



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 03/07/2017 TO 03/07/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	2025	03/08/2017			Bond Future	127.5456	127.5456	127.5315	127.5315	(0.011)	0.0000	0.0000	2,414
2017/07/03	2025	03/08/2017	133.96	Put	Bond Future	6,414.4400	6.4144	6,428.5100	6.4285	0.219	0	0	0
2017/07/03	2025	03/08/2017	133.98	Put	Bond Future	6,434.4400	6.4344	6,448.5100	6.4485	0.219	0	0	0
2017/07/03	2025	03/08/2017	133.97	Put	Bond Future	6,424.4400	6.4244	6,438.5100	6.4385	0.219	0	0	0
2017/07/03	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2025	02/11/2017			Bond Future	130.0095	130.0095	129.9940	129.9940	(0.012)	0.0000	0.0000	0
2017/07/03	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2025	02/11/2017	132.96	Put	Bond Future	2,950.5100	2.9505	2,966.0400	2.9660	0.526	0	0	0
2017/07/03	2025	02/11/2017	132.98	Put	Bond Future	2,970.5100	2.9705	2,986.0400	2.9860	0.523	0	0	0
2017/07/03	2025	02/11/2017	132.97	Put	Bond Future	2,960.5100	2.9605	2,976.0400	2.9760	0.525	0	0	0
2017/07/03	2025	01/02/2018	133.89	Put	Bond Future	2,659.9200	2.6599	2,676.6300	2.6766	0.628	0	0	0
2017/07/03	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2025	01/02/2018			Bond Future	131.2301	131.2301	131.2134	131.2134	(0.013)	0.0000	0.0000	0
2017/07/03	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2025	01/02/2018	133.88	Put	Bond Future	2,649.9200	2.6499	2,666.6300	2.6666	0.631	0	0	0
2017/07/03	2025	01/02/2018	133.90	Put	Bond Future	2,669.9200	2.6699	2,686.6300	2.6866	0.626	0	0	0
2017/07/03	2029	03/08/2017			Bond Future	98.7463	98.7463	99.4323	99.4323	0.695	0.0000	0.0000	0
2017/07/03	2029	01/02/2018			Bond Future	102.3427	102.3427	102.3297	102.3297	(0.013)	0.0000	0.0000	0
2017/07/03	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	109.5800	0.1096	100.000	0	0	0
2017/07/03	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2030	03/08/2017			Bond Future	9.3315	90.4739	9.3562	90.3063	0.265	0.0000	0.0000	43,303
2017/07/03	2030	03/08/2017	9.34	Call	Bond Future	57.9600	0.0580	0.0000	0.0000	(100.000)	0	0	0
2017/07/03	2030	03/08/2017	9.35	Call	Bond Future	125.7500	0.1257	0.0000	0.0000	(100.000)	0	0	0
2017/07/03	2030	03/08/2017	9.33	Put	Bond Future	9.9100	0.0099	177.4500	0.1775	1690.616	0	0	0
2017/07/03	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	41.7900	0.0418	100.000	0	0	0
2017/07/03	2030	02/11/2017			Bond Future	9.3816	92.2013	9.4073	92.0298	0.274	0.0000	0.0000	0
2017/07/03	2030	02/11/2017	9.34	Put	Bond Future	278.7900	0.2788	450.3200	0.4503	61.527	0	0	0
2017/07/03	2030	02/11/2017	9.36	Put	Bond Future	144.5500	0.1446	316.0800	0.3161	118.665	0	0	0
2017/07/03	2030	02/11/2017	9.35	Put	Bond Future	211.6300	0.2116	383.1600	0.3832	81.052	0	0	0
2017/07/03	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2030	01/02/2018			Bond Future	9.4309	89.9861	9.4575	89.8111	0.282	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2030	01/02/2018	9.37	Put	Bond Future	402.3800	0.4024	577.4200	0.5774	43.501	0	0	0
2017/07/03	2030	01/02/2018	9.39	Put	Bond Future	269.9200	0.2699	444.9600	0.4450	64.849	0	0	0
2017/07/03	2030	01/02/2018	9.38	Put	Bond Future	336.1200	0.3361	511.1600	0.5112	52.077	0	0	0
2017/07/03	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2032	03/08/2017	9.43	Put	Bond Future	1,517.1100	1.5171	1,574.1600	1.5742	3.760	0	0	0
2017/07/03	2032	03/08/2017			Bond Future	9.5213	92.9775	9.5461	92.7986	0.260	0.0000	0.0000	26,589
2017/07/03	2032	03/08/2017	9.45	Put	Bond Future	1,432.2700	1.4323	1,485.0800	1.4851	3.687	0	0	0
2017/07/03	2032	03/08/2017	9.44	Put	Bond Future	1,474.3000	1.4743	1,529.2200	1.5292	3.725	0	0	0
2017/07/03	2032	03/08/2017	9.44	Call	Bond Future	881.8100	0.8818	757.8400	0.7578	(14.059)	0	0	0
2017/07/03	2032	03/08/2017	9.45	Call	Bond Future	912.9200	0.9129	786.8400	0.7868	(13.811)	0	0	0
2017/07/03	2032	03/08/2017	9.43	Call	Bond Future	851.3900	0.8514	729.5500	0.7295	(14.311)	0	0	0
2017/07/03	2032	02/11/2017			Bond Future	9.5768	90.5948	9.6024	90.4118	0.268	0.0000	0.0000	0
2017/07/03	2032	02/11/2017	9.48	Put	Bond Future	2,756.5300	2.7565	2,826.6900	2.8267	2.545	0	0	0
2017/07/03	2032	02/11/2017	9.50	Put	Bond Future	2,678.5300	2.6785	2,746.8400	2.7468	2.550	0	0	0
2017/07/03	2032	02/11/2017	9.49	Put	Bond Future	2,717.3400	2.7173	2,786.5700	2.7866	2.548	0	0	0
2017/07/03	2032	02/11/2017	9.48	Call	Bond Future	2,060.4300	2.0604	1,947.5500	1.9475	(5.478)	0	0	0
2017/07/03	2032	02/11/2017	9.49	Call	Bond Future	2,093.5100	2.0935	1,979.7000	1.9797	(5.436)	0	0	0
2017/07/03	2032	02/11/2017	9.50	Call	Bond Future	2,126.9000	2.1269	2,012.1700	2.0122	(5.394)	0	0	0
2017/07/03	2032	01/02/2018	9.55	Put	Bond Future	3,359.7700	3.3598	3,435.3600	3.4354	2.250	0	0	0
2017/07/03	2032	01/02/2018			Bond Future	9.6312	92.3535	9.6577	92.1667	0.275	0.0000	0.0000	0
2017/07/03	2032	01/02/2018	9.57	Put	Bond Future	3,286.8200	3.2868	3,360.9700	3.3610	2.256	0	0	0
2017/07/03	2032	01/02/2018	9.56	Put	Bond Future	3,323.2800	3.3233	3,398.1500	3.3981	2.253	0	0	0
2017/07/03	2032	01/02/2018	9.55	Call	Bond Future	2,784.2700	2.7843	2,673.0700	2.6731	(3.994)	0	0	0
2017/07/03	2032	01/02/2018	9.56	Call	Bond Future	2,818.9600	2.8190	2,707.0400	2.7070	(3.970)	0	0	0
2017/07/03	2032	01/02/2018	9.57	Call	Bond Future	2,853.6000	2.8536	2,740.9600	2.7410	(3.947)	0	0	0
2017/07/03	2033	03/08/2017	113.14	Put	Bond Future	8,234.3700	8.2344	8,246.1200	8.2461	0.143	0	0	0
2017/07/03	2033	03/08/2017			Bond Future	104.9056	104.9056	104.8939	104.8939	(0.011)	0.0000	0.0000	6,534
2017/07/03	2033	03/08/2017	113.13	Put	Bond Future	8,224.3700	8.2244	8,236.1200	8.2361	0.143	0	0	0
2017/07/03	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2033	03/08/2017	113.12	Put	Bond Future	8,214.3700	8.2144	8,226.1200	8.2261	0.143	0	0	0
2017/07/03	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2033	02/11/2017			Bond Future	105.8557	105.8557	105.8467	105.8467	(0.008)	0.0000	0.0000	0
2017/07/03	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2033	02/11/2017	110.07	Put	Bond Future	4,214.2900	4.2143	4,223.2800	4.2233	0.213	0	0	0
2017/07/03	2033	02/11/2017	110.09	Put	Bond Future	4,234.2900	4.2343	4,243.2800	4.2433	0.212	0	0	0
2017/07/03	2033	02/11/2017	110.08	Put	Bond Future	4,224.2900	4.2243	4,233.2800	4.2333	0.213	0	0	0
2017/07/03	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2033	01/02/2018			Bond Future	107.9504	107.9504	107.9406	107.9406	(0.009)	0.0000	0.0000	0
2017/07/03	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2033	01/02/2018	109.64	Put	Bond Future	1,689.5600	1.6896	1,699.3900	1.6994	0.582	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	2033	01/02/2018	109.66	Put	Bond Future	1,709.5600	1.7096	1,719.3900	1.7194	0.575	0	0	0
2017/07/03	2033	01/02/2018	109.65	Put	Bond Future	1,699.5600	1.6996	1,709.3900	1.7094	0.578	0	0	0
2017/07/03	2037	03/08/2017	9.57	Call	Bond Future	506.9600	0.5070	471.1800	0.4712	(7.058)	0	0	0
2017/07/03	2037	03/08/2017			Bond Future	9.8386	88.6703	9.8329	88.7151	(0.058)	0.0000	0.0000	66,825
2017/07/03	2037	03/08/2017	9.58	Call	Bond Future	528.1800	0.5282	491.9800	0.4920	(6.854)	0	0	0
2017/07/03	2037	03/08/2017	9.56	Put	Bond Future	2,707.2400	2.7072	2,627.0800	2.6271	(2.961)	0	0	0
2017/07/03	2037	03/08/2017	9.57	Put	Bond Future	2,646.6300	2.6466	2,566.0300	2.5660	(3.045)	0	0	0
