



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 10/05/2017 TO 10/05/2017

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
2017/05/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	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
2017/05/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	2025	03/08/2017			Bond Future	129.4772	129.4772	129.3731	129.3731	(0.080)	0.0000	0.0000	2,414
2017/05/10	2025	03/08/2017	133.96	Put	Bond Future	4,482.8200	4.4828	4,586.8800	4.5869	2.321	0	0	0
2017/05/10	2025	03/08/2017	133.98	Put	Bond Future	4,502.8200	4.5028	4,606.8800	4.6069	2.311	0	0	0
2017/05/10	2025	03/08/2017	133.97	Put	Bond Future	4,492.8200	4.4928	4,596.8800	4.5969	2.316	0	0	0
2017/05/10	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2025	02/11/2017			Bond Future	131.9903	131.9903	131.8845	131.8845	(0.080)	0.0000	0.0000	0
2017/05/10	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2025	02/11/2017	132.96	Put	Bond Future	969.6800	0.9697	1,075.5300	1.0755	10.916	0	0	0
2017/05/10	2025	02/11/2017	132.98	Put	Bond Future	989.6800	0.9897	1,095.5300	1.0955	10.695	0	0	0
2017/05/10	2025	02/11/2017	132.97	Put	Bond Future	979.6800	0.9797	1,085.5300	1.0855	10.805	0	0	0
2017/05/10	2025	01/02/2018	133.89	Put	Bond Future	604.8800	0.6049	716.2400	0.7162	18.410	0	0	0
2017/05/10	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2025	01/02/2018			Bond Future	133.2851	133.2851	133.1738	133.1738	(0.084)	0.0000	0.0000	0
2017/05/10	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2025	01/02/2018	133.88	Put	Bond Future	594.8800	0.5949	706.2400	0.7062	18.720	0	0	0
2017/05/10	2025	01/02/2018	133.90	Put	Bond Future	614.8800	0.6149	726.2400	0.7262	18.111	0	0	0
2017/05/10	2029	01/02/2018			Bond Future	103.9983	103.9983	104.0611	104.0611	0.060	0.0000	0.0000	0
2017/05/10	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2030	03/08/2017	9.33	Call	Bond Future	182.4900	0.1825	653.6400	0.6536	258.179	0	0	0
2017/05/10	2030	03/08/2017			Bond Future	9.3032	90.6663	9.2342	91.1374	(0.741)	0.0000	0.0000	31,984
2017/05/10	2030	03/08/2017	9.34	Call	Bond Future	250.3600	0.2504	721.5100	0.7215	188.189	0	0	0
2017/05/10	2030	03/08/2017	9.35	Call	Bond Future	318.1500	0.3182	789.3000	0.7893	148.091	0	0	0
2017/05/10	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2030	02/11/2017			Bond Future	9.3519	92.4000	9.2805	92.8810	(0.763)	0.0000	0.0000	0
2017/05/10	2030	02/11/2017	9.34	Put	Bond Future	80.0400	0.0800	0.0000	0.0000	(100.000)	0	0	0
2017/05/10	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2030	02/11/2017	9.35	Put	Bond Future	12.8800	0.0129	0.0000	0.0000	(100.000)	0	0	0
2017/05/10	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	400.8800	0.4009	100.000	0	0	0
2017/05/10	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	468.0400	0.4680	100.000	0	0	0
2017/05/10	2030	02/11/2017	9.36	Call	Bond Future	54.2000	0.0542	535.1200	0.5351	887.306	0	0	0
2017/05/10	2030	01/02/2018			Bond Future	9.3987	90.1984	9.3250	90.6878	(0.785)	0.0000	0.0000	0
2017/05/10	2030	01/02/2018	9.38	Call	Bond Future	0.0000	0.0000	365.5400	0.3655	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/10	2030	01/02/2018	9.37	Put	Bond Future	190.0600	0.1901	0.0000	0.0000	(100.000)	0	0	0
2017/05/10	2030	01/02/2018	9.39	Put	Bond Future	57.6000	0.0576	0.0000	0.0000	(100.000)	0	0	0
2017/05/10	2030	01/02/2018	9.38	Put	Bond Future	123.8000	0.1238	0.0000	0.0000	(100.000)	0	0	0
2017/05/10	2030	01/02/2018	9.39	Call	Bond Future	0.0000	0.0000	431.7400	0.4317	100.000	0	0	0
2017/05/10	2030	01/02/2018	9.37	Call	Bond Future	0.0000	0.0000	299.2800	0.2993	100.000	0	0	0
2017/05/10	2032	03/08/2017	9.43	Put	Bond Future	2,161.1100	2.1611	1,869.9500	1.8700	(13.473)	0	0	0
2017/05/10	2032	03/08/2017			Bond Future	9.4611	93.4156	9.3873	93.9571	(0.781)	0.0000	0.0000	21,380
2017/05/10	2032	03/08/2017	9.45	Put	Bond Future	2,087.4600	2.0875	1,801.4300	1.8014	(13.702)	0	0	0
2017/05/10	2032	03/08/2017	9.44	Put	Bond Future	2,124.0500	2.1241	1,835.4600	1.8355	(13.587)	0	0	0
2017/05/10	2032	03/08/2017	9.44	Call	Bond Future	1,969.6800	1.9697	2,222.5500	2.2225	12.838	0	0	0
2017/05/10	2032	03/08/2017	9.45	Call	Bond Future	2,006.2300	2.0062	2,261.6600	2.2617	12.732	0	0	0
2017/05/10	2032	03/08/2017	9.43	Call	Bond Future	1,933.5100	1.9335	2,183.8100	2.1838	12.945	0	0	0
2017/05/10	2032	02/11/2017			Bond Future	9.5142	91.0441	9.4378	91.5967	(0.803)	0.0000	0.0000	0
2017/05/10	2032	02/11/2017	9.48	Put	Bond Future	3,047.0400	3.0470	2,855.6800	2.8557	(6.280)	0	0	0
2017/05/10	2032	02/11/2017	9.50	Put	Bond Future	2,973.6500	2.9737	2,786.4800	2.7865	(6.294)	0	0	0
2017/05/10	2032	02/11/2017	9.49	Put	Bond Future	3,010.1900	3.0102	2,820.9200	2.8209	(6.288)	0	0	0
2017/05/10	2032	02/11/2017	9.48	Call	Bond Future	2,800.2700	2.8003	3,161.4600	3.1615	12.898	0	0	0
2017/05/10	2032	02/11/2017	9.49	Call	Bond Future	2,835.6900	2.8357	3,198.9700	3.1990	12.811	0	0	0
2017/05/10	2032	02/11/2017	9.50	Call	Bond Future	2,871.3500	2.8713	3,236.7300	3.2367	12.725	0	0	0
2017/05/10	2032	01/02/2018	9.55	Put	Bond Future	3,731.7300	3.7317	3,497.0100	3.4970	(6.290)	0	0	0
2017/05/10	2032	01/02/2018			Bond Future	9.5651	92.8212	9.4864	93.3836	(0.823)	0.0000	0.0000	0
2017/05/10	2032	01/02/2018	9.57	Put	Bond Future	3,662.3000	3.6623	3,430.9800	3.4310	(6.316)	0	0	0
2017/05/10	2032	01/02/2018	9.56	Put	Bond Future	3,697.0400	3.6970	3,464.0300	3.4640	(6.303)	0	0	0
2017/05/10	2032	01/02/2018	9.55	Call	Bond Future	3,623.9300	3.6239	3,951.6500	3.9517	9.043	0	0	0
2017/05/10	2032	01/02/2018	9.56	Call	Bond Future	3,660.4200	3.6604	3,989.8500	3.9899	9.000	0	0	0
2017/05/10	2032	01/02/2018	9.57	Call	Bond Future	3,696.7800	3.6968	4,027.9000	4.0279	8.957	0	0	0
2017/05/10	2033	03/08/2017	113.14	Put	Bond Future	6,815.1300	6.8151	6,749.2800	6.7493	(0.966)	0	0	0
2017/05/10	2033	03/08/2017			Bond Future	106.3249	106.3249	106.3907	106.3907	0.062	0.0000	0.0000	6,134
2017/05/10	2033	03/08/2017	113.13	Put	Bond Future	6,805.1300	6.8051	6,739.2800	6.7393	(0.968)	0	0	0
2017/05/10	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2033	03/08/2017	113.12	Put	Bond Future	6,795.1300	6.7951	6,729.2800	6.7293	(0.969)	0	0	0
2017/05/10	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2033	02/11/2017			Bond Future	107.3117	107.3117	107.3792	107.3792	0.063	0.0000	0.0000	0
