2.4271	3.321	0	0	0
2017/05/25	R213	01/02/2018	9.43	Put	Bond Future	2,299.0600	2.2991	2,375.7900	2.3758	3.337	0	0	0
2017/05/25	R213	01/02/2018	9.41	Call	Bond Future	4,366.9600	4.3670	4,228.4100	4.2284	(3.173)	0	0	0
2017/05/25	R213	01/02/2018	9.42	Put	Bond Future	2,323.8200	2.3238	2,401.1900	2.4012	3.329	0	0	0
2017/05/25	R214	03/08/2017	9.51	Call	Bond Future	1,985.7500	1.9857	1,857.7900	1.8578	(6.444)	0	0	0
2017/05/25	R214	03/08/2017			Bond Future	9.4682	75.0313	9.4983	74.8138	0.319	0.0000	0.0000	35,526
2017/05/25	R214	03/08/2017	9.52	Call	Bond Future	2,024.0300	2.0240	1,894.7200	1.8947	(6.389)	0	0	0
2017/05/25	R214	03/08/2017	9.53	Call	Bond Future	2,062.8200	2.0628	1,932.1700	1.9322	(6.334)	0	0	0
2017/05/25	R214	03/08/2017	9.51	Put	Bond Future	1,684.3100	1.6843	1,773.8500	1.7738	5.316	0	0	0
2017/05/25	R214	03/08/2017	9.53	Put	Bond Future	1,618.0000	1.6180	1,704.8500	1.7049	5.368	0	0	0
2017/05/25	R214	03/08/2017	9.52	Put	Bond Future	1,650.8400	1.6508	1,739.0300	1.7390	5.342	0	0	0
2017/05/25	R214	02/11/2017	9.60	Call	Bond Future	3,197.1600	3.1972	3,066.6500	3.0667	(4.082)	0	0	0
2017/05/25	R214	02/11/2017			Bond Future	9.5115	73.1702	9.5425	72.9484	0.326	0.0000	0.0000	0
2017/05/25	R214	02/11/2017	9.58	Call	Bond Future	3,122.2500	3.1223	2,993.4700	2.9935	(4.125)	0	0	0
2017/05/25	R214	02/11/2017	9.59	Call	Bond Future	3,159.5000	3.1595	3,029.8500	3.0299	(4.103)	0	0	0
2017/05/25	R214	02/11/2017	9.58	Put	Bond Future	2,633.8900	2.6339	2,726.9900	2.7270	3.535	0	0	0
2017/05/25	R214	02/11/2017	9.60	Put	Bond Future	2,567.1900	2.5672	2,658.5600	2.6586	3.559	0	0	0
2017/05/25	R214	02/11/2017	9.59	Put	Bond Future	2,600.2800	2.6003	2,692.5100	2.6925	3.547	0	0	0
2017/05/25	R214	01/02/2018			Bond Future	9.5541	74.5958	9.5860	74.3694	0.334	0.0000	0.0000	0
2017/05/25	R214	01/02/2018	9.82	Put	Bond Future	2,734.0500	2.7340	2,817.5300	2.8175	3.053	0	0	0
2017/05/25	R214	01/02/2018	9.84	Put	Bond Future	2,679.0100	2.6790	2,761.1800	2.7612	3.067	0	0	0
2017/05/25	R214	01/02/2018	9.83	Put	Bond Future	2,706.4100	2.7064	2,789.2400	2.7892	3.061	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
2017/05/25	R214	01/02/2018	9.84	Call	Bond Future	4,666.7200	4.6667	4,522.5300	4.5225	(3.090)	0	0	0
2017/05/25	R214	01/02/2018	9.82	Call	Bond Future	4,585.6300	4.5856	4,442.7500	4.4427	(3.116)	0	0	0
2017/05/25	R214	01/02/2018	9.83	Call	Bond Future	4,626.1100	4.6261	4,482.5800	4.4826	(3.103)	0	0	0
2017/05/25	R248	03/08/2017			Bond Future	9.5652	95.7843	9.6107	95.3693	0.476	0.0000	0.0000	69,161
2017/05/25	R248	03/08/2017	9.57	Call	Bond Future	2,439.7500	2.4397	2,214.5000	2.2145	(9.233)	0	0	0
2017/05/25	R248	03/08/2017	9.56	Put	Bond Future	2,442.0300	2.4420	2,634.2300	2.6342	7.871	0	0	0
2017/05/25	R248	03/08/2017	9.58	Put	Bond Future	2,350.7700	2.3508	2,537.9400	2.5379	7.962	0	0	0
2017/05/25	R248	03/08/2017	9.57	Put	Bond Future	2,396.0900	2.3961	2,585.7600	2.5858	7.916	0	0	0
2017/05/25	R248	03/08/2017	9.58	Call	Bond Future	2,485.8500	2.4859	2,258.1000	2.2581	(9.162)	0	0	0
2017/05/25	R248	03/08/2017	9.56	Call	Bond Future	2,394.1100	2.3941	2,171.3900	2.1714	(9.303)	0	0	0
2017/05/25	R248	02/11/2017	9.66	Put	Bond Future	3,576.2300	3.5762	3,763.4000	3.7634	5.234	0	0	0
2017/05/25	R248	02/11/2017			Bond Future	9.6113	93.1791	9.6581	92.7561	0.487	0.0000	0.0000	226
2017/05/25	R248	02/11/2017	9.65	Put	Bond Future	3,620.1300	3.6201	3,808.8900	3.8089	5.214	0	0	0
2017/05/25	R248	02/11/2017	9.64	Call	Bond Future	3,924.4100	3.9244	3,691.7200	3.6917	(5.929)	0	0	0
2017/05/25	R248	02/11/2017	9.65	Call	Bond Future	3,970.3200	3.9703	3,736.0200	3.7360	(5.901)	0	0	0
2017/05/25	R248	02/11/2017	9.66	Call	Bond Future	4,016.4800	4.0165	3,780.5900	3.7806	(5.873)	0	0	0
2017/05/25	R248	02/11/2017	9.64	Put	Bond Future	3,664.4400	3.6644	3,854.8100	3.8548	5.195	0	0	0
2017/05/25	R248	01/02/2018	9.89	Call	Bond Future	5,847.1800	5.8472	5,584.9700	5.5850	(4.484)	0	0	0
2017/05/25	R248	01/02/2018	9.90	Put	Bond Future	3,754.4100	3.7544	3,922.3900	3.9224	4.474	0	0	0
2017/05/25	R248	01/02/2018			Bond Future	9.6567	94.9944	9.7049	94.5630	0.499	0.0000	0.0000	0
2017/05/25	R248	01/02/2018	9.90	Call	Bond Future	5,896.9600	5.8970	5,633.5400	5.6335	(4.467)	0	0	0
2017/05/25	R248	01/02/2018	9.91	Call	Bond Future	5,947.2100	5.9472	5,682.5800	5.6826	(4.450)	0	0	0
2017/05/25	R248	01/02/2018	9.89	Put	Bond Future	3,790.9300	3.7909	3,960.1200	3.9601	4.463	0	0	0
2017/05/25	R248	01/02/2018	9.91	Put	Bond Future	3,718.5200	3.7185	3,885.2900	3.8853	4.485	0	0	0

**Total**

**814737**