2017/07/03	2037	03/08/2017	9.58	Put	Bond Future	2,586.7500	2.5868	2,505.7300	2.5057	(3.132)	0	0	0
2017/07/03	2037	03/08/2017	9.56	Call	Bond Future	486.3600	0.4864	451.0200	0.4510	(7.266)	0	0	0
2017/07/03	2037	02/11/2017			Bond Future	9.8950	90.3633	9.8892	90.4082	(0.059)	0.0000	0.0000	233
2017/07/03	2037	02/11/2017	9.66	Call	Bond Future	1,870.4100	1.8704	1,857.3800	1.8574	(0.697)	0	0	0
2017/07/03	2037	02/11/2017	9.65	Put	Bond Future	3,766.3300	3.7663	3,708.2500	3.7082	(1.542)	0	0	0
2017/07/03	2037	02/11/2017	9.67	Put	Bond Future	3,669.0500	3.6690	3,611.1800	3.6112	(1.577)	0	0	0
2017/07/03	2037	02/11/2017	9.66	Put	Bond Future	3,717.4700	3.7175	3,659.5000	3.6595	(1.559)	0	0	0
2017/07/03	2037	02/11/2017	9.67	Call	Bond Future	1,901.7900	1.9018	1,888.8600	1.8889	(0.680)	0	0	0
2017/07/03	2037	02/11/2017	9.65	Call	Bond Future	1,839.3500	1.8394	1,826.2100	1.8262	(0.714)	0	0	0
2017/07/03	2037	01/02/2018			Bond Future	9.9512	87.8621	9.9452	87.9077	(0.060)	0.0000	0.0000	0
2017/07/03	2037	01/02/2018	9.81	Put	Bond Future	4,057.7200	4.0577	4,009.4700	4.0095	(1.189)	0	0	0
2017/07/03	2037	01/02/2018	9.83	Put	Bond Future	3,974.5500	3.9745	3,926.5700	3.9266	(1.207)	0	0	0
2017/07/03	2037	01/02/2018	9.82	Put	Bond Future	4,015.9700	4.0160	3,967.8500	3.9679	(1.198)	0	0	0
2017/07/03	2037	01/02/2018	9.82	Call	Bond Future	3,004.0700	3.0041	3,001.6000	3.0016	(0.082)	0	0	0
2017/07/03	2037	01/02/2018	9.83	Call	Bond Future	3,040.4000	3.0404	3,038.0700	3.0381	(0.077)	0	0	0
2017/07/03	2037	01/02/2018	9.81	Call	Bond Future	2,967.9600	2.9680	2,965.3600	2.9654	(0.088)	0	0	0
2017/07/03	2038	03/08/2017			Bond Future	129.7263	129.7263	129.7116	129.7116	(0.011)	0.0000	0.0000	22,601
2017/07/03	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2038	03/08/2017	141.16	Put	Bond Future	11,433.6700	11.4337	11,448.4400	11.4484	0.129	0	0	0
2017/07/03	2038	03/08/2017	141.18	Put	Bond Future	11,453.6700	11.4537	11,468.4400	11.4684	0.129	0	0	0
2017/07/03	2038	03/08/2017	141.17	Put	Bond Future	11,443.6700	11.4437	11,458.4400	11.4584	0.129	0	0	0
2017/07/03	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2038	02/11/2017			Bond Future	132.2325	132.2325	132.2160	132.2160	(0.012)	0.0000	0.0000	0
2017/07/03	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2038	02/11/2017	136.82	Put	Bond Future	4,587.4900	4.5875	4,604.0100	4.6040	0.360	0	0	0
2017/07/03	2038	02/11/2017	136.80	Put	Bond Future	4,567.4900	4.5675	4,584.0100	4.5840	0.362	0	0	0
2017/07/03	2038	02/11/2017	136.81	Put	Bond Future	4,577.4900	4.5775	4,594.0100	4.5940	0.361	0	0	0
2017/07/03	2038	01/02/2018	136.95	Put	Bond Future	3,621.9200	3.6219	3,639.6000	3.6396	0.488	0	0	0
2017/07/03	2038	01/02/2018			Bond Future	133.3281	133.3281	133.3104	133.3104	(0.013)	0.0000	0.0000	0
2017/07/03	2038	01/02/2018	136.94	Put	Bond Future	3,611.9200	3.6119	3,629.6000	3.6296	0.489	0	0	0
2017/07/03	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2038	01/02/2018	136.93	Put	Bond Future	3,601.9200	3.6019	3,619.6000	3.6196	0.491	0	0	0
2017/07/03	2040	03/08/2017			Bond Future	9.9137	92.0214	9.9029	92.1115	(0.109)	0.0000	0.0000	14,089

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	2040	03/08/2017	9.61	Put	Bond Future	3,082.9900	3.0830	2,964.9800	2.9650	(3.828)	0	0	0
2017/07/03	2040	03/08/2017	9.63	Put	Bond Future	2,950.9000	2.9509	2,832.5500	2.8325	(4.011)	0	0	0
2017/07/03	2040	03/08/2017	9.62	Put	Bond Future	3,016.5700	3.0166	2,898.3700	2.8984	(3.918)	0	0	0
2017/07/03	2040	03/08/2017	9.61	Call	Bond Future	490.9900	0.4910	463.0600	0.4631	(5.689)	0	0	0
2017/07/03	2040	03/08/2017	9.62	Call	Bond Future	511.7900	0.5118	483.6700	0.4837	(5.494)	0	0	0
2017/07/03	2040	03/08/2017	9.63	Call	Bond Future	533.2200	0.5332	504.9500	0.5049	(5.302)	0	0	0
2017/07/03	2040	02/11/2017			Bond Future	9.9706	93.7784	9.9596	93.8694	(0.111)	0.0000	0.0000	0
2017/07/03	2040	02/11/2017	9.66	Call	Bond Future	1,819.5500	1.8196	1,820.4500	1.8204	0.049	0	0	0
2017/07/03	2040	02/11/2017	9.65	Put	Bond Future	4,498.0400	4.4980	4,407.6600	4.4077	(2.009)	0	0	0
2017/07/03	2040	02/11/2017	9.67	Put	Bond Future	4,387.4600	4.3875	4,297.6200	4.2976	(2.048)	0	0	0
2017/07/03	2040	02/11/2017	9.66	Put	Bond Future	4,442.6300	4.4426	4,352.5100	4.3525	(2.029)	0	0	0
2017/07/03	2040	02/11/2017	9.67	Call	Bond Future	1,850.7200	1.8507	1,851.9000	1.8519	0.064	0	0	0
2017/07/03	2040	02/11/2017	9.65	Call	Bond Future	1,788.4900	1.7885	1,789.1300	1.7891	0.036	0	0	0
2017/07/03	2040	01/02/2018	9.89	Call	Bond Future	3,222.8000	3.2228	3,240.7100	3.2407	0.556	0	0	0
2017/07/03	2040	01/02/2018			Bond Future	10.0273	91.0932	10.0159	91.1858	(0.113)	0.0000	0.0000	0
2017/07/03	2040	01/02/2018	9.87	Call	Bond Future	3,148.2800	3.1483	3,165.5900	3.1656	0.550	0	0	0
2017/07/03	2040	01/02/2018	9.88	Call	Bond Future	3,185.5600	3.1856	3,203.1700	3.2032	0.553	0	0	0
2017/07/03	2040	01/02/2018	9.87	Put	Bond Future	4,446.4900	4.4465	4,371.2000	4.3712	(1.693)	0	0	0
2017/07/03	2040	01/02/2018	9.88	Put	Bond Future	4,400.3300	4.4003	4,325.3400	4.3253	(1.704)	0	0	0
2017/07/03	2040	01/02/2018	9.89	Put	Bond Future	4,354.2600	4.3543	4,279.5700	4.2796	(1.715)	0	0	0
2017/07/03	2044	03/08/2017			Bond Future	9.9381	89.1478	9.9273	89.2385	(0.108)	0.0000	0.0000	24,347
2017/07/03	2044	03/08/2017	9.62	Put	Bond Future	3,218.4900	3.2185	3,099.5700	3.0996	(3.695)	0	0	0
2017/07/03	2044	03/08/2017	9.64	Put	Bond Future	3,082.6400	3.0826	2,963.2900	2.9633	(3.872)	0	0	0
2017/07/03	2044	03/08/2017	9.63	Put	Bond Future	3,150.1800	3.1502	3,031.0400	3.0310	(3.782)	0	0	0
2017/07/03	2044	03/08/2017	9.64	Call	Bond Future	513.6500	0.5137	484.9800	0.4850	(5.582)	0	0	0
2017/07/03	2044	03/08/2017	9.62	Call	Bond Future	472.6000	0.4726	444.3600	0.4444	(5.975)	0	0	0
2017/07/03	2044	03/08/2017	9.63	Call	Bond Future	492.8100	0.4928	464.3500	0.4644	(5.775)	0	0	0
2017/07/03	2044	02/11/2017	9.68	Call	Bond Future	1,848.9300	1.8489	1,849.5500	1.8496	0.034	0	0	0
2017/07/03	2044	02/11/2017			Bond Future	9.9933	90.8500	9.9823	90.9417	(0.110)	0.0000	0.0000	200
2017/07/03	2044	02/11/2017	9.66	Call	Bond Future	1,786.5900	1.7866	1,786.6700	1.7867	0.004	0	0	0
2017/07/03	2044	02/11/2017	9.67	Call	Bond Future	1,817.5900	1.8176	1,817.9400	1.8179	0.019	0	0	0
2017/07/03	2044	02/11/2017	9.66	Put	Bond Future	4,637.7300	4.6377	4,546.1400	4.5461	(1.975)	0	0	0
2017/07/03	2044	02/11/2017	9.68	Put	Bond Future	4,524.5900	4.5246	4,433.5400	4.4335	(2.012)	0	0	0
2017/07/03	2044	02/11/2017	9.67	Put	Bond Future	4,580.9200	4.5809	4,489.6000	4.4896	(1.993)	0	0	0
2017/07/03	2044	01/02/2018			Bond Future	10.0482	88.2331	10.0369	88.3263	(0.113)	0.0000	0.0000	0
2017/07/03	2044	01/02/2018	9.89	Put	Bond Future	4,517.5700	4.5176	4,441.6100	4.4416	(1.681)	0	0	0
2017/07/03	2044	01/02/2018	9.91	Put	Bond Future	4,424.2000	4.4242	4,348.8400	4.3488	(1.703)	0	0	0
2017/07/03	2044	01/02/2018	9.90	Put	Bond Future	4,470.7000	4.4707	4,395.0300	4.3950	(1.693)	0	0	0
2017/07/03	2044	01/02/2018	9.89	Call	Bond Future	3,197.3500	3.1974	3,214.6500	3.2146	0.541	0	0	0
2017/07/03	2044	01/02/2018	9.90	Call	Bond Future	3,234.9200	3.2349	3,252.5100	3.2525	0.544	0	0	0
2017/07/03	2044	01/02/2018	9.91	Call	Bond Future	3,272.7100	3.2727	3,290.6100	3.2906	0.547	0	0	0
2017/07/03	2046	03/08/2017	141.17	Put	Bond Future	15,508.3200	15.5083	15,903.3300	15.9033	2.547	0	0	0