2017/05/10	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2033	02/11/2017	110.07	Put	Bond Future	2,758.2600	2.7583	2,690.8100	2.6908	(2.445)	0	0	0
2017/05/10	2033	02/11/2017	110.09	Put	Bond Future	2,778.2600	2.7783	2,710.8100	2.7108	(2.428)	0	0	0
2017/05/10	2033	02/11/2017	110.08	Put	Bond Future	2,768.2600	2.7683	2,700.8100	2.7008	(2.437)	0	0	0
2017/05/10	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2033	01/02/2018			Bond Future	109.4637	109.4637	109.5298	109.5298	0.060	0.0000	0.0000	0
2017/05/10	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2033	01/02/2018	109.64	Put	Bond Future	176.2600	0.1763	110.2400	0.1102	(37.456)	0	0	0
2017/05/10	2033	01/02/2018	109.66	Put	Bond Future	196.2600	0.1963	130.2400	0.1302	(33.639)	0	0	0

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2017/05/10	2033	01/02/2018	109.65	Put	Bond Future	186.2600	0.1863	120.2400	0.1202	(35.445)	0	0	0
2017/05/10	2037	03/08/2017	9.57	Call	Bond Future	1,796.2700	1.7963	2,014.4700	2.0145	12.147	0	0	0
2017/05/10	2037	03/08/2017			Bond Future	9.7111	89.6760	9.6423	90.2263	(0.709)	0.0000	0.0000	57,179
2017/05/10	2037	03/08/2017	9.58	Call	Bond Future	1,831.4600	1.8315	2,051.9900	2.0520	12.041	0	0	0
2017/05/10	2037	03/08/2017	9.56	Put	Bond Future	2,976.7600	2.9768	2,642.2100	2.6422	(11.239)	0	0	0
2017/05/10	2037	03/08/2017	9.57	Put	Bond Future	2,930.1800	2.9302	2,598.1100	2.5981	(11.333)	0	0	0
2017/05/10	2037	03/08/2017	9.58	Put	Bond Future	2,884.2700	2.8843	2,554.5300	2.5545	(11.432)	0	0	0
2017/05/10	2037	03/08/2017	9.56	Call	Bond Future	1,761.6400	1.7616	1,977.3600	1.9774	12.245	0	0	0
2017/05/10	2037	02/11/2017			Bond Future	9.7634	91.3908	9.6924	91.9524	(0.727)	0.0000	0.0000	233
2017/05/10	2037	02/11/2017	9.66	Call	Bond Future	3,108.2400	3.1082	3,295.3700	3.2954	6.020	0	0	0
2017/05/10	2037	02/11/2017	9.65	Put	Bond Future	3,970.8900	3.9709	3,594.6500	3.5946	(9.475)	0	0	0
2017/05/10	2037	02/11/2017	9.67	Put	Bond Future	3,884.8600	3.8849	3,512.4600	3.5125	(9.586)	0	0	0
2017/05/10	2037	02/11/2017	9.66	Put	Bond Future	3,927.8200	3.9278	3,553.3800	3.5534	(9.533)	0	0	0
2017/05/10	2037	02/11/2017	9.67	Call	Bond Future	3,145.0800	3.1451	3,334.2500	3.3343	6.015	0	0	0
2017/05/10	2037	02/11/2017	9.65	Call	Bond Future	3,071.3900	3.0714	3,256.7200	3.2567	6.034	0	0	0
2017/05/10	2037	01/02/2018			Bond Future	9.8142	88.9191	9.7412	89.4908	(0.744)	0.0000	0.0000	0
2017/05/10	2037	01/02/2018	9.81	Put	Bond Future	4,222.5100	4.2225	3,969.0200	3.9690	(6.003)	0	0	0
2017/05/10	2037	01/02/2018	9.83	Put	Bond Future	4,146.7500	4.1468	3,896.5800	3.8966	(6.033)	0	0	0
2017/05/10	2037	01/02/2018	9.82	Put	Bond Future	4,184.4900	4.1845	3,932.6600	3.9327	(6.018)	0	0	0
2017/05/10	2037	01/02/2018	9.82	Call	Bond Future	4,229.6300	4.2296	4,549.4700	4.5495	7.562	0	0	0
2017/05/10	2037	01/02/2018	9.83	Call	Bond Future	4,269.6400	4.2696	4,591.1400	4.5911	7.530	0	0	0
2017/05/10	2037	01/02/2018	9.81	Call	Bond Future	4,189.7900	4.1898	4,507.9700	4.5080	7.594	0	0	0
2017/05/10	2038	03/08/2017			Bond Future	131.1778	131.1778	131.2597	131.2597	0.062	0.0000	0.0000	22,439
2017/05/10	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2038	03/08/2017	141.16	Put	Bond Future	9,982.1700	9.9822	9,900.3000	9.9003	(0.820)	0	0	0
2017/05/10	2038	03/08/2017	141.18	Put	Bond Future	10,002.1700	10.0022	9,920.3000	9.9203	(0.819)	0	0	0
2017/05/10	2038	03/08/2017	141.17	Put	Bond Future	9,992.1700	9.9922	9,910.3000	9.9103	(0.819)	0	0	0
2017/05/10	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2038	02/11/2017			Bond Future	133.7238	133.7238	133.8075	133.8075	0.063	0.0000	0.0000	0
2017/05/10	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2038	02/11/2017	136.82	Put	Bond Future	3,096.2300	3.0962	3,012.4800	3.0125	(2.705)	0	0	0
2017/05/10	2038	02/11/2017	136.80	Put	Bond Future	3,076.2300	3.0762	2,992.4800	2.9925	(2.722)	0	0	0
2017/05/10	2038	02/11/2017	136.81	Put	Bond Future	3,086.2300	3.0862	3,002.4800	3.0025	(2.714)	0	0	0
2017/05/10	2038	01/02/2018	136.95	Put	Bond Future	2,065.6600	2.0657	1,983.5600	1.9836	(3.975)	0	0	0
2017/05/10	2038	01/02/2018			Bond Future	134.8843	134.8843	134.9664	134.9664	0.061	0.0000	0.0000	0
2017/05/10	2038	01/02/2018	136.94	Put	Bond Future	2,055.6600	2.0557	1,973.5600	1.9736	(3.994)	0	0	0
2017/05/10	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2038	01/02/2018	136.93	Put	Bond Future	2,045.6600	2.0457	1,963.5600	1.9636	(4.013)	0	0	0
2017/05/10	2040	03/08/2017			Bond Future	9.8020	92.9615	9.7331	93.5484	(0.702)	0.0000	0.0000	13,816
2017/05/10	2040	03/08/2017	9.61	Put	Bond Future	3,417.2100	3.4172	3,075.7700	3.0758	(9.992)	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
2017/05/10	2040	03/08/2017	9.63	Put	Bond Future	3,312.7700	3.3128	2,977.6900	2.9777	(10.115)	0	0	0
2017/05/10	2040	03/08/2017	9.62	Put	Bond Future	3,364.7200	3.3647	3,026.4600	3.0265	(10.053)	0	0	0
2017/05/10	2040	03/08/2017	9.61	Call	Bond Future	1,765.2800	1.7653	2,010.7300	2.0107	13.904	0	0	0
2017/05/10	2040	03/08/2017	9.62	Call	Bond Future	1,800.0100	1.8000	2,048.6400	2.0486	13.813	0	0	0
2017/05/10	2040	03/08/2017	9.63	Call	Bond Future	1,835.1600	1.8352	2,086.9700	2.0870	13.721	0	0	0
2017/05/10	2040	02/11/2017			Bond Future	9.8552	94.7391	9.7842	95.3379	(0.720)	0.0000	0.0000	0
2017/05/10	2040	02/11/2017	9.66	Call	Bond Future	3,060.8400	3.0608	3,201.1900	3.2012	4.585	0	0	0
2017/05/10	2040	02/11/2017	9.65	Put	Bond Future	4,772.6800	4.7727	4,312.1100	4.3121	(9.650)	0	0	0
2017/05/10	2040	02/11/2017	9.67	Put	Bond Future	4,673.8800	4.6739	4,217.4300	4.2174	(9.766)	0	0	0
2017/05/10	2040	02/11/2017	9.66	Put	Bond Future	4,723.2200	4.7232	4,264.7100	4.2647	(9.708)	0	0	0
2017/05/10	2040	02/11/2017	9.67	Call	Bond Future	3,097.8400	3.0978	3,240.2500	3.2402	4.597	0	0	0
2017/05/10	2040	02/11/2017	9.65	Call	Bond Future	3,023.8300	3.0238	3,162.1200	3.1621	4.573	0	0	0
2017/05/10	2040	01/02/2018	9.89	Call	Bond Future	4,534.7300	4.5347	4,868.4600	4.8685	7.359	0	0	0
2017/05/10	2040	01/02/2018			Bond Future	9.9071	92.0824	9.8341	92.6921	(0.737)	0.0000	0.0000	0
2017/05/10	2040	01/02/2018	9.87	Call	Bond Future	4,451.1500	4.4512	4,781.4000	4.7814	7.419	0	0	0
2017/05/10	2040	01/02/2018	9.88	Call	Bond Future	4,492.8500	4.4929	4,824.8400	4.8248	7.389	0	0	0