2017/07/03	2046	03/08/2017			Bond Future	125.6617	125.6617	125.2667	125.2667	(0.314)	0.0000	0.0000	23,901
2017/07/03	2046	03/08/2017	141.19	Put	Bond Future	15,528.3200	15.5283	15,923.3300	15.9233	2.544	0	0	0
2017/07/03	2046	03/08/2017	141.18	Put	Bond Future	15,518.3200	15.5183	15,913.3300	15.9133	2.545	0	0	0
2017/07/03	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2046	02/11/2017	136.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2046	02/11/2017			Bond Future	126.5060		126.5060	126.1023	126.1023	(0.319)	0.0000	0.0000	0
2017/07/03	2046	02/11/2017	136.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2046	02/11/2017	136.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2046	02/11/2017	136.30	Put	Bond Future	9,793.9800		9.7940	10,197.7200	10.1977	4.122	0	0	0
2017/07/03	2046	02/11/2017	136.32	Put	Bond Future	9,813.9800		9.8140	10,217.7200	10.2177	4.114	0	0	0
2017/07/03	2046	02/11/2017	136.31	Put	Bond Future	9,803.9800		9.8040	10,207.7200	10.2077	4.118	0	0	0
2017/07/03	2046	01/02/2018	132.92	Put	Bond Future	3,910.5300		3.9105	4,323.1400	4.3231	10.551	0	0	0
2017/07/03	2046	01/02/2018			Bond Future	129.0095		129.0095	128.5969	128.5969	(0.320)	0.0000	0.0000	0
2017/07/03	2046	01/02/2018	132.91	Put	Bond Future	3,900.5300		3.9005	4,313.1400	4.3131	10.578	0	0	0
2017/07/03	2046	01/02/2018	132.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2046	01/02/2018	132.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2046	01/02/2018	132.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2046	01/02/2018	132.90	Put	Bond Future	3,890.5300		3.8905	4,303.1400	4.3031	10.605	0	0	0
2017/07/03	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2050	03/08/2017			Bond Future	131.1645		131.1645	131.1500	131.1500	(0.011)	0.0000	0.0000	26,191
2017/07/03	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2050	03/08/2017	149.22	Put	Bond Future	18,055.4700		18.0555	18,069.9600	18.0700	0.080	0	0	0
2017/07/03	2050	03/08/2017	149.24	Put	Bond Future	18,075.4700		18.0755	18,089.9600	18.0900	0.080	0	0	0
2017/07/03	2050	03/08/2017	149.23	Put	Bond Future	18,065.4700		18.0655	18,079.9600	18.0800	0.080	0	0	0
2017/07/03	2050	02/11/2017	144.66	Put	Bond Future	10,961.5000		10.9615	10,977.5100	10.9775	0.146	0	0	0
2017/07/03	2050	02/11/2017	144.67	Put	Bond Future	10,971.5000		10.9715	10,987.5100	10.9875	0.146	0	0	0
2017/07/03	2050	02/11/2017			Bond Future	133.6985		133.6985	133.6825	133.6825	(0.012)	0.0000	0.0000	0
2017/07/03	2050	02/11/2017	144.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2050	02/11/2017	144.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2050	02/11/2017	144.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2050	02/11/2017	144.65	Put	Bond Future	10,951.5000		10.9515	10,967.5100	10.9675	0.146	0	0	0
2017/07/03	2050	01/02/2018	140.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2050	01/02/2018			Bond Future	134.6523		134.6523	134.6349	134.6349	(0.013)	0.0000	0.0000	0
2017/07/03	2050	01/02/2018	140.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	2050	01/02/2018	140.23	Put	Bond Future	5,577.7000		5.5777	5,595.0700	5.5951	0.311	0	0	0
2017/07/03	2050	01/02/2018	140.25	Put	Bond Future	5,597.7000		5.5977	5,615.0700	5.6151	0.310	0	0	0
2017/07/03	2050	01/02/2018	140.24	Put	Bond Future	5,587.7000		5.5877	5,605.0700	5.6051	0.311	0	0	0
2017/07/03	2050	01/02/2018	140.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	AL37	03/08/2017			Index Future	542.2690		542.2690	541.6780	541.6780	(0.109)	0.0000	0.0000	0
2017/07/03	AL37	02/11/2017			Index Future	552.6220		552.6220	552.0150	552.0150	(0.110)	0.0000	0.0000	0
2017/07/03	AL37	01/02/2018			Index Future	563.3500		563.3500	562.7310	562.7310	(0.110)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	AL7T	03/08/2017			Index Future	621.7760	621.7760	620.7030	620.7030	(0.173)	0.0000	0.0000	0
2017/07/03	AL7T	02/11/2017			Index Future	633.6470	633.6470	632.5480	632.5480	(0.173)	0.0000	0.0000	0
2017/07/03	AL7T	01/02/2018			Index Future	645.9480	645.9480	644.8260	644.8260	(0.174)	0.0000	0.0000	0
2017/07/03	ALBI	03/08/2017			Index Future	558.6420	558.6420	558.4290	558.4290	(0.038)	0.0000	0.0000	596
2017/07/03	ALBI	02/11/2017			Index Future	569.3080	569.3080	569.0860	569.0860	(0.039)	0.0000	0.0000	0
2017/07/03	ALBI	01/02/2018			Index Future	580.3600	580.3600	580.1320	580.1320	(0.039)	0.0000	0.0000	0
2017/07/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/07/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/07/03	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	EL28	03/08/2017			Bond Future	127.3436	127.3436	127.3319	127.3319	(0.009)	0.0000	0.0000	0
2017/07/03	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	EL28	03/08/2017	135.16	Put	Bond Future	7,816.3900	7.8164	7,828.1300	7.8281	0.150	0	0	0
2017/07/03	EL28	03/08/2017	135.18	Put	Bond Future	7,836.3900	7.8364	7,848.1300	7.8481	0.150	0	0	0
2017/07/03	EL28	03/08/2017	135.17	Put	Bond Future	7,826.3900	7.8264	7,838.1300	7.8381	0.150	0	0	0
2017/07/03	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	EL28	02/11/2017			Bond Future	128.0599	128.0599	128.0467	128.0467	(0.010)	0.0000	0.0000	0
2017/07/03	EL28	02/11/2017	133.87	Put	Bond Future	5,810.1000	5.8101	5,823.3400	5.8233	0.228	0	0	0
2017/07/03	EL28	02/11/2017	133.89	Put	Bond Future	5,830.1000	5.8301	5,843.3400	5.8433	0.227	0	0	0
2017/07/03	EL28	02/11/2017	133.88	Put	Bond Future	5,820.1000	5.8201	5,833.3400	5.8333	0.227	0	0	0
2017/07/03	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	EL28	01/02/2018			Bond Future	130.5940	130.5940	130.5797	130.5797	(0.011)	0.0000	0.0000	0
2017/07/03	EL28	01/02/2018	132.29	Put	Bond Future	1,696.0400	1.6960	1,710.3300	1.7103	0.843	0	0	0
2017/07/03	EL28	01/02/2018	132.31	Put	Bond Future	1,716.0400	1.7160	1,730.3300	1.7303	0.833	0	0	0
2017/07/03	EL28	01/02/2018	132.30	Put	Bond Future	1,706.0400	1.7060	1,720.3300	1.7203	0.838	0	0	0
2017/07/03	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	ES33	03/08/2017			Bond Future	10.9416	77.1627	10.9356	77.1993	(0.056)	0.0000	0.0000	9,466
2017/07/03	ES33	03/08/2017	10.53	Put	Bond Future	2,534.2700	2.5343	2,497.7000	2.4977	(1.443)	0	0	0
2017/07/03	ES33	03/08/2017	10.55	Put	Bond Future	2,408.1700	2.4082	2,371.6000	2.3716	(1.519)	0	0	0
2017/07/03	ES33	03/08/2017	10.54	Put	Bond Future	2,471.1800	2.4712	2,434.6100	2.4346	(1.480)	0	0	0
2017/07/03	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	ES33	02/11/2017	10.66	Put	Bond Future	2,303.2700	2.3033	2,266.5500	2.2666	(1.594)	0	0	0
2017/07/03	ES33	02/11/2017			Bond Future	11.0407	74.8442	11.0345	74.8809	(0.056)	0.0000	0.0000	0
2017/07/03	ES33	02/11/2017	10.68	Put	Bond Future	2,179.6300	2.1796	2,142.9100	2.1429	(1.685)	0	0	0
2017/07/03	ES33	02/11/2017	10.67	Put	Bond Future	2,241.4100	2.2414	2,204.6900	2.2047	(1.638)	0	0	0
2017/07/03	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	ES33	01/02/2018	11.00	Put	Bond Future	837.1000	0.8371	799.8400	0.7998	(4.451)	0	0	0
2017/07/03	ES33	01/02/2018	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	ES33	01/02/2018			Bond Future	11.1426	76.2972	11.1362	76.3344	(0.057)	0.0000	0.0000	0
2017/07/03	ES33	01/02/2018	11.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	ES33	01/02/2018	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	ES33	01/02/2018	10.99	Put	Bond Future	896.3300	0.8963	859.0700	0.8591	(4.157)	0	0	0
2017/07/03	ES33	01/02/2018	11.01	Put	Bond Future	777.9500	0.7780	740.6900	0.7407	(4.790)	0	0	0
2017/07/03	ES42	03/08/2017			Bond Future	11.1112	80.5335	11.1001	80.6092	(0.100)	0.0000	0.0000	7,957
2017/07/03	ES42	02/11/2017			Bond Future	11.2083	77.8094	11.1968	77.8860	(0.102)	0.0000	0.0000	0
2017/07/03	ES42	01/02/2018			Bond Future	11.3048	79.3199	11.2930	79.3978	(0.105)	0.0000	0.0000	0
2017/07/03	GOVI	03/08/2017			GOVI	557.3170	557.3170	557.0410	557.0410	(0.050)	0.0000	0.0000	411
2017/07/03	GOVI	03/08/2017	561.11	Put	GOVI	37,930.0000	3.7930	40,690.0000	4.0690	7.277	0	0	0
2017/07/03	GOVI	03/08/2017	561.09	Put	GOVI	37,730.0000	3.7730	40,490.0000	4.0490	7.315	0	0	0
2017/07/03	GOVI	03/08/2017	561.10	Put	GOVI	37,830.0000	3.7830	40,590.0000	4.0590	7.296	0	0	0
2017/07/03	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	GOVI	02/11/2017	572.44	Put	GOVI	44,830.0000	4.4830	47,680.0000	4.7680	6.357	0	0	0
2017/07/03	GOVI	02/11/2017			GOVI	567.9570	567.9570	567.6720	567.6720	(0.050)	0.0000	0.0000	0
2017/07/03	GOVI	02/11/2017	572.46	Put	GOVI	45,030.0000	4.5030	47,880.0000	4.7880	6.329	0	0	0
2017/07/03	GOVI	02/11/2017	572.45	Put	GOVI	44,930.0000	4.4930	47,780.0000	4.7780	6.343	0	0	0
2017/07/03	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	GOVI	01/02/2018			GOVI	578.9830	578.9830	578.6910	578.6910	(0.050)	0.0000	0.0000	0
2017/07/03	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	GOVI	01/02/2018	581.02	Put	GOVI	20,370.0000	2.0370	23,290.0000	2.3290	14.335	0	0	0
2017/07/03	GOVI	01/02/2018	581.04	Put	GOVI	20,570.0000	2.0570	23,490.0000	2.3490	14.195	0	0	0
2017/07/03	GOVI	01/02/2018	581.03	Put	GOVI	20,470.0000	2.0470	23,390.0000	2.3390	14.265	0	0	0
2017/07/03	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/07/03	IGOV	03/08/2017			Index Future	247.7780	247.7780	247.7120	247.7120	(0.027)	0.0000	0.0000	1,319
2017/07/03	IGOV	02/11/2017			Index Future	252.5650	252.5650	252.4950	252.4950	(0.028)	0.0000	0.0000	0
2017/07/03	IGOV	01/02/2018			Index Future	257.5630	257.5630	257.4890	257.4890	(0.029)	0.0000	0.0000	0
2017/07/03	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/07/03	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/07/03	IS01	21/09/2017			Interest Rate Swap	99.6126	99.6126	99.6126	99.6126	0.000	0.0000	0.0000	0
2017/07/03	IS01	21/12/2017			Interest Rate Swap	99.8223	99.8223	99.8245	99.8245	0.002	0.0000	0.0000	0
2017/07/03	IS01	15/03/2018			Interest Rate Swap	99.7784	99.7784	99.7821	99.7821	0.004	0.0000	0.0000	0
2017/07/03	IS01	21/06/2018			Interest Rate Swap	99.9424	99.9424	99.9481	99.9481	0.006	0.0000	0.0000	0
2017/07/03	IS01	20/09/2018			Interest Rate Swap	100.1038	100.1038	100.1093	100.1093	0.006	0.0000	0.0000	0
2017/07/03	IS02	18/12/2017			Interest Rate Swap	99.8491	99.8491	99.8515	99.8515	0.002	0.0000	0.0000	0
2017/07/03	IS02	16/03/2018			Interest Rate Swap	99.0598	99.0598	99.0635	99.0635	0.004	0.0000	0.0000	0
2017/07/03	IS02	15/06/2018			Interest Rate Swap	98.6283	98.6283	98.6351	98.6351	0.007	0.0000	0.0000	0
2017/07/03	IS02	21/09/2018			Interest Rate Swap	98.5739	98.5739	98.5793	98.5793	0.005	0.0000	0.0000	0
2017/07/03	IS02	21/12/2018			Interest Rate Swap	98.9700	98.9700	98.9700	98.9700	0.000	0.0000	0.0000	0
2017/07/03	IS02	15/03/2019			Interest Rate Swap	99.3779	99.3779	99.3839	99.3839	0.006	0.0000	0.0000	0
2017/07/03	IS02	21/06/2019			Interest Rate Swap	99.7938	99.7938	99.7991	99.7991	0.005	0.0000	0.0000	0
2017/07/03	IS02	20/09/2019			Interest Rate Swap	100.2283	100.2283	100.2375	100.2375	0.009	0.0000	0.0000	0
2017/07/03	IS05	17/12/2020			Interest Rate Swap	96.5805	96.5805	96.6423	96.6423	0.064	0.0000	0.0000	0
2017/07/03	IS05	16/03/2021			Interest Rate Swap	95.8428	95.8428	95.9173	95.9173	0.078	0.0000	0.0000	0
2017/07/03	IS05	15/06/2021			Interest Rate Swap	95.0756	95.0756	95.1600	95.1600	0.089	0.0000	0.0000	0
2017/07/03	IS05	21/09/2021			Interest Rate Swap	95.2838	95.2838	95.3712	95.3712	0.092	0.0000	0.0000	0
2017/07/03	IS05	21/12/2021			Interest Rate Swap	97.4944	97.4944	97.5804	97.5804	0.088	0.0000	0.0000	51
2017/07/03	IS05	15/03/2022			Interest Rate Swap	97.6524	97.6524	97.7383	97.7383	0.088	0.0000	0.0000	0
2017/07/03	IS05	21/06/2022			Interest Rate Swap	98.8698	98.8698	98.9563	98.9563	0.088	0.0000	0.0000	0
2017/07/03	IS05	20/09/2022			Interest Rate Swap	101.0835	101.0835	101.1777	101.1777	0.093	0.0000	0.0000	0
2017/07/03	IS10	17/12/2025			Interest Rate Swap	96.0500	96.0500	96.2136	96.2136	0.170	0.0000	0.0000	0
2017/07/03	IS10	16/03/2026			Interest Rate Swap	93.1306	93.1306	93.2995	93.2995	0.181	0.0000	0.0000	0
2017/07/03	IS10	15/06/2026			Interest Rate Swap	91.9357	91.9357	92.1072	92.1072	0.187	0.0000	0.0000	0
2017/07/03	IS10	21/09/2026			Interest Rate Swap	94.1190	94.1190	94.2865	94.2865	0.178	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	IS10	21/12/2026			Interest Rate Swap	97.8995		97.8995	98.0602	98.0602	0.164	0.0000	0.0000	0
2017/07/03	IS10	15/03/2027			Interest Rate Swap	96.5134		96.5134	96.6735	96.6735	0.166	0.0000	0.0000	0
2017/07/03	IS10	21/06/2027			Interest Rate Swap	98.5944		98.5944	98.7507	98.7507	0.159	0.0000	0.0000	0
2017/07/03	IS10	20/09/2027			Interest Rate Swap	102.3008		102.3008	102.4570	102.4570	0.153	0.0000	0.0000	0
2017/07/03	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/07/03	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/07/03	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/07/03	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/07/03	JBAF	19/07/2017			Jibar Tradeable Future	7.2900		92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2017/07/03	JBAF	16/08/2017			Jibar Tradeable Future	7.2700		92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2017/07/03	JBAF	20/09/2017			Jibar Tradeable Future	7.1800		92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2017/07/03	JBAF	18/10/2017			Jibar Tradeable Future	7.1400		92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2017/07/03	JBAF	15/11/2017			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/07/03	JBAF	20/12/2017			Jibar Tradeable Future	7.0200		92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2017/07/03	JBAF	20/03/2018			Jibar Tradeable Future	6.9000		93.1000	6.9000	93.1000	0.000	0.0000	0.0000	2,500
2017/07/03	JBAF	20/06/2018			Jibar Tradeable Future	6.8600		93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2017/07/03	JBAF	19/09/2018			Jibar Tradeable Future	6.8900		93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2017/07/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/07/03	JBAF	19/12/2018			Jibar Tradeable Future	6.9300		93.0700	6.9300	93.0700	0.000	0.0000	0.0000	0
2017/07/03	JBAF	20/03/2019			Jibar Tradeable Future	6.9800		93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2017/07/03	JBAF	19/06/2019			Jibar Tradeable Future	7.0400		92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2017/07/03	R023	03/08/2017	8.60	Put	Bond Future	85.4100		0.0854	87.0900	0.0871	1.967	0	0	0
2017/07/03	R023	03/08/2017			Bond Future	8.1701		101.5339	8.2005	101.4018	0.372	0.0000	0.0000	38,422
2017/07/03	R023	03/08/2017	8.59	Put	Bond Future	90.2000		0.0902	92.1600	0.0922	2.173	0	0	0