2017/05/10	2040	01/02/2018	9.87	Put	Bond Future	4,760.0900	4.7601	4,480.6800	4.4807	(5.870)	0	0	0
2017/05/10	2040	01/02/2018	9.88	Put	Bond Future	4,718.3500	4.7183	4,440.6800	4.4407	(5.885)	0	0	0
2017/05/10	2040	01/02/2018	9.89	Put	Bond Future	4,676.9200	4.6769	4,400.9900	4.4010	(5.900)	0	0	0
2017/05/10	2044	03/08/2017			Bond Future	9.8562	89.8411	9.7874	90.4307	(0.698)	0.0000	0.0000	22,344
2017/05/10	2044	03/08/2017	9.62	Put	Bond Future	3,703.6200	3.7036	3,342.7500	3.3427	(9.744)	0	0	0
2017/05/10	2044	03/08/2017	9.64	Put	Bond Future	3,593.4500	3.5935	3,238.8600	3.2389	(9.868)	0	0	0
2017/05/10	2044	03/08/2017	9.63	Put	Bond Future	3,648.2600	3.6483	3,290.5200	3.2905	(9.806)	0	0	0
2017/05/10	2044	03/08/2017	9.64	Call	Bond Future	1,717.7300	1.7177	1,952.7300	1.9527	13.681	0	0	0
2017/05/10	2044	03/08/2017	9.62	Call	Bond Future	1,651.0000	1.6510	1,879.7200	1.8797	13.853	0	0	0
2017/05/10	2044	03/08/2017	9.63	Call	Bond Future	1,684.1600	1.6842	1,916.0100	1.9160	13.767	0	0	0
2017/05/10	2044	02/11/2017	9.68	Call	Bond Future	2,999.8200	2.9998	3,128.4300	3.1284	4.287	0	0	0
2017/05/10	2044	02/11/2017			Bond Future	9.9087	91.5591	9.8378	92.1607	(0.715)	0.0000	0.0000	200
2017/05/10	2044	02/11/2017	9.66	Call	Bond Future	2,926.9900	2.9270	3,052.1100	3.0521	4.275	0	0	0
2017/05/10	2044	02/11/2017	9.67	Call	Bond Future	2,963.4100	2.9634	3,090.0100	3.0900	4.272	0	0	0
2017/05/10	2044	02/11/2017	9.66	Put	Bond Future	5,069.0600	5.0691	4,592.5500	4.5925	(9.400)	0	0	0
2017/05/10	2044	02/11/2017	9.68	Put	Bond Future	4,966.4100	4.9664	4,493.3900	4.4934	(9.524)	0	0	0
2017/05/10	2044	02/11/2017	9.67	Put	Bond Future	5,017.6700	5.0177	4,542.6400	4.5426	(9.467)	0	0	0
2017/05/10	2044	01/02/2018			Bond Future	9.9600	88.9655	9.8871	89.5780	(0.732)	0.0000	0.0000	0
2017/05/10	2044	01/02/2018	9.89	Put	Bond Future	4,985.9000	4.9859	4,630.8300	4.6308	(7.121)	0	0	0
2017/05/10	2044	01/02/2018	9.91	Put	Bond Future	4,899.7100	4.8997	4,546.3800	4.5464	(7.211)	0	0	0
2017/05/10	2044	01/02/2018	9.90	Put	Bond Future	4,942.6500	4.9426	4,588.4500	4.5885	(7.166)	0	0	0
2017/05/10	2044	01/02/2018	9.89	Call	Bond Future	4,398.1200	4.3981	4,655.5100	4.6555	5.852	0	0	0
2017/05/10	2044	01/02/2018	9.90	Call	Bond Future	4,439.3100	4.4393	4,697.5700	4.6976	5.818	0	0	0
2017/05/10	2044	01/02/2018	9.91	Call	Bond Future	4,480.6600	4.4807	4,739.7900	4.7398	5.783	0	0	0
2017/05/10	2046	03/08/2017	141.17	Put	Bond Future	13,340.8300	13.3408	13,261.0600	13.2611	(0.598)	0	0	0
2017/05/10	2046	03/08/2017			Bond Future	127.8292	127.8292	127.9089	127.9089	0.062	0.0000	0.0000	22,790
2017/05/10	2046	03/08/2017	141.19	Put	Bond Future	13,360.8300	13.3608	13,281.0600	13.2811	(0.597)	0	0	0
2017/05/10	2046	03/08/2017	141.18	Put	Bond Future	13,350.8300	13.3508	13,271.0600	13.2711	(0.597)	0	0	0
2017/05/10	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	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
2017/05/10	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2046	02/11/2017			Bond Future	128.7269	128.7269	128.8086	128.8086	0.063	0.0000	0.0000	0
2017/05/10	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2046	02/11/2017	136.30	Put	Bond Future	7,573.1100	7.5731	7,491.4300	7.4914	(1.079)	0	0	0
2017/05/10	2046	02/11/2017	136.32	Put	Bond Future	7,593.1100	7.5931	7,511.4300	7.5114	(1.076)	0	0	0
2017/05/10	2046	02/11/2017	136.31	Put	Bond Future	7,583.1100	7.5831	7,501.4300	7.5014	(1.077)	0	0	0
2017/05/10	2046	01/02/2018	132.92	Put	Bond Future	1,611.6000	1.6116	1,531.5100	1.5315	(4.970)	0	0	0
2017/05/10	2046	01/02/2018			Bond Future	131.3084	131.3084	131.3885	131.3885	0.061	0.0000	0.0000	0
2017/05/10	2046	01/02/2018	132.91	Put	Bond Future	1,601.6000	1.6016	1,521.5100	1.5215	(5.001)	0	0	0
2017/05/10	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2046	01/02/2018	132.90	Put	Bond Future	1,591.6000	1.5916	1,511.5100	1.5115	(5.032)	0	0	0
2017/05/10	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2050	03/08/2017			Bond Future	135.5850	135.5850	135.6709	135.6709	0.063	0.0000	0.0000	26,009
2017/05/10	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2050	03/08/2017	149.22	Put	Bond Future	13,634.9800	13.6350	13,549.0900	13.5491	(0.630)	0	0	0
2017/05/10	2050	03/08/2017	149.24	Put	Bond Future	13,654.9800	13.6550	13,569.0900	13.5691	(0.629)	0	0	0
2017/05/10	2050	03/08/2017	149.23	Put	Bond Future	13,644.9800	13.6450	13,559.0900	13.5591	(0.629)	0	0	0
2017/05/10	2050	02/11/2017	144.66	Put	Bond Future	6,443.4900	6.4435	6,355.5900	6.3556	(1.364)	0	0	0
2017/05/10	2050	02/11/2017	144.67	Put	Bond Future	6,453.4900	6.4535	6,365.5900	6.3656	(1.362)	0	0	0
2017/05/10	2050	02/11/2017			Bond Future	138.2165	138.2165	138.3044	138.3044	0.064	0.0000	0.0000	0
2017/05/10	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2050	02/11/2017	144.65	Put	Bond Future	6,433.4900	6.4335	6,345.5900	6.3456	(1.366)	0	0	0
2017/05/10	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2050	01/02/2018			Bond Future	139.2965	139.2965	139.3825	139.3825	0.062	0.0000	0.0000	0
2017/05/10	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	2050	01/02/2018	140.23	Put	Bond Future	933.5300	0.9335	847.4500	0.8475	(9.221)	0	0	0
2017/05/10	2050	01/02/2018	140.25	Put	Bond Future	953.5300	0.9535	867.4500	0.8675	(9.028)	0	0	0
2017/05/10	2050	01/02/2018	140.24	Put	Bond Future	943.5300	0.9435	857.4500	0.8575	(9.123)	0	0	0
2017/05/10	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	AL37	03/08/2017			Index Future	541.0550	541.0550	542.4330	542.4330	0.255	0.0000	0.0000	0
2017/05/10	AL37	02/11/2017			Index Future	551.4030	551.4030	552.8110	552.8110	0.255	0.0000	0.0000	0
2017/05/10	AL37	01/02/2018			Index Future	562.1660	562.1660	563.5960	563.5960	0.254	0.0000	0.0000	0

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2017/05/10	AL7T	03/08/2017			Index Future	620.4370	620.4370	622.8730	622.8730	0.393	0.0000	0.0000	0
2017/05/10	AL7T	02/11/2017			Index Future	632.3040	632.3040	634.7900	634.7900	0.393	0.0000	0.0000	0
2017/05/10	AL7T	01/02/2018			Index Future	644.6460	644.6460	647.1740	647.1740	0.392	0.0000	0.0000	0
2017/05/10	ALBI	03/08/2017			Index Future	560.8120	560.8120	563.4420	563.4420	0.469	0.0000	0.0000	633
2017/05/10	ALBI	02/11/2017			Index Future	571.5380	571.5380	574.2220	574.2220	0.470	0.0000	0.0000	0
2017/05/10	ALBI	01/02/2018			Index Future	582.6950	582.6950	585.4250	585.4250	0.469	0.0000	0.0000	0
2017/05/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/05/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/05/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/05/10	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	EL28	03/08/2017			Bond Future	129.3057	129.3057	129.0263	129.0263	(0.216)	0.0000	0.0000	0
2017/05/10	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	EL28	03/08/2017	135.16	Put	Bond Future	5,854.3400	5.8543	6,133.7000	6.1337	4.772	0	0	0
2017/05/10	EL28	03/08/2017	135.18	Put	Bond Future	5,874.3400	5.8743	6,153.7000	6.1537	4.756	0	0	0
2017/05/10	EL28	03/08/2017	135.17	Put	Bond Future	5,864.3400	5.8643	6,143.7000	6.1437	4.764	0	0	0
2017/05/10	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	EL28	02/11/2017			Bond Future	130.0717	130.0717	129.7871	129.7871	(0.219)	0.0000	0.0000	0
2017/05/10	EL28	02/11/2017	133.87	Put	Bond Future	3,798.3500	3.7983	4,082.9200	4.0829	7.492	0	0	0
2017/05/10	EL28	02/11/2017	133.89	Put	Bond Future	3,818.3500	3.8183	4,102.9200	4.1029	7.453	0	0	0
2017/05/10	EL28	02/11/2017	133.88	Put	Bond Future	3,808.3500	3.8083	4,092.9200	4.0929	7.472	0	0	0
2017/05/10	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	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
2017/05/10	EL28	02/11/2017	133.88	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	EL28	01/02/2018			Bond Future	132.6802	132.6802	132.3866	132.3866	(0.221)	0.0000	0.0000	0
2017/05/10	EL28	01/02/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	EL28	01/02/2018	132.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	EL28	01/02/2018	132.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	EL28	01/02/2018	132.31	Call	Bond Future	370.2100	0.3702	76.5700	0.0766	(79.317)	0	0	0
2017/05/10	EL28	01/02/2018	132.29	Call	Bond Future	390.2100	0.3902	96.5700	0.0966	(75.252)	0	0	0
2017/05/10	EL28	01/02/2018	132.30	Call	Bond Future	380.2100	0.3802	86.5700	0.0866	(77.231)	0	0	0
2017/05/10	ES33	03/08/2017			Bond Future	10.7765	78.1640	10.7065	78.5946	(0.650)	0.0000	0.0000	9,466
2017/05/10	ES33	03/08/2017	10.53	Put	Bond Future	1,533.0000	1.5330	1,102.3900	1.1024	(28.089)	0	0	0
2017/05/10	ES33	03/08/2017	10.55	Put	Bond Future	1,406.9000	1.4069	976.2900	0.9763	(30.607)	0	0	0
2017/05/10	ES33	03/08/2017	10.54	Put	Bond Future	1,469.9100	1.4699	1,039.3000	1.0393	(29.295)	0	0	0
2017/05/10	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	ES33	02/11/2017	10.66	Put	Bond Future	1,280.5700	1.2806	841.1200	0.8411	(34.317)	0	0	0
2017/05/10	ES33	02/11/2017			Bond Future	10.8695	75.8669	10.7970	76.3064	(0.667)	0.0000	0.0000	0
2017/05/10	ES33	02/11/2017	10.68	Put	Bond Future	1,156.9300	1.1569	717.4800	0.7175	(37.984)	0	0	0
2017/05/10	ES33	02/11/2017	10.67	Put	Bond Future	1,218.7100	1.2187	779.2600	0.7793	(36.059)	0	0	0
2017/05/10	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	ES33	01/02/2018	10.99	Call	Bond Future	154.2000	0.1542	601.4900	0.6015	290.071	0	0	0
2017/05/10	ES33	01/02/2018			Bond Future	10.9640	77.3477	10.8891	77.7950	(0.683)	0.0000	0.0000	0
2017/05/10	ES33	01/02/2018	11.00	Call	Bond Future	213.4300	0.2134	660.7200	0.6607	209.572	0	0	0
2017/05/10	ES33	01/02/2018	11.01	Call	Bond Future	272.5800	0.2726	719.8700	0.7199	164.095	0	0	0
2017/05/10	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	ES42	03/08/2017			Bond Future	11.0333	81.0653	10.9633	81.5494	(0.635)	0.0000	0.0000	7,957
2017/05/10	ES42	02/11/2017			Bond Future	11.1273	78.3540	11.0547	78.8479	(0.652)	0.0000	0.0000	0
2017/05/10	ES42	01/02/2018			Bond Future	11.2198	79.8833	11.1448	80.3861	(0.668)	0.0000	0.0000	0
2017/05/10	GOVI	03/08/2017			GOVI	559.0680	559.0680	561.6770	561.6770	0.467	0.0000	0.0000	544
2017/05/10	GOVI	03/08/2017	561.11	Put	GOVI	20,420.0000	2.0420	0.0000	0.0000	(100.000)	0	0	0
2017/05/10	GOVI	03/08/2017	561.09	Put	GOVI	20,220.0000	2.0220	0.0000	0.0000	(100.000)	0	0	0
2017/05/10	GOVI	03/08/2017	561.10	Put	GOVI	20,320.0000	2.0320	0.0000	0.0000	(100.000)	0	0	0
2017/05/10	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	5,870.0000	0.5870	100.000	0	0	0
2017/05/10	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	5,770.0000	0.5770	100.000	0	0	0
2017/05/10	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	5,670.0000	0.5670	100.000	0	0	0
2017/05/10	GOVI	02/11/2017	572.44	Put	GOVI	26,800.0000	2.6800	170.0000	0.0170	(99.366)	0	0	0
2017/05/10	GOVI	02/11/2017			GOVI	569.7600	569.7600	572.4230	572.4230	0.467	0.0000	0.0000	0
2017/05/10	GOVI	02/11/2017	572.46	Put	GOVI	27,000.0000	2.7000	370.0000	0.0370	(98.630)	0	0	0
2017/05/10	GOVI	02/11/2017	572.45	Put	GOVI	26,900.0000	2.6900	270.0000	0.0270	(98.996)	0	0	0
2017/05/10	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	GOVI	02/11/2017	572.45	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/10	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	GOVI	01/02/2018			GOVI	580.8820	580.8820	583.5910	583.5910	0.466	0.0000	0.0000	0
2017/05/10	GOVI	01/02/2018	581.03	Call	GOVI	0.0000	0.0000	25,610.0000	2.5610	100.000	0	0	0
2017/05/10	GOVI	01/02/2018	581.02	Put	GOVI	1,380.0000	0.1380	0.0000	0.0000	(100.000)	0	0	0
2017/05/10	GOVI	01/02/2018	581.04	Put	GOVI	1,580.0000	0.1580	0.0000	0.0000	(100.000)	0	0	0
2017/05/10	GOVI	01/02/2018	581.03	Put	GOVI	1,480.0000	0.1480	0.0000	0.0000	(100.000)	0	0	0
2017/05/10	GOVI	01/02/2018	581.04	Call	GOVI	0.0000	0.0000	25,510.0000	2.5510	100.000	0	0	0
2017/05/10	GOVI	01/02/2018	581.02	Call	GOVI	0.0000	0.0000	25,710.0000	2.5710	100.000	0	0	0
2017/05/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/05/10	IGOV	03/08/2017			Index Future	251.2820	251.2820	251.2950	251.2950	0.005	0.0000	0.0000	1,249
2017/05/10	IGOV	02/11/2017			Index Future	256.1600	256.1600	256.1730	256.1730	0.005	0.0000	0.0000	0
2017/05/10	IGOV	01/02/2018			Index Future	261.2960	261.2960	261.3040	261.3040	0.003	0.0000	0.0000	0
2017/05/10	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/05/10	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/05/10	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/05/10	IS01	21/09/2017			Interest Rate Swap	99.6123	99.6123	99.6107	99.6107	(0.002)	0.0000	0.0000	0
2017/05/10	IS01	21/12/2017			Interest Rate Swap	99.8239	99.8239	99.8188	99.8188	(0.005)	0.0000	0.0000	0