2017/07/03	R023	03/08/2017	8.60	Call	Bond Future	1,934.0200		1.9340	1,803.5600	1.8036	(6.746)	0	0	0
2017/07/03	R023	03/08/2017	8.58	Call	Bond Future	1,858.7800		1.8588	1,728.9100	1.7289	(6.987)	0	0	0
2017/07/03	R023	03/08/2017	8.59	Call	Bond Future	1,896.3000		1.8963	1,766.1200	1.7661	(6.865)	0	0	0
2017/07/03	R023	03/08/2017	8.58	Put	Bond Future	95.2200		0.0952	97.4900	0.0975	2.384	0	0	0
2017/07/03	R023	02/11/2017	8.56	Call	Bond Future	1,979.2000		1.9792	1,871.8300	1.8718	(5.425)	0	0	0
2017/07/03	R023	02/11/2017			Bond Future	8.1973		99.5422	8.2296	99.4068	0.395	0.0000	0.0000	0
2017/07/03	R023	02/11/2017	8.57	Call	Bond Future	2,009.0600		2.0091	1,901.0800	1.9011	(5.375)	0	0	0
2017/07/03	R023	02/11/2017	8.58	Call	Bond Future	2,039.3200		2.0393	1,930.7300	1.9307	(5.325)	0	0	0
2017/07/03	R023	02/11/2017	8.56	Put	Bond Future	473.4900		0.4735	501.5200	0.5015	5.920	0	0	0
2017/07/03	R023	02/11/2017	8.58	Put	Bond Future	451.4200		0.4514	478.2300	0.4782	5.939	0	0	0
2017/07/03	R023	02/11/2017	8.57	Put	Bond Future	462.2500		0.4623	489.6700	0.4897	5.932	0	0	0
2017/07/03	R023	01/02/2018			Bond Future	8.2217		101.4746	8.2560	101.3363	0.418	0.0000	0.0000	0
2017/07/03	R023	01/02/2018	8.32	Call	Bond Future	1,611.7100		1.6117	1,526.7500	1.5268	(5.271)	0	0	0
2017/07/03	R023	01/02/2018	8.33	Call	Bond Future	1,634.5700		1.6346	1,548.9900	1.5490	(5.236)	0	0	0
2017/07/03	R023	01/02/2018	8.31	Put	Bond Future	1,234.4800		1.2345	1,288.4400	1.2884	4.371	0	0	0
2017/07/03	R023	01/02/2018	8.33	Put	Bond Future	1,199.6100		1.1996	1,252.3200	1.2523	4.394	0	0	0
2017/07/03	R023	01/02/2018	8.32	Put	Bond Future	1,216.8000		1.2168	1,270.1300	1.2701	4.383	0	0	0
2017/07/03	R023	01/02/2018	8.31	Call	Bond Future	1,589.3200		1.5893	1,504.9900	1.5050	(5.306)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	R035	03/08/2017			Bond Future	9.7422	96.6442	9.7366	96.6888	(0.058)	0.0000	0.0000	11,018
2017/07/03	R035	03/08/2017	9.52	Put	Bond Future	1,775.1000	1.7751	1,730.4400	1.7304	(2.516)	0	0	0
2017/07/03	R035	03/08/2017	9.50	Put	Bond Future	1,937.3700	1.9374	1,892.7100	1.8927	(2.305)	0	0	0
2017/07/03	R035	03/08/2017	9.51	Put	Bond Future	1,856.1800	1.8562	1,811.5200	1.8115	(2.406)	0	0	0
2017/07/03	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R035	02/11/2017			Bond Future	9.8021	93.9886	9.7963	94.0333	(0.059)	0.0000	0.0000	0
2017/07/03	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R035	02/11/2017	9.59	Put	Bond Future	1,671.5400	1.6715	1,626.8200	1.6268	(2.675)	0	0	0
2017/07/03	R035	02/11/2017	9.61	Put	Bond Future	1,511.9600	1.5120	1,467.2400	1.4672	(2.958)	0	0	0
2017/07/03	R035	02/11/2017	9.60	Put	Bond Future	1,591.7000	1.5917	1,546.9800	1.5470	(2.810)	0	0	0
2017/07/03	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R035	01/02/2018	9.73	Put	Bond Future	1,023.8000	1.0238	978.4200	0.9784	(4.433)	0	0	0
2017/07/03	R035	01/02/2018			Bond Future	9.8623	95.8132	9.8564	95.8586	(0.060)	0.0000	0.0000	0
2017/07/03	R035	01/02/2018	9.75	Put	Bond Future	867.9000	0.8679	822.5200	0.8225	(5.229)	0	0	0
2017/07/03	R035	01/02/2018	9.74	Put	Bond Future	945.8000	0.9458	900.4200	0.9004	(4.798)	0	0	0
2017/07/03	R035	01/02/2018	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R035	01/02/2018	9.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R186	03/08/2017	8.93	Put	Bond Future	608.1000	0.6081	640.1100	0.6401	5.264	0	0	0
2017/07/03	R186	03/08/2017	9.35	Call	Bond Future	3,729.5900	3.7296	3,526.3000	3.5263	(5.451)	0	0	0
2017/07/03	R186	03/08/2017			Bond Future	8.7970	112.0723	8.8271	111.8703	0.341	0.0000	0.0000	132,268
2017/07/03	R186	03/08/2017	8.85	Put	Bond Future	818.5400	0.8185	865.9500	0.8659	5.792	0	0	750
2017/07/03	R186	03/08/2017	8.92	Put	Bond Future	631.9400	0.6319	665.7100	0.6657	5.344	0	0	0
2017/07/03	R186	03/08/2017	8.90	Call	Bond Future	1,372.5800	1.3726	1,208.0300	1.2080	(11.988)	0	0	0
2017/07/03	R186	03/08/2017	9.50	Call	Bond Future	4,640.7600	4.6408	4,436.7700	4.4368	(4.396)	0	0	0
2017/07/03	R186	03/08/2017	8.80	Put	Bond Future	973.8300	0.9738	1,032.3300	1.0323	6.007	0	0	7,100
2017/07/03	R186	03/08/2017	8.93	Call	Bond Future	1,499.2100	1.4992	1,329.2500	1.3293	(11.337)	0	0	0
2017/07/03	R186	03/08/2017	8.91	Call	Bond Future	1,414.1500	1.4141	1,247.7500	1.2478	(11.767)	0	0	0
2017/07/03	R186	03/08/2017	8.65	Put	Bond Future	1,556.7000	1.5567	1,652.8500	1.6528	6.177	0	0	2,500
2017/07/03	R186	03/08/2017	9.00	Put	Bond Future	459.6900	0.4597	480.8900	0.4809	4.612	0	0	0
2017/07/03	R186	03/08/2017	8.75	Call	Bond Future	830.5200	0.8305	699.0900	0.6991	(15.825)	0	0	0
2017/07/03	R186	03/08/2017	9.35	Put	Bond Future	85.8300	0.0858	84.5100	0.0845	(1.538)	0	0	750
2017/07/03	R186	03/08/2017	8.85	Call	Bond Future	1,174.6300	1.1746	1,020.0700	1.0201	(13.158)	0	0	0
2017/07/03	R186	03/08/2017	8.92	Call	Bond Future	1,456.3600	1.4564	1,288.1600	1.2882	(11.549)	0	0	0
2017/07/03	R186	03/08/2017	8.90	Put	Bond Future	681.6900	0.6817	719.1100	0.7191	5.489	0	0	0
2017/07/03	R186	03/08/2017	9.50	Put	Bond Future	36.3400	0.0363	34.3200	0.0343	(5.559)	0	0	6,500
2017/07/03	R186	03/08/2017	8.65	Call	Bond Future	559.9400	0.5599	454.1200	0.4541	(18.898)	0	0	0
2017/07/03	R186	03/08/2017	8.80	Call	Bond Future	993.7700	0.9938	850.3000	0.8503	(14.437)	0	0	0
2017/07/03	R186	03/08/2017	9.00	Call	Bond Future	1,816.1000	1.8161	1,635.3300	1.6353	(9.954)	0	0	0
2017/07/03	R186	03/08/2017	8.91	Put	Bond Future	656.4700	0.6565	692.0400	0.6920	5.418	0	0	0
2017/07/03	R186	03/08/2017	8.75	Put	Bond Future	1,148.1000	1.1481	1,218.6400	1.2186	6.144	0	0	3,654
2017/07/03	R186	02/11/2017	8.88	Call	Bond Future	2,134.3700	2.1344	2,002.4900	2.0025	(6.179)	0	0	0
2017/07/03	R186	02/11/2017	8.89	Put	Bond Future	1,842.2100	1.8422	1,915.9400	1.9159	4.002	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	R186	02/11/2017			Bond Future	8.8402	114.2120	8.8716	114.0053	0.355	0.0000	0.0000	4
2017/07/03	R186	02/11/2017	8.89	Call	Bond Future	2,169.4900	2.1695	2,036.5200	2.0365	(6.129)	0	0	0
2017/07/03	R186	02/11/2017	8.90	Call	Bond Future	2,205.1800	2.2052	2,071.1300	2.0711	(6.079)	0	0	0
2017/07/03	R186	02/11/2017	9.00	Put	Bond Future	1,531.8200	1.5318	1,594.1200	1.5941	4.067	0	0	5,000
2017/07/03	R186	02/11/2017	8.88	Put	Bond Future	1,872.7400	1.8727	1,947.5600	1.9476	3.995	0	0	0
2017/07/03	R186	02/11/2017	8.90	Put	Bond Future	1,812.3000	1.8123	1,884.9500	1.8850	4.009	0	0	0
2017/07/03	R186	02/11/2017	9.00	Call	Bond Future	2,577.8700	2.5779	2,433.4700	2.4335	(5.602)	0	0	0
2017/07/03	R186	01/02/2018	8.96	Call	Bond Future	2,847.2400	2.8472	2,716.1900	2.7162	(4.603)	0	0	0
2017/07/03	R186	01/02/2018			Bond Future	8.8816	111.1265	8.9144	110.9156	0.369	0.0000	0.0000	0
2017/07/03	R186	01/02/2018	8.97	Call	Bond Future	2,882.6200	2.8826	2,750.7500	2.7507	(4.575)	0	0	0
2017/07/03	R186	01/02/2018	8.98	Call	Bond Future	2,918.2300	2.9182	2,785.5300	2.7855	(4.547)	0	0	0
2017/07/03	R186	01/02/2018	8.96	Put	Bond Future	2,343.7800	2.3438	2,423.6200	2.4236	3.406	0	0	0
2017/07/03	R186	01/02/2018	8.97	Put	Bond Future	2,315.1800	2.3152	2,394.2000	2.3942	3.413	0	0	0
2017/07/03	R186	01/02/2018	8.98	Put	Bond Future	2,286.8500	2.2869	2,365.0400	2.3650	3.419	0	0	0
2017/07/03	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R197	03/08/2017			Bond Future	294.7858	294.7858	294.9153	294.9153	0.044	0.0000	0.0000	2,350