2017/05/10	IS01	15/03/2018			Interest Rate Swap	99.7811	99.7811	99.7701	99.7701	(0.011)	0.0000	0.0000	0
2017/05/10	IS01	21/06/2018			Interest Rate Swap	99.9764	99.9764	99.9639	99.9639	(0.013)	0.0000	0.0000	0
2017/05/10	IS02	18/12/2017			Interest Rate Swap	99.8527	99.8527	99.8475	99.8475	(0.005)	0.0000	0.0000	0
2017/05/10	IS02	16/03/2018			Interest Rate Swap	99.0629	99.0629	99.0521	99.0521	(0.011)	0.0000	0.0000	0
2017/05/10	IS02	15/06/2018			Interest Rate Swap	98.6646	98.6646	98.6522	98.6522	(0.013)	0.0000	0.0000	0
2017/05/10	IS02	21/09/2018			Interest Rate Swap	98.6308	98.6308	98.6102	98.6102	(0.021)	0.0000	0.0000	0
2017/05/10	IS02	21/12/2018			Interest Rate Swap	99.0500	99.0500	99.0200	99.0200	(0.030)	0.0000	0.0000	0
2017/05/10	IS02	15/03/2019			Interest Rate Swap	99.4839	99.4839	99.4475	99.4475	(0.037)	0.0000	0.0000	0
2017/05/10	IS02	21/06/2019			Interest Rate Swap	99.9386	99.9386	99.8844	99.8844	(0.054)	0.0000	0.0000	0
2017/05/10	IS05	17/12/2020			Interest Rate Swap	96.9205	96.9205	96.7701	96.7701	(0.155)	0.0000	0.0000	0
2017/05/10	IS05	16/03/2021			Interest Rate Swap	96.2155	96.2155	96.0591	96.0591	(0.163)	0.0000	0.0000	0
2017/05/10	IS05	15/06/2021			Interest Rate Swap	95.4804	95.4804	95.3123	95.3123	(0.176)	0.0000	0.0000	0
2017/05/10	IS05	21/09/2021			Interest Rate Swap	95.7200	95.7200	95.5356	95.5356	(0.193)	0.0000	0.0000	0
2017/05/10	IS05	21/12/2021			Interest Rate Swap	97.9565	97.9565	97.7566	97.7566	(0.204)	0.0000	0.0000	51
2017/05/10	IS05	15/03/2022			Interest Rate Swap	98.1445	98.1445	97.9288	97.9288	(0.220)	0.0000	0.0000	0
2017/05/10	IS05	21/06/2022			Interest Rate Swap	99.3880	99.3880	99.1577	99.1577	(0.232)	0.0000	0.0000	0
2017/05/10	IS10	17/12/2025			Interest Rate Swap	96.6485	96.6485	96.3046	96.3046	(0.356)	0.0000	0.0000	0
2017/05/10	IS10	16/03/2026			Interest Rate Swap	93.7031	93.7031	93.3433	93.3433	(0.384)	0.0000	0.0000	0
2017/05/10	IS10	15/06/2026			Interest Rate Swap	92.4795	92.4795	92.1059	92.1059	(0.404)	0.0000	0.0000	0
2017/05/10	IS10	21/09/2026			Interest Rate Swap	94.6201	94.6201	94.2395	94.2395	(0.402)	0.0000	0.0000	0
2017/05/10	IS10	21/12/2026			Interest Rate Swap	98.3565	98.3565	97.9737	97.9737	(0.389)	0.0000	0.0000	0
2017/05/10	IS10	15/03/2027			Interest Rate Swap	96.9593	96.9593	96.5643	96.5643	(0.407)	0.0000	0.0000	0
2017/05/10	IS10	21/06/2027			Interest Rate Swap	99.0116	99.0116	98.6121	98.6121	(0.403)	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
2017/05/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/05/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/05/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/05/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/05/10	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/05/10	JBAF	21/06/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/05/10	JBAF	19/07/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/05/10	JBAF	16/08/2017			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2017/05/10	JBAF	20/09/2017			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/05/10	JBAF	18/10/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/05/10	JBAF	20/12/2017			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2017/05/10	JBAF	20/03/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/05/10	JBAF	20/06/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/05/10	JBAF	19/09/2018			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2017/05/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/05/10	JBAF	19/12/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/05/10	JBAF	20/03/2019			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/05/10	R023	03/08/2017	8.60	Put	Bond Future	476.2700	0.4763	389.2500	0.3892	(18.271)	0	0	0
2017/05/10	R023	03/08/2017			Bond Future	8.2469	101.2003	8.1776	101.5010	(0.840)	0.0000	0.0000	32,290
2017/05/10	R023	03/08/2017	8.59	Put	Bond Future	488.0500	0.4880	399.4100	0.3994	(18.162)	0	0	0
2017/05/10	R023	03/08/2017	8.60	Call	Bond Future	1,991.2100	1.9912	2,204.9800	2.2050	10.736	0	0	0
2017/05/10	R023	03/08/2017	8.58	Call	Bond Future	1,930.1200	1.9301	2,140.6300	2.1406	10.907	0	0	0
2017/05/10	R023	03/08/2017	8.59	Call	Bond Future	1,960.4800	1.9605	2,172.6300	2.1726	10.821	0	0	0
2017/05/10	R023	03/08/2017	8.58	Put	Bond Future	500.2300	0.5002	409.9500	0.4099	(18.048)	0	0	0
2017/05/10	R023	02/11/2017	8.56	Call	Bond Future	2,063.0200	2.0630	2,218.1600	2.2182	7.520	0	0	0
2017/05/10	R023	02/11/2017			Bond Future	8.2779	99.2051	8.2043	99.5125	(0.888)	0.0000	0.0000	0
2017/05/10	R023	02/11/2017	8.57	Call	Bond Future	2,089.5200	2.0895	2,246.2000	2.2462	7.498	0	0	0
2017/05/10	R023	02/11/2017	8.58	Call	Bond Future	2,115.9200	2.1159	2,274.6500	2.2747	7.502	0	0	0
2017/05/10	R023	02/11/2017	8.56	Put	Bond Future	894.3500	0.8944	742.1500	0.7422	(17.018)	0	0	0
2017/05/10	R023	02/11/2017	8.58	Put	Bond Future	865.0600	0.8651	716.4500	0.7164	(17.179)	0	0	0
2017/05/10	R023	02/11/2017	8.57	Put	Bond Future	879.7500	0.8797	729.0900	0.7291	(17.125)	0	0	0
2017/05/10	R023	01/02/2018			Bond Future	8.3046	101.1415	8.2268	101.4538	(0.936)	0.0000	0.0000	0
2017/05/10	R023	01/02/2018	8.32	Call	Bond Future	1,776.4400	1.7764	1,928.5800	1.9286	8.564	0	0	0
2017/05/10	R023	01/02/2018	8.33	Call	Bond Future	1,797.1000	1.7971	1,951.0800	1.9511	8.568	0	0	0
2017/05/10	R023	01/02/2018	8.31	Put	Bond Future	1,733.8400	1.7338	1,572.5300	1.5725	(9.304)	0	0	0
2017/05/10	R023	01/02/2018	8.33	Put	Bond Future	1,695.2600	1.6953	1,536.9300	1.5369	(9.340)	0	0	0
2017/05/10	R023	01/02/2018	8.32	Put	Bond Future	1,714.6500	1.7147	1,554.4800	1.5545	(9.341)	0	0	0
2017/05/10	R023	01/02/2018	8.31	Call	Bond Future	1,755.5600	1.7556	1,906.5600	1.9066	8.601	0	0	0
2017/05/10	R035	03/08/2017			Bond Future	9.6269	97.5591	9.5582	98.1103	(0.713)	0.0000	0.0000	9,951
2017/05/10	R035	03/08/2017	9.52	Put	Bond Future	860.1100	0.8601	308.9500	0.3089	(64.080)	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
2017/05/10	R035	03/08/2017	9.50	Put	Bond Future	1,022.3800	1.0224	471.2200	0.4712	(53.910)	0	0	0
2017/05/10	R035	03/08/2017	9.51	Put	Bond Future	941.1900	0.9412	390.0300	0.3900	(58.560)	0	0	0
2017/05/10	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R035	02/11/2017			Bond Future	9.6827	94.9238	9.6118	95.4863	(0.733)	0.0000	0.0000	0
2017/05/10	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R035	02/11/2017	9.59	Put	Bond Future	736.3800	0.7364	173.8500	0.1739	(76.391)	0	0	0
2017/05/10	R035	02/11/2017	9.61	Put	Bond Future	576.8000	0.5768	14.2700	0.0143	(97.526)	0	0	0
2017/05/10	R035	02/11/2017	9.60	Put	Bond Future	656.5400	0.6565	94.0100	0.0940	(85.681)	0	0	0
2017/05/10	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R035	01/02/2018	9.73	Put	Bond Future	60.4600	0.0605	0.0000	0.0000	(100.000)	0	0	0
2017/05/10	R035	01/02/2018			Bond Future	9.7377	96.7765	9.6647	97.3491	(0.751)	0.0000	0.0000	0
2017/05/10	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R035	01/02/2018	9.75	Call	Bond Future	95.4400	0.0954	667.9800	0.6680	599.895	0	0	0
2017/05/10	R035	01/02/2018	9.73	Call	Bond Future	0.0000	0.0000	512.0800	0.5121	100.000	0	0	0
2017/05/10	R035	01/02/2018	9.74	Call	Bond Future	17.5400	0.0175	590.0800	0.5901	3264.196	0	0	0
2017/05/10	R186	03/08/2017	9.35	Call	Bond Future	3,874.8600	3.8749	4,250.9300	4.2509	9.705	0	0	0
2017/05/10	R186	03/08/2017	8.93	Put	Bond Future	1,481.0400	1.4810	1,293.4400	1.2934	(12.667)	0	0	0
2017/05/10	R186	03/08/2017			Bond Future	8.8503	111.7144	8.7811	112.1796	(0.781)	0.0000	0.0000	86,882
2017/05/10	R186	03/08/2017	9.50	Call	Bond Future	4,652.4500	4.6525	5,052.6600	5.0527	8.602	0	0	0
2017/05/10	R186	03/08/2017	8.85	Put	Bond Future	1,729.3200	1.7293	1,519.4100	1.5194	(12.138)	0	0	750
2017/05/10	R186	03/08/2017	8.92	Put	Bond Future	1,510.5600	1.5106	1,320.2200	1.3202	(12.601)	0	0	0
2017/05/10	R186	03/08/2017	8.91	Call	Bond Future	1,940.2800	1.9403	2,212.3700	2.2124	14.023	0	0	0
2017/05/10	R186	03/08/2017	8.93	Call	Bond Future	2,014.2400	2.0142	2,291.8300	2.2918	13.781	0	0	0
2017/05/10	R186	03/08/2017	9.00	Put	Bond Future	1,286.1800	1.2862	1,117.3300	1.1173	(13.128)	0	0	2,604
2017/05/10	R186	03/08/2017	9.50	Put	Bond Future	405.9400	0.4059	340.9600	0.3410	(16.007)	0	0	6,500
2017/05/10	R186	03/08/2017	9.35	Put	Bond Future	589.0100	0.5890	499.8900	0.4999	(15.130)	0	0	750
2017/05/10	R186	03/08/2017	8.85	Call	Bond Future	1,727.5000	1.7275	1,982.7800	1.9828	14.777	0	0	0
2017/05/10	R186	03/08/2017	8.92	Call	Bond Future	1,977.0700	1.9771	2,251.9200	2.2519	13.902	0	0	0
2017/05/10	R186	03/08/2017	9.00	Call	Bond Future	2,284.6800	2.2847	2,581.0200	2.5810	12.971	0	0	0
2017/05/10	R186	03/08/2017	8.91	Put	Bond Future	1,540.5100	1.5405	1,347.4100	1.3474	(12.535)	0	0	0
2017/05/10	R186	02/11/2017	8.88	Call	Bond Future	2,552.1300	2.5521	2,691.9800	2.6920	5.480	0	0	0
2017/05/10	R186	02/11/2017	8.89	Put	Bond Future	2,619.5100	2.6195	2,285.7200	2.2857	(12.742)	0	0	0
2017/05/10	R186	02/11/2017			Bond Future	8.8952	113.8507	8.8230	114.3257	(0.812)	0.0000	0.0000	4
2017/05/10	R186	02/11/2017	8.89	Call	Bond Future	2,585.5200	2.5855	2,726.7300	2.7267	5.462	0	0	0
2017/05/10	R186	02/11/2017	8.90	Call	Bond Future	2,619.4600	2.6195	2,762.0500	2.7620	5.443	0	0	0
2017/05/10	R186	02/11/2017	8.88	Put	Bond Future	2,651.7700	2.6518	2,316.6200	2.3166	(12.639)	0	0	0
2017/05/10	R186	02/11/2017	8.90	Put	Bond Future	2,587.8500	2.5879	2,255.4400	2.2554	(12.845)	0	0	0
2017/05/10	R186	01/02/2018	8.96	Call	Bond Future	3,201.7100	3.2017	3,442.0600	3.4421	7.507	0	0	0
2017/05/10	R186	01/02/2018			Bond Future	8.9371	110.7700	8.8619	111.2531	(0.841)	0.0000	0.0000	0
2017/05/10	R186	01/02/2018	8.97	Call	Bond Future	3,235.6500	3.2356	3,476.4400	3.4764	7.442	0	0	0
2017/05/10	R186	01/02/2018	8.98	Call	Bond Future	3,269.7700	3.2698	3,511.3900	3.5114	7.390	0	0	0
2017/05/10	R186	01/02/2018	8.96	Put	Bond Future	3,054.7600	3.0548	2,812.0300	2.8120	(7.946)	0	0	0
2017/05/10	R186	01/02/2018	8.97	Put	Bond Future	3,024.7200	3.0247	2,782.4300	2.7824	(8.010)	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
2017/05/10	R186	01/02/2018	8.98	Put	Bond Future	2,994.9000	2.9949	2,753.4400	2.7534	(8.062)	0	0	0
2017/05/10	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R197	03/08/2017			Bond Future	297.8139	297.8139	297.8332	297.8332	0.006	0.0000	0.0000	2,350
2017/05/10	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R197	03/08/2017	308.05	Put	Bond Future	10,236.1000	10.2361	10,216.7700	10.2168	(0.189)	0	0	0
2017/05/10	R197	03/08/2017	308.07	Put	Bond Future	10,256.1000	10.2561	10,236.7700	10.2368	(0.188)	0	0	0
2017/05/10	R197	03/08/2017	308.06	Put	Bond Future	10,246.1000	10.2461	10,226.7700	10.2268	(0.189)	0	0	0
2017/05/10	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R197	02/11/2017			Bond Future	303.5944	303.5944	303.6148	303.6148	0.007	0.0000	0.0000	0
2017/05/10	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R197	02/11/2017	305.15	Put	Bond Future	1,555.6200	1.5556	1,535.2400	1.5352	(1.310)	0	0	0
2017/05/10	R197	02/11/2017	305.17	Put	Bond Future	1,575.6200	1.5756	1,555.2400	1.5552	(1.293)	0	0	0
2017/05/10	R197	02/11/2017	305.16	Put	Bond Future	1,565.6200	1.5656	1,545.2400	1.5452	(1.302)	0	0	0
2017/05/10	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R197	01/02/2018			Bond Future	302.6286	302.6286	302.6415	302.6415	0.004	0.0000	0.0000	0
2017/05/10	R197	01/02/2018	301.67	Call	Bond Future	958.5600	0.9586	971.5400	0.9715	1.354	0	0	0
2017/05/10	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R197	01/02/2018	301.68	Call	Bond Future	948.5600	0.9486	961.5400	0.9615	1.368	0	0	0
2017/05/10	R197	01/02/2018	301.66	Call	Bond Future	968.5600	0.9686	981.5400	0.9815	1.340	0	0	0
2017/05/10	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R202	03/08/2017			Bond Future	244.0474	244.0474	244.8337	244.8337	0.322	0.0000	0.0000	30,577
2017/05/10	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R202	03/08/2017	258.35	Put	Bond Future	14,302.5800	14.3026	13,516.2800	13.5163	(5.498)	0	0	0
2017/05/10	R202	03/08/2017	258.37	Put	Bond Future	14,322.5800	14.3226	13,536.2800	13.5363	(5.490)	0	0	0
2017/05/10	R202	03/08/2017	258.36	Put	Bond Future	14,312.5800	14.3126	13,526.2800	13.5263	(5.494)	0	0	0
2017/05/10	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R202	02/11/2017			Bond Future	248.7842	248.7842	249.5865	249.5865	0.322	0.0000	0.0000	0
2017/05/10	R202	02/11/2017	253.89	Put	Bond Future	5,105.7700	5.1058	4,303.5500	4.3036	(15.712)	0	0	0
2017/05/10	R202	02/11/2017	253.91	Put	Bond Future	5,125.7700	5.1258	4,323.5500	4.3236	(15.651)	0	0	0
2017/05/10	R202	02/11/2017	253.90	Put	Bond Future	5,115.7700	5.1158	4,313.5500	4.3136	(15.681)	0	0	0