2017/07/03	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R197	03/08/2017	308.05	Put	Bond Future	13,264.1600	13.2642	13,134.6500	13.1346	(0.976)	0	0	0
2017/07/03	R197	03/08/2017	308.07	Put	Bond Future	13,284.1600	13.2842	13,154.6500	13.1546	(0.975)	0	0	0
2017/07/03	R197	03/08/2017	308.06	Put	Bond Future	13,274.1600	13.2742	13,144.6500	13.1446	(0.976)	0	0	0
2017/07/03	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R197	02/11/2017			Bond Future	300.4805	300.4805	300.6097	300.6097	0.043	0.0000	0.0000	0
2017/07/03	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R197	02/11/2017	305.15	Put	Bond Future	4,669.4900	4.6695	4,540.3000	4.5403	(2.767)	0	0	0
2017/07/03	R197	02/11/2017	305.17	Put	Bond Future	4,689.4900	4.6895	4,560.3000	4.5603	(2.755)	0	0	0
2017/07/03	R197	02/11/2017	305.16	Put	Bond Future	4,679.4900	4.6795	4,550.3000	4.5503	(2.761)	0	0	0
2017/07/03	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R197	01/02/2018			Bond Future	299.3733	299.3733	299.5030	299.5030	0.043	0.0000	0.0000	0
2017/07/03	R197	01/02/2018	301.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R197	01/02/2018	301.66	Put	Bond Future	2,286.6900	2.2867	2,157.0200	2.1570	(5.671)	0	0	0
2017/07/03	R197	01/02/2018	301.68	Put	Bond Future	2,306.6900	2.3067	2,177.0200	2.1770	(5.621)	0	0	0
2017/07/03	R197	01/02/2018	301.67	Put	Bond Future	2,296.6900	2.2967	2,167.0200	2.1670	(5.646)	0	0	0
2017/07/03	R197	01/02/2018	301.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R197	01/02/2018	301.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R202	03/08/2017			Bond Future	240.3568	240.3568	240.3299	240.3299	(0.011)	0.0000	0.0000	30,532
2017/07/03	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R202	03/08/2017	258.35	Put	Bond Future	17,993.2400	17.9932	18,020.1200	18.0201	0.149	0	0	0
2017/07/03	R202	03/08/2017	258.37	Put	Bond Future	18,013.2400	18.0132	18,040.1200	18.0401	0.149	0	0	0
2017/07/03	R202	03/08/2017	258.36	Put	Bond Future	18,003.2400	18.0032	18,030.1200	18.0301	0.149	0	0	0
2017/07/03	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R202	02/11/2017			Bond Future	245.0001	245.0001	244.9703	244.9703	(0.012)	0.0000	0.0000	0
2017/07/03	R202	02/11/2017	253.89	Put	Bond Future	8,889.8900	8.8899	8,919.6800	8.9197	0.335	0	0	0
2017/07/03	R202	02/11/2017	253.91	Put	Bond Future	8,909.8900	8.9099	8,939.6800	8.9397	0.334	0	0	0
2017/07/03	R202	02/11/2017	253.90	Put	Bond Future	8,899.8900	8.8999	8,929.6800	8.9297	0.335	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R202	01/02/2018	249.06	Put	Bond Future	2,958.2200	2.9582	2,990.1800	2.9902	1.080	0	0	0
2017/07/03	R202	01/02/2018			Bond Future	246.1018	246.1018	246.0698	246.0698	(0.013)	0.0000	0.0000	0
2017/07/03	R202	01/02/2018	249.08	Put	Bond Future	2,978.2200	2.9782	3,010.1800	3.0102	1.073	0	0	0
2017/07/03	R202	01/02/2018	249.07	Put	Bond Future	2,968.2200	2.9682	3,000.1800	3.0002	1.077	0	0	0
2017/07/03	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R203	03/08/2017			Bond Future	7.3960	103.3294	7.4025	103.3287	0.089	0.0000	0.0000	0
2017/07/03	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R203	03/08/2017	4.87	Put	Bond Future	270.3700	0.2704	271.0700	0.2711	0.259	0	0	0
2017/07/03	R203	03/08/2017	4.89	Put	Bond Future	268.2200	0.2682	268.9200	0.2689	0.261	0	0	0
2017/07/03	R203	03/08/2017	4.88	Put	Bond Future	269.2900	0.2693	269.9900	0.2700	0.260	0	0	0
2017/07/03	R204	03/08/2017	7.77	Put	Bond Future	30.9500	0.0310	28.5500	0.0286	(7.754)	0	0	0
2017/07/03	R204	03/08/2017			Bond Future	7.5442	101.6173	7.5500	101.6098	0.077	0.0000	0.0000	42,057
2017/07/03	R204	03/08/2017	7.76	Put	Bond Future	33.2400	0.0332	30.7900	0.0308	(7.371)	0	0	0
2017/07/03	R204	03/08/2017	7.75	Call	Bond Future	299.5600	0.2996	289.6000	0.2896	(3.325)	0	0	0
2017/07/03	R204	03/08/2017	7.76	Call	Bond Future	309.9300	0.3099	300.0200	0.3000	(3.197)	0	0	0
2017/07/03	R204	03/08/2017	7.77	Call	Bond Future	320.4300	0.3204	310.5700	0.3106	(3.077)	0	0	0
2017/07/03	R204	03/08/2017	7.75	Put	Bond Future	35.6700	0.0357	33.1700	0.0332	(7.009)	0	0	0
2017/07/03	R204	02/11/2017	7.76	Put	Bond Future	37.3100	0.0373	37.8700	0.0379	1.501	0	0	0
2017/07/03	R204	02/11/2017			Bond Future	7.4955	103.5574	7.5034	103.5490	0.105	0.0000	0.0000	0
2017/07/03	R204	02/11/2017	7.75	Put	Bond Future	39.3100	0.0393	39.9100	0.0399	1.526	0	0	0
2017/07/03	R204	02/11/2017	7.76	Call	Bond Future	317.5300	0.3175	309.7200	0.3097	(2.460)	0	0	0
2017/07/03	R204	02/11/2017	7.74	Call	Bond Future	300.4700	0.3005	292.7500	0.2927	(2.569)	0	0	0
2017/07/03	R204	02/11/2017	7.75	Call	Bond Future	308.9600	0.3090	301.1900	0.3012	(2.515)	0	0	0
2017/07/03	R204	02/11/2017	7.74	Put	Bond Future	41.4000	0.0414	42.0500	0.0421	1.570	0	0	0
2017/07/03	R204	01/02/2018	7.27	Call	Bond Future	167.5500	0.1675	162.3600	0.1624	(3.098)	0	0	0
2017/07/03	R204	01/02/2018			Bond Future	7.3864	101.5276	7.3969	101.5188	0.143	0.0000	0.0000	0
2017/07/03	R204	01/02/2018	7.25	Call	Bond Future	159.9100	0.1599	154.8500	0.1548	(3.164)	0	0	0
2017/07/03	R204	01/02/2018	7.26	Call	Bond Future	163.7100	0.1637	158.5800	0.1586	(3.134)	0	0	0
2017/07/03	R204	01/02/2018	7.25	Put	Bond Future	273.7700	0.2738	277.4900	0.2775	1.359	0	0	0
2017/07/03	R204	01/02/2018	7.27	Put	Bond Future	264.7000	0.2647	268.2900	0.2683	1.356	0	0	0
2017/07/03	R204	01/02/2018	7.26	Put	Bond Future	269.2100	0.2692	272.8600	0.2729	1.356	0	0	0
2017/07/03	R207	03/08/2017	8.19	Call	Bond Future	1,157.4100	1.1574	1,089.7200	1.0897	(5.848)	0	0	51
2017/07/03	R207	03/08/2017			Bond Future	7.6558	99.5791	7.6870	99.5113	0.408	0.0000	0.0000	45,818
2017/07/03	R207	03/08/2017	8.39	Put	Bond Future	0.7300	0.0007	0.6800	0.0007	(6.849)	0	0	0
2017/07/03	R207	03/08/2017	8.41	Put	Bond Future	0.5900	0.0006	0.5400	0.0005	(8.475)	0	0	0
2017/07/03	R207	03/08/2017	8.19	Put	Bond Future	5.4300	0.0054	5.5700	0.0056	2.578	0	0	0
2017/07/03	R207	03/08/2017	8.40	Put	Bond Future	0.6500	0.0007	0.6100	0.0006	(6.154)	0	0	0
2017/07/03	R207	03/08/2017	8.41	Call	Bond Future	1,622.0700	1.6221	1,554.1900	1.5542	(4.185)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	R207	03/08/2017	8.39	Call	Bond Future	1,579.6500	1.5797	1,511.7700	1.5118	(4.297)	0	0	0
2017/07/03	R207	03/08/2017	8.40	Call	Bond Future	1,600.8500	1.6009	1,532.9800	1.5330	(4.240)	0	0	0
2017/07/03	R207	02/11/2017			Bond Future	7.6386	101.4803	7.6740	101.4104	0.464	0.0000	0.0000	0
2017/07/03	R207	02/11/2017	8.03	Put	Bond Future	92.6200	0.0926	103.5800	0.1036	11.833	0	0	0
2017/07/03	R207	02/11/2017	8.05	Put	Bond Future	85.9600	0.0860	96.2100	0.0962	11.924	0	0	0
2017/07/03	R207	02/11/2017	8.03	Call	Bond Future	860.8000	0.8608	801.8700	0.8019	(6.846)	0	0	0
2017/07/03	R207	02/11/2017	8.04	Put	Bond Future	89.2400	0.0892	99.8400	0.0998	11.878	0	0	0
2017/07/03	R207	02/11/2017	8.04	Call	Bond Future	876.9500	0.8769	817.6600	0.8177	(6.761)	0	0	0
2017/07/03	R207	02/11/2017	8.05	Call	Bond Future	893.1900	0.8932	833.5500	0.8336	(6.677)	0	0	0
2017/07/03	R207	01/02/2018			Bond Future	7.6028	99.8083	7.6433	99.7369	0.533	0.0000	0.0000	0
2017/07/03	R207	01/02/2018	7.60	Put	Bond Future	479.0600	0.4791	512.2900	0.5123	6.937	0	0	0
2017/07/03	R207	01/02/2018	7.62	Put	Bond Future	462.4000	0.4624	494.7700	0.4948	7.000	0	0	0
2017/07/03	R207	01/02/2018	7.60	Call	Bond Future	474.1900	0.4742	435.9400	0.4359	(8.066)	0	0	0
2017/07/03	R207	01/02/2018	7.61	Put	Bond Future	470.8300	0.4708	503.6300	0.5036	6.966	0	0	0
2017/07/03	R207	01/02/2018	7.61	Call	Bond Future	483.6100	0.4836	444.9300	0.4449	(7.998)	0	0	0
2017/07/03	R207	01/02/2018	7.62	Call	Bond Future	492.8300	0.4928	453.7200	0.4537	(7.936)	0	0	0
2017/07/03	R208	03/08/2017	8.32	Call	Bond Future	1,713.4300	1.7134	1,618.9600	1.6190	(5.514)	0	0	0
2017/07/03	R208	03/08/2017			Bond Future	7.7586	99.2348	7.7894	99.1403	0.398	0.0000	0.0000	36,711
2017/07/03	R208	03/08/2017	8.30	Call	Bond Future	1,655.4300	1.6554	1,561.0500	1.5610	(5.701)	0	0	0
2017/07/03	R208	03/08/2017	8.31	Call	Bond Future	1,684.3900	1.6844	1,589.9600	1.5900	(5.606)	0	0	0
2017/07/03	R208	03/08/2017	8.30	Put	Bond Future	13.6300	0.0136	13.7500	0.0138	0.880	0	0	0
2017/07/03	R208	03/08/2017	8.32	Put	Bond Future	11.6400	0.0116	11.6700	0.0117	0.258	0	0	0
2017/07/03	R208	03/08/2017	8.31	Put	Bond Future	12.5900	0.0126	12.6600	0.0127	0.556	0	0	0
2017/07/03	R208	02/11/2017	8.18	Put	Bond Future	167.2100	0.1672	182.5600	0.1826	9.180	0	0	0
2017/07/03	R208	02/11/2017			Bond Future	7.7606	97.7275	7.7942	97.6305	0.434	0.0000	0.0000	0
2017/07/03	R208	02/11/2017	8.20	Put	Bond Future	156.2500	0.1563	170.6900	0.1707	9.242	0	0	0
2017/07/03	R208	02/11/2017	8.19	Put	Bond Future	161.5800	0.1616	176.4600	0.1765	9.209	0	0	0
2017/07/03	R208	02/11/2017	8.18	Call	Bond Future	1,367.4400	1.3674	1,285.7400	1.2857	(5.975)	0	0	0
2017/07/03	R208	02/11/2017	8.19	Call	Bond Future	1,390.2100	1.3902	1,308.0400	1.3080	(5.911)	0	0	0
2017/07/03	R208	02/11/2017	8.20	Call	Bond Future	1,413.2600	1.4133	1,330.6500	1.3306	(5.845)	0	0	0
2017/07/03	R208	01/02/2018	7.85	Put	Bond Future	665.7100	0.6657	705.2200	0.7052	5.935	0	0	0
2017/07/03	R208	01/02/2018			Bond Future	7.7535	99.6247	7.7902	99.5256	0.474	0.0000	0.0000	0
2017/07/03	R208	01/02/2018	7.84	Put	Bond Future	677.3300	0.6773	717.3700	0.7174	5.911	0	0	0
2017/07/03	R208	01/02/2018	7.85	Call	Bond Future	925.9100	0.9259	866.2700	0.8663	(6.441)	0	0	0
2017/07/03	R208	01/02/2018	7.83	Call	Bond Future	895.1700	0.8952	836.5900	0.8366	(6.544)	0	0	0
2017/07/03	R208	01/02/2018	7.84	Call	Bond Future	910.6200	0.9106	851.5100	0.8515	(6.491)	0	0	0
2017/07/03	R208	01/02/2018	7.83	Put	Bond Future	688.8000	0.6888	729.3700	0.7294	5.890	0	0	0
2017/07/03	R209	03/08/2017			Bond Future	9.7153	72.6193	9.7097	72.6561	(0.058)	0.0000	0.0000	74,058
2017/07/03	R209	03/08/2017	9.44	Call	Bond Future	382.0200	0.3820	353.8200	0.3538	(7.382)	0	0	0
2017/07/03	R209	03/08/2017	9.43	Put	Bond Future	2,279.7900	2.2798	2,215.0800	2.2151	(2.838)	0	0	0
2017/07/03	R209	03/08/2017	9.45	Put	Bond Future	2,176.4100	2.1764	2,110.9300	2.1109	(3.009)	0	0	0
2017/07/03	R209	03/08/2017	9.44	Put	Bond Future	2,227.7800	2.2278	2,162.6800	2.1627	(2.922)	0	0	0
2017/07/03	R209	03/08/2017	9.45	Call	Bond Future	398.9600	0.3990	370.3800	0.3704	(7.164)	0	0	0
2017/07/03	R209	03/08/2017	9.43	Call	Bond Future	365.6100	0.3656	337.8000	0.3378	(7.606)	0	0	0
2017/07/03	R209	02/11/2017	9.52	Put	Bond Future	3,153.9500	3.1539	3,105.8500	3.1058	(1.525)	0	0	0
2017/07/03	R209	02/11/2017	9.75	Call	Bond Future	2,177.9200	2.1779	2,169.7800	2.1698	(0.374)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	R209	02/11/2017	8.30	Put	Bond Future	10,692.9200	10.6929	10,652.2100	10.6522	(0.381)	0	0	0
2017/07/03	R209	02/11/2017			Bond Future	9.7680	70.8558	9.7623	70.8929	(0.058)	0.0000	0.0000	800
2017/07/03	R209	02/11/2017	9.54	Put	Bond Future	3,071.6600	3.0717	3,023.7300	3.0237	(1.560)	0	0	0
2017/07/03	R209	02/11/2017	10.00	Call	Bond Future	3,069.3100	3.0693	3,066.1600	3.0662	(0.103)	0	0	0
2017/07/03	R209	02/11/2017	9.53	Put	Bond Future	3,112.6200	3.1126	3,064.6100	3.0646	(1.542)	0	0	0
2017/07/03	R209	02/11/2017	9.75	Put	Bond Future	2,295.3300	2.2953	2,250.1300	2.2501	(1.969)	0	0	6,500
2017/07/03	R209	02/11/2017	9.54	Call	Bond Future	1,563.1300	1.5631	1,552.2600	1.5523	(0.695)	0	0	0
2017/07/03	R209	02/11/2017	9.00	Put	Bond Future	5,803.1100	5.8031	5,755.4900	5.7555	(0.821)	0	0	0
2017/07/03	R209	02/11/2017	10.60	Put	Bond Future	575.9900	0.5760	551.4000	0.5514	(4.269)	0	0	1,300
2017/07/03	R209	02/11/2017	9.52	Call	Bond Future	1,510.7900	1.5108	1,499.7500	1.4997	(0.731)	0	0	0
2017/07/03	R209	02/11/2017	10.00	Put	Bond Future	1,582.9200	1.5829	1,542.7100	1.5427	(2.540)	0	0	3,360
2017/07/03	R209	02/11/2017	9.00	Call	Bond Future	522.9900	0.5230	512.4300	0.5124	(2.019)	0	0	4,100
2017/07/03	R209	02/11/2017	10.60	Call	Bond Future	5,692.4700	5.6925	5,704.9400	5.7049	0.219	0	0	0
2017/07/03	R209	02/11/2017	8.30	Call	Bond Future	72.3900	0.0724	68.7400	0.0687	(5.042)	0	0	2,800
2017/07/03	R209	02/11/2017	9.53	Call	Bond Future	1,536.8200	1.5368	1,525.8700	1.5259	(0.713)	0	0	0
2017/07/03	R209	01/02/2018	9.73	Call	Bond Future	2,570.2800	2.5703	2,568.8400	2.5688	(0.056)	0	0	0
2017/07/03	R209	01/02/2018	9.72	Call	Bond Future	2,539.8000	2.5398	2,538.2300	2.5382	(0.062)	0	0	0
2017/07/03	R209	01/02/2018			Bond Future	9.8196	72.2313	9.8138	72.2689	(0.059)	0.0000	0.0000	0
2017/07/03	R209	01/02/2018	9.71	Call	Bond Future	2,509.5100	2.5095	2,507.8200	2.5078	(0.067)	0	0	0
2017/07/03	R209	01/02/2018	9.71	Put	Bond Future	3,221.9800	3.2220	3,182.6800	3.1827	(1.220)	0	0	0
2017/07/03	R209	01/02/2018	9.73	Put	Bond Future	3,151.9800	3.1520	3,112.9300	3.1129	(1.239)	0	0	0
2017/07/03	R209	01/02/2018	9.72	Put	Bond Future	3,186.8400	3.1868	3,147.6600	3.1477	(1.229)	0	0	0
2017/07/03	R210	03/08/2017	196.29	Put	Bond Future	10,995.4300	10.9954	11,016.1700	11.0162	0.189	0	0	0
2017/07/03	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R210	03/08/2017			Bond Future	185.2946	185.2946	185.2738	185.2738	(0.011)	0.0000	0.0000	1,675
2017/07/03	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R210	03/08/2017	196.28	Put	Bond Future	10,985.4300	10.9854	11,006.1700	11.0062	0.189	0	0	0
2017/07/03	R210	03/08/2017	196.30	Put	Bond Future	11,005.4300	11.0054	11,026.1700	11.0262	0.188	0	0	0
2017/07/03	R210	02/11/2017	192.08	Put	Bond Future	5,606.0200	5.6060	5,628.4500	5.6285	0.400	0	0	0
2017/07/03	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R210	02/11/2017			Bond Future	186.4740	186.4740	186.4515	186.4515	(0.012)	0.0000	0.0000	0
2017/07/03	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R210	02/11/2017	192.07	Put	Bond Future	5,596.0200	5.5960	5,618.4500	5.6185	0.401	0	0	0
2017/07/03	R210	02/11/2017	192.09	Put	Bond Future	5,616.0200	5.6160	5,638.4500	5.6385	0.399	0	0	0
2017/07/03	R210	01/02/2018			Bond Future	190.1640	190.1640	190.1399	190.1399	(0.013)	0.0000	0.0000	0
2017/07/03	R210	01/02/2018	192.36	Put	Bond Future	2,195.9500	2.1959	2,220.0600	2.2201	1.098	0	0	0
2017/07/03	R210	01/02/2018	192.38	Put	Bond Future	2,215.9500	2.2159	2,240.0600	2.2401	1.088	0	0	0
2017/07/03	R210	01/02/2018	192.37	Put	Bond Future	2,205.9500	2.2059	2,230.0600	2.2301	1.093	0	0	0
2017/07/03	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R212	03/08/2017			Bond Future	148.0607	148.0607	148.0760	148.0760	0.010	0.0000	0.0000	4,858
2017/07/03	R212	03/08/2017	153.34	Put	Bond Future	5,279.3500	5.2793	5,264.0300	5.2640	(0.290)	0	0	0
2017/07/03	R212	03/08/2017	153.36	Put	Bond Future	5,299.3500	5.2993	5,284.0300	5.2840	(0.289)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	R212	03/08/2017	153.35	Put	Bond Future	5,289.3500	5.2893	5,274.0300	5.2740	(0.290)	0	0	0