2017/05/10	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R202	01/02/2018			Bond Future	250.0267	250.0267	250.8384	250.8384	0.325	0.0000	0.0000	0
2017/05/10	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R202	01/02/2018	249.06	Call	Bond Future	966.6900	0.9667	1,778.3900	1.7784	83.967	0	0	0
2017/05/10	R202	01/02/2018	249.07	Call	Bond Future	956.6900	0.9567	1,768.3900	1.7684	84.845	0	0	0
2017/05/10	R202	01/02/2018	249.08	Call	Bond Future	946.6900	0.9467	1,758.3900	1.7584	85.741	0	0	0
2017/05/10	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R203	03/08/2017			Bond Future	7.2323	103.3468	7.1360	103.3571	(1.332)	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
2017/05/10	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R203	03/08/2017	4.87	Put	Bond Future	252.9000	0.2529	242.6000	0.2426	(4.073)	0	0	0
2017/05/10	R203	03/08/2017	4.89	Put	Bond Future	250.7500	0.2507	240.4500	0.2405	(4.108)	0	0	0
2017/05/10	R203	03/08/2017	4.88	Put	Bond Future	251.8200	0.2518	241.5200	0.2415	(4.090)	0	0	0
2017/05/10	R204	03/08/2017	7.77	Put	Bond Future	84.6800	0.0847	65.7400	0.0657	(22.367)	0	0	0
2017/05/10	R204	03/08/2017			Bond Future	7.5007	101.6733	7.4365	101.7559	(0.856)	0.0000	0.0000	41,363
2017/05/10	R204	03/08/2017	7.76	Put	Bond Future	87.9100	0.0879	68.3900	0.0684	(22.205)	0	0	0
2017/05/10	R204	03/08/2017	7.75	Call	Bond Future	411.1600	0.4112	473.6100	0.4736	15.189	0	0	0
2017/05/10	R204	03/08/2017	7.76	Call	Bond Future	420.6300	0.4206	483.6800	0.4837	14.989	0	0	0
2017/05/10	R204	03/08/2017	7.77	Call	Bond Future	430.1900	0.4302	493.8200	0.4938	14.791	0	0	0
2017/05/10	R204	03/08/2017	7.75	Put	Bond Future	91.2400	0.0912	71.1200	0.0711	(22.052)	0	0	0
2017/05/10	R204	02/11/2017	7.76	Put	Bond Future	108.6400	0.1086	35.2600	0.0353	(67.544)	0	0	0
2017/05/10	R204	02/11/2017			Bond Future	7.4387	103.6177	7.3588	103.7027	(1.075)	0.0000	0.0000	0
2017/05/10	R204	02/11/2017	7.75	Put	Bond Future	111.4700	0.1115	36.7900	0.0368	(66.996)	0	0	0
2017/05/10	R204	02/11/2017	7.76	Call	Bond Future	449.1600	0.4492	460.7800	0.4608	2.587	0	0	0
2017/05/10	R204	02/11/2017	7.74	Call	Bond Future	433.7300	0.4337	442.9300	0.4429	2.121	0	0	0
2017/05/10	R204	02/11/2017	7.75	Call	Bond Future	441.4200	0.4414	451.7400	0.4517	2.338	0	0	0
2017/05/10	R204	02/11/2017	7.74	Put	Bond Future	114.3600	0.1144	38.5600	0.0386	(66.282)	0	0	0
2017/05/10	R204	01/02/2018	7.27	Call	Bond Future	262.8000	0.2628	306.0900	0.3061	16.473	0	0	0
2017/05/10	R204	01/02/2018			Bond Future	7.2999	101.5998	7.1974	101.6854	(1.404)	0.0000	0.0000	0
2017/05/10	R204	01/02/2018	7.25	Call	Bond Future	254.0900	0.2541	296.5600	0.2966	16.715	0	0	0
2017/05/10	R204	01/02/2018	7.26	Call	Bond Future	258.4300	0.2584	301.3100	0.3013	16.593	0	0	0
2017/05/10	R204	01/02/2018	7.25	Put	Bond Future	295.7800	0.2958	252.6300	0.2526	(14.589)	0	0	0
2017/05/10	R204	01/02/2018	7.27	Put	Bond Future	287.7800	0.2878	245.4500	0.2455	(14.709)	0	0	0
2017/05/10	R204	01/02/2018	7.26	Put	Bond Future	291.7600	0.2918	249.0200	0.2490	(14.649)	0	0	0
2017/05/10	R207	03/08/2017	8.19	Call	Bond Future	1,224.1100	1.2241	1,363.7900	1.3638	11.411	0	0	51
2017/05/10	R207	03/08/2017			Bond Future	7.6474	99.5974	7.5753	99.7541	(0.943)	0.0000	0.0000	45,809
2017/05/10	R207	03/08/2017	8.39	Put	Bond Future	21.6600	0.0217	14.1300	0.0141	(34.765)	0	0	0
2017/05/10	R207	03/08/2017	8.41	Put	Bond Future	19.7000	0.0197	12.7800	0.0128	(35.127)	0	0	0
2017/05/10	R207	03/08/2017	8.19	Put	Bond Future	53.8600	0.0539	36.7700	0.0368	(31.730)	0	0	0
2017/05/10	R207	03/08/2017	8.40	Put	Bond Future	20.6600	0.0207	13.4400	0.0134	(34.947)	0	0	0
2017/05/10	R207	03/08/2017	8.41	Call	Bond Future	1,659.4500	1.6594	1,809.3000	1.8093	9.030	0	0	0
2017/05/10	R207	03/08/2017	8.39	Call	Bond Future	1,618.8500	1.6188	1,768.0900	1.7681	9.219	0	0	0
2017/05/10	R207	03/08/2017	8.40	Call	Bond Future	1,639.1300	1.6391	1,788.6800	1.7887	9.124	0	0	0
2017/05/10	R207	02/11/2017			Bond Future	7.6276	101.5020	7.5463	101.6626	(1.066)	0.0000	0.0000	0
2017/05/10	R207	02/11/2017	8.03	Put	Bond Future	214.1500	0.2141	127.7900	0.1278	(40.327)	0	0	0
2017/05/10	R207	02/11/2017	8.05	Put	Bond Future	204.6100	0.2046	120.8300	0.1208	(40.946)	0	0	0
2017/05/10	R207	02/11/2017	8.03	Call	Bond Future	1,004.0300	1.0040	1,078.2600	1.0783	7.393	0	0	0
2017/05/10	R207	02/11/2017	8.04	Put	Bond Future	209.3400	0.2093	124.2700	0.1243	(40.637)	0	0	0
2017/05/10	R207	02/11/2017	8.04	Call	Bond Future	1,018.7500	1.0188	1,094.2700	1.0943	7.413	0	0	0
2017/05/10	R207	02/11/2017	8.05	Call	Bond Future	1,033.5400	1.0335	1,110.3500	1.1103	7.432	0	0	0
2017/05/10	R207	01/02/2018			Bond Future	7.5842	99.8411	7.4922	100.0038	(1.213)	0.0000	0.0000	0
2017/05/10	R207	01/02/2018	7.60	Put	Bond Future	586.7700	0.5868	513.5500	0.5135	(12.478)	0	0	0
2017/05/10	R207	01/02/2018	7.62	Put	Bond Future	570.8100	0.5708	498.4000	0.4984	(12.685)	0	0	0
2017/05/10	R207	01/02/2018	7.60	Call	Bond Future	614.6400	0.6146	704.1300	0.7041	14.560	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
2017/05/10	R207	01/02/2018	7.61	Put	Bond Future	578.7500	0.5788	505.9300	0.5059	(12.582)	0	0	0
2017/05/10	R207	01/02/2018	7.61	Call	Bond Future	624.2700	0.6243	714.1600	0.7142	14.399	0	0	0
2017/05/10	R207	01/02/2018	7.62	Call	Bond Future	633.9800	0.6340	724.2800	0.7243	14.243	0	0	0
2017/05/10	R208	03/08/2017	8.32	Call	Bond Future	1,695.6800	1.6957	1,882.8700	1.8829	11.039	0	0	0
2017/05/10	R208	03/08/2017			Bond Future	7.8039	99.0959	7.7339	99.3103	(0.897)	0.0000	0.0000	32,228
2017/05/10	R208	03/08/2017	8.30	Call	Bond Future	1,645.1000	1.6451	1,830.5200	1.8305	11.271	0	0	0
2017/05/10	R208	03/08/2017	8.31	Call	Bond Future	1,670.2700	1.6703	1,856.6400	1.8566	11.158	0	0	0
2017/05/10	R208	03/08/2017	8.30	Put	Bond Future	142.1600	0.1422	113.1800	0.1132	(20.385)	0	0	0
2017/05/10	R208	03/08/2017	8.32	Put	Bond Future	132.7500	0.1328	105.5400	0.1055	(20.497)	0	0	0
2017/05/10	R208	03/08/2017	8.31	Put	Bond Future	137.3300	0.1373	109.3000	0.1093	(20.411)	0	0	0
2017/05/10	R208	02/11/2017	8.18	Put	Bond Future	385.5100	0.3855	274.9500	0.2750	(28.679)	0	0	0
2017/05/10	R208	02/11/2017			Bond Future	7.8086	97.5891	7.7325	97.8084	(0.974)	0.0000	0.0000	0
2017/05/10	R208	02/11/2017	8.20	Put	Bond Future	369.4700	0.3695	261.8600	0.2619	(29.126)	0	0	0