2017/07/03	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R212	02/11/2017			Bond Future	150.9209	150.9209	150.9351	150.9351	0.009	0.0000	0.0000	0
2017/07/03	R212	02/11/2017	152.40	Put	Bond Future	1,479.0500	1.4791	1,464.8800	1.4649	(0.958)	0	0	0
2017/07/03	R212	02/11/2017	152.42	Put	Bond Future	1,499.0500	1.4991	1,484.8800	1.4849	(0.945)	0	0	0
2017/07/03	R212	02/11/2017	152.41	Put	Bond Future	1,489.0500	1.4891	1,474.8800	1.4749	(0.952)	0	0	0
2017/07/03	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R212	01/02/2018	154.71	Put	Bond Future	2,862.7200	2.8627	2,849.3200	2.8493	(0.468)	0	0	0
2017/07/03	R212	01/02/2018			Bond Future	151.8473	151.8473	151.8607	151.8607	0.009	0.0000	0.0000	0
2017/07/03	R212	01/02/2018	154.70	Put	Bond Future	2,852.7200	2.8527	2,839.3200	2.8393	(0.470)	0	0	0
2017/07/03	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/07/03	R212	01/02/2018	154.69	Put	Bond Future	2,842.7200	2.8427	2,829.3200	2.8293	(0.471)	0	0	0
2017/07/03	R213	03/08/2017	9.33	Put	Bond Future	1,323.7000	1.3237	1,374.0500	1.3741	3.804	0	0	0
2017/07/03	R213	03/08/2017			Bond Future	9.4096	84.8043	9.4343	84.6414	0.263	0.0000	0.0000	58,458
2017/07/03	R213	03/08/2017	9.35	Put	Bond Future	1,248.8300	1.2488	1,295.2900	1.2953	3.720	0	0	0
2017/07/03	R213	03/08/2017	9.34	Put	Bond Future	1,285.9100	1.2859	1,334.3100	1.3343	3.764	0	0	0
2017/07/03	R213	03/08/2017	9.33	Call	Bond Future	797.1300	0.7971	684.5800	0.6846	(14.119)	0	0	0
2017/07/03	R213	03/08/2017	9.34	Call	Bond Future	825.7700	0.8258	711.2700	0.7113	(13.866)	0	0	0
2017/07/03	R213	03/08/2017	9.35	Call	Bond Future	855.0600	0.8551	738.6200	0.7386	(13.618)	0	0	0
2017/07/03	R213	02/11/2017	9.36	Put	Bond Future	2,488.5700	2.4886	2,553.6600	2.5537	2.616	0	0	0
2017/07/03	R213	02/11/2017			Bond Future	9.4624	82.8735	9.4881	82.7069	0.271	0.0000	0.0000	0
2017/07/03	R213	02/11/2017	9.35	Put	Bond Future	2,524.7800	2.5248	2,590.7300	2.5907	2.612	0	0	0
2017/07/03	R213	02/11/2017	9.36	Call	Bond Future	1,818.9200	1.8189	1,717.3300	1.7173	(5.585)	0	0	0
2017/07/03	R213	02/11/2017	9.34	Call	Bond Future	1,760.0200	1.7600	1,660.1600	1.6602	(5.674)	0	0	0
2017/07/03	R213	02/11/2017	9.35	Call	Bond Future	1,789.3300	1.7893	1,688.6000	1.6886	(5.629)	0	0	0
2017/07/03	R213	02/11/2017	9.34	Put	Bond Future	2,561.3400	2.5613	2,628.1600	2.6282	2.609	0	0	0
2017/07/03	R213	01/02/2018	9.42	Call	Bond Future	2,441.1700	2.4412	2,341.3500	2.3413	(4.089)	0	0	0
2017/07/03	R213	01/02/2018			Bond Future	9.5152	84.4824	9.5418	84.3122	0.279	0.0000	0.0000	0
2017/07/03	R213	01/02/2018	9.43	Call	Bond Future	2,471.3700	2.4714	2,370.8800	2.3709	(4.066)	0	0	0
2017/07/03	R213	01/02/2018	9.41	Put	Bond Future	3,089.7800	3.0898	3,160.7600	3.1608	2.297	0	0	0
2017/07/03	R213	01/02/2018	9.43	Put	Bond Future	3,020.6000	3.0206	3,090.2400	3.0902	2.306	0	0	0
2017/07/03	R213	01/02/2018	9.42	Put	Bond Future	3,055.1800	3.0552	3,125.4900	3.1255	2.301	0	0	0
2017/07/03	R213	01/02/2018	9.41	Call	Bond Future	2,410.9100	2.4109	2,311.7600	2.3118	(4.113)	0	0	0
2017/07/03	R214	03/08/2017	9.51	Call	Bond Future	330.5200	0.3305	309.7800	0.3098	(6.275)	0	0	0
2017/07/03	R214	03/08/2017			Bond Future	9.8351	72.4554	9.8245	72.5281	(0.108)	0.0000	0.0000	37,026
2017/07/03	R214	03/08/2017	9.52	Call	Bond Future	345.7500	0.3458	324.8100	0.3248	(6.056)	0	0	0
2017/07/03	R214	03/08/2017	9.53	Call	Bond Future	361.5000	0.3615	340.3600	0.3404	(5.848)	0	0	0
2017/07/03	R214	03/08/2017	9.51	Put	Bond Future	2,604.9300	2.6049	2,511.4900	2.5115	(3.587)	0	0	0
2017/07/03	R214	03/08/2017	9.53	Put	Bond Future	2,492.5300	2.4925	2,398.6900	2.3987	(3.765)	0	0	0
2017/07/03	R214	03/08/2017	9.52	Put	Bond Future	2,548.4100	2.5484	2,454.7700	2.4548	(3.674)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/07/03	R214	02/11/2017	9.60	Call	Bond Future	1,482.6100	1.4826	1,484.1000	1.4841	0.100	0	0	0
2017/07/03	R214	02/11/2017			Bond Future	9.8892	70.5424	9.8783	70.6160	(0.110)	0.0000	0.0000	0
2017/07/03	R214	02/11/2017	9.58	Call	Bond Future	1,431.5400	1.4315	1,432.5700	1.4326	0.072	0	0	0
2017/07/03	R214	02/11/2017	9.59	Call	Bond Future	1,456.9300	1.4569	1,458.1900	1.4582	0.086	0	0	0
2017/07/03	R214	02/11/2017	9.60	Put	Bond Future	3,480.4900	3.4805	3,408.4000	3.4084	(2.071)	0	0	0
2017/07/03	R214	02/11/2017	9.58	Put	Bond Future	3,571.0300	3.5710	3,498.4800	3.4985	(2.032)	0	0	0
2017/07/03	R214	02/11/2017	9.59	Put	Bond Future	3,525.5600	3.5256	3,453.2400	3.4532	(2.051)	0	0	0
2017/07/03	R214	01/02/2018			Bond Future	9.9433	71.9119	9.9321	71.9866	(0.112)	0.0000	0.0000	0
2017/07/03	R214	01/02/2018	9.82	Put	Bond Future	3,453.3600	3.4534	3,393.4600	3.3935	(1.735)	0	0	0
2017/07/03	R214	01/02/2018	9.84	Put	Bond Future	3,381.4100	3.3814	3,322.0100	3.3220	(1.757)	0	0	0
2017/07/03	R214	01/02/2018	9.83	Put	Bond Future	3,417.2300	3.4172	3,357.5800	3.3576	(1.746)	0	0	0
2017/07/03	R214	01/02/2018	9.84	Call	Bond Future	2,685.2100	2.6852	2,700.6100	2.7006	0.574	0	0	0
2017/07/03	R214	01/02/2018	9.82	Call	Bond Future	2,621.0300	2.6210	2,635.9300	2.6359	0.568	0	0	0
2017/07/03	R214	01/02/2018	9.83	Call	Bond Future	2,653.0200	2.6530	2,668.1700	2.6682	0.571	0	0	0
2017/07/03	R248	03/08/2017			Bond Future	9.8909	92.8855	9.8751	93.0219	(0.159)	0.0000	0.0000	78,556
2017/07/03	R248	03/08/2017	9.57	Call	Bond Future	479.9300	0.4799	460.7300	0.4607	(4.001)	0	0	0
2017/07/03	R248	03/08/2017	9.56	Put	Bond Future	3,406.5700	3.4066	3,250.9300	3.2509	(4.569)	0	0	0
2017/07/03	R248	03/08/2017	9.58	Put	Bond Future	3,264.3000	3.2643	3,108.8000	3.1088	(4.764)	0	0	0
2017/07/03	R248	03/08/2017	9.57	Put	Bond Future	3,335.0400	3.3350	3,179.4500	3.1794	(4.665)	0	0	0
2017/07/03	R248	03/08/2017	9.58	Call	Bond Future	500.6100	0.5006	481.5000	0.4815	(3.817)	0	0	0
2017/07/03	R248	03/08/2017	9.56	Call	Bond Future	459.8800	0.4599	440.6300	0.4406	(4.186)	0	0	0
2017/07/03	R248	02/11/2017	9.66	Put	Bond Future	4,504.9200	4.5049	4,385.3700	4.3854	(2.654)	0	0	0
2017/07/03	R248	02/11/2017			Bond Future	9.9468	90.2215	9.9307	90.3598	(0.162)	0.0000	0.0000	226
2017/07/03	R248	02/11/2017	9.65	Put	Bond Future	4,561.8500	4.5619	4,441.8200	4.4418	(2.631)	0	0	0
2017/07/03	R248	02/11/2017	9.64	Call	Bond Future	1,921.6500	1.9216	1,939.3500	1.9394	0.921	0	0	0
2017/07/03	R248	02/11/2017	9.65	Call	Bond Future	1,954.4300	1.9544	1,972.6300	1.9726	0.931	0	0	0
2017/07/03	R248	02/11/2017	9.66	Call	Bond Future	1,987.5600	1.9876	2,006.2400	2.0062	0.940	0	0	0
2017/07/03	R248	02/11/2017	9.64	Put	Bond Future	4,619.2900	4.6193	4,498.7600	4.4988	(2.609)	0	0	0
2017/07/03	R248	01/02/2018	9.90	Put	Bond Future	4,441.5400	4.4415	4,341.9700	4.3420	(2.242)	0	0	0
2017/07/03	R248	01/02/2018	9.89	Call	Bond Future	3,522.0200	3.5220	3,562.7300	3.5627	1.156	0	0	0
2017/07/03	R248	01/02/2018			Bond Future	10.0028	91.9730	9.9862	92.1138	(0.166)	0.0000	0.0000	0
2017/07/03	R248	01/02/2018	9.90	Call	Bond Future	3,562.6900	3.5627	3,603.8700	3.6039	1.156	0	0	0
2017/07/03	R248	01/02/2018	9.91	Call	Bond Future	3,603.8700	3.6039	3,645.5100	3.6455	1.155	0	0	0
2017/07/03	R248	01/02/2018	9.89	Put	Bond Future	4,487.1700	4.4872	4,387.1300	4.3871	(2.229)	0	0	0
2017/07/03	R248	01/02/2018	9.91	Put	Bond Future	4,396.5800	4.3966	4,297.4700	4.2975	(2.254)	0	0	0

**Total**

**918729**