2017/05/10	R208	02/11/2017	8.19	Put	Bond Future	377.4200	0.3774	268.3400	0.2683	(28.901)	0	0	0
2017/05/10	R208	02/11/2017	8.18	Call	Bond Future	1,447.2900	1.4473	1,556.0400	1.5560	7.514	0	0	0
2017/05/10	R208	02/11/2017	8.19	Call	Bond Future	1,467.6000	1.4676	1,577.8300	1.5778	7.511	0	0	0
2017/05/10	R208	02/11/2017	8.20	Call	Bond Future	1,488.0300	1.4880	1,599.7300	1.5997	7.507	0	0	0
2017/05/10	R208	01/02/2018	7.85	Put	Bond Future	934.5600	0.9346	835.7500	0.8358	(10.573)	0	0	0
2017/05/10	R208	01/02/2018			Bond Future	7.8020	99.4939	7.7195	99.7165	(1.057)	0.0000	0.0000	0
2017/05/10	R208	01/02/2018	7.84	Put	Bond Future	946.9700	0.9470	847.2200	0.8472	(10.534)	0	0	0
2017/05/10	R208	01/02/2018	7.85	Call	Bond Future	1,063.9300	1.0639	1,187.7100	1.1877	11.634	0	0	0
2017/05/10	R208	01/02/2018	7.83	Call	Bond Future	1,035.3800	1.0354	1,156.9500	1.1569	11.742	0	0	0
2017/05/10	R208	01/02/2018	7.84	Call	Bond Future	1,049.4300	1.0494	1,172.2700	1.1723	11.705	0	0	0
2017/05/10	R208	01/02/2018	7.83	Put	Bond Future	959.8400	0.9598	858.8200	0.8588	(10.525)	0	0	0
2017/05/10	R209	03/08/2017			Bond Future	9.5871	73.4698	9.5188	73.9295	(0.713)	0.0000	0.0000	70,903
2017/05/10	R209	03/08/2017	9.44	Call	Bond Future	1,419.4500	1.4194	1,625.8500	1.6259	14.541	0	0	0
2017/05/10	R209	03/08/2017	9.43	Put	Bond Future	2,454.8300	2.4548	2,198.8700	2.1989	(10.427)	0	0	0
2017/05/10	R209	03/08/2017	9.45	Put	Bond Future	2,374.9900	2.3750	2,124.3100	2.1243	(10.555)	0	0	0
2017/05/10	R209	03/08/2017	9.44	Put	Bond Future	2,414.6900	2.4147	2,161.3600	2.1614	(10.491)	0	0	0
2017/05/10	R209	03/08/2017	9.45	Call	Bond Future	1,448.0600	1.4481	1,657.1100	1.6571	14.437	0	0	0
2017/05/10	R209	03/08/2017	9.43	Call	Bond Future	1,391.1700	1.3912	1,594.9400	1.5949	14.647	0	0	0
2017/05/10	R209	02/11/2017	9.52	Put	Bond Future	3,171.4100	3.1714	2,968.1000	2.9681	(6.411)	0	0	0
2017/05/10	R209	02/11/2017	8.30	Put	Bond Future	10,017.3500	10.0174	9,623.7000	9.6237	(3.930)	0	0	0
2017/05/10	R209	02/11/2017			Bond Future	9.6358	71.7248	9.5654	72.1940	(0.730)	0.0000	0.0000	476
2017/05/10	R209	02/11/2017	10.00	Call	Bond Future	4,127.6800	4.1277	4,456.3500	4.4563	7.963	0	0	0
2017/05/10	R209	02/11/2017	9.54	Put	Bond Future	3,099.8500	3.0999	2,898.5600	2.8986	(6.494)	0	0	0
2017/05/10	R209	02/11/2017	9.53	Put	Bond Future	3,135.5700	3.1356	2,933.2800	2.9333	(6.451)	0	0	0
2017/05/10	R209	02/11/2017	9.54	Call	Bond Future	2,460.3600	2.4604	2,728.1800	2.7282	10.885	0	0	0
2017/05/10	R209	02/11/2017	10.60	Put	Bond Future	771.9900	0.7720	713.7700	0.7138	(7.542)	0	0	1,300
2017/05/10	R209	02/11/2017	9.00	Put	Bond Future	5,518.8600	5.5189	5,217.7600	5.2178	(5.456)	0	0	0
2017/05/10	R209	02/11/2017	9.52	Call	Bond Future	2,397.2900	2.3973	2,663.0900	2.6631	11.088	0	0	0
2017/05/10	R209	02/11/2017	10.00	Put	Bond Future	1,772.2500	1.7722	1,631.8100	1.6318	(7.924)	0	0	3,360
2017/05/10	R209	02/11/2017	10.60	Call	Bond Future	6,757.5100	6.7575	7,168.4000	7.1684	6.080	0	0	0
2017/05/10	R209	02/11/2017	8.30	Call	Bond Future	265.8600	0.2659	341.3200	0.3413	28.383	0	0	2,800
2017/05/10	R209	02/11/2017	9.00	Call	Bond Future	1,107.7800	1.1078	1,275.7900	1.2758	15.166	0	0	4,100
2017/05/10	R209	02/11/2017	9.53	Call	Bond Future	2,428.8100	2.4288	2,695.6300	2.6956	10.986	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
2017/05/10	R209	01/02/2018	9.72	Call	Bond Future	3,617.0000	3.6170	3,841.0700	3.8411	6.195	0	0	0
2017/05/10	R209	01/02/2018	9.73	Call	Bond Future	3,651.1800	3.6512	3,875.9500	3.8760	6.156	0	0	0
2017/05/10	R209	01/02/2018			Bond Future	9.6824	73.1248	9.6101	73.6023	(0.747)	0.0000	0.0000	0
2017/05/10	R209	01/02/2018	9.71	Call	Bond Future	3,582.7300	3.5827	3,806.3400	3.8063	6.241	0	0	0
2017/05/10	R209	01/02/2018	9.71	Put	Bond Future	3,401.7300	3.4017	3,147.8100	3.1478	(7.464)	0	0	0
2017/05/10	R209	01/02/2018	9.73	Put	Bond Future	3,339.4100	3.3394	3,086.6500	3.0867	(7.569)	0	0	0
2017/05/10	R209	01/02/2018	9.72	Put	Bond Future	3,370.5700	3.3706	3,117.1100	3.1171	(7.520)	0	0	0
2017/05/10	R210	03/08/2017	196.29	Put	Bond Future	8,487.6300	8.4876	8,902.5000	8.9025	4.888	0	0	0
2017/05/10	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R210	03/08/2017			Bond Future	187.8024	187.8024	187.3875	187.3875	(0.221)	0.0000	0.0000	1,675
2017/05/10	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R210	03/08/2017	196.28	Put	Bond Future	8,477.6300	8.4776	8,892.5000	8.8925	4.894	0	0	0
2017/05/10	R210	03/08/2017	196.30	Put	Bond Future	8,497.6300	8.4976	8,912.5000	8.9125	4.882	0	0	0
2017/05/10	R210	02/11/2017	192.08	Put	Bond Future	3,032.5800	3.0326	3,455.1400	3.4551	13.934	0	0	0
2017/05/10	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R210	02/11/2017			Bond Future	189.0474	189.0474	188.6249	188.6249	(0.224)	0.0000	0.0000	0
2017/05/10	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R210	02/11/2017	192.07	Put	Bond Future	3,022.5800	3.0226	3,445.1400	3.4451	13.980	0	0	0
2017/05/10	R210	02/11/2017	192.09	Put	Bond Future	3,042.5800	3.0426	3,465.1400	3.4651	13.888	0	0	0
2017/05/10	R210	01/02/2018			Bond Future	192.8387	192.8387	192.4028	192.4028	(0.226)	0.0000	0.0000	0
2017/05/10	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R210	01/02/2018	192.36	Call	Bond Future	478.7100	0.4787	42.8100	0.0428	(91.057)	0	0	0
2017/05/10	R210	01/02/2018	192.37	Call	Bond Future	468.7100	0.4687	32.8100	0.0328	(93.000)	0	0	0
2017/05/10	R210	01/02/2018	192.38	Call	Bond Future	458.7100	0.4587	22.8100	0.0228	(95.027)	0	0	0
2017/05/10	R212	03/08/2017			Bond Future	149.3259	149.3259	149.2864	149.2864	(0.026)	0.0000	0.0000	4,858
2017/05/10	R212	03/08/2017	153.34	Put	Bond Future	4,014.0700	4.0141	4,053.6300	4.0536	0.986	0	0	0
2017/05/10	R212	03/08/2017	153.36	Put	Bond Future	4,034.0700	4.0341	4,073.6300	4.0736	0.981	0	0	0
2017/05/10	R212	03/08/2017	153.35	Put	Bond Future	4,024.0700	4.0241	4,063.6300	4.0636	0.983	0	0	0
2017/05/10	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R212	02/11/2017			Bond Future	152.2243	152.2243	152.1842	152.1842	(0.026)	0.0000	0.0000	0
2017/05/10	R212	02/11/2017	152.40	Put	Bond Future	175.7200	0.1757	215.7600	0.2158	22.786	0	0	0
2017/05/10	R212	02/11/2017	152.42	Put	Bond Future	195.7200	0.1957	235.7600	0.2358	20.458	0	0	0
2017/05/10	R212	02/11/2017	152.41	Put	Bond Future	185.7200	0.1857	225.7600	0.2258	21.559	0	0	0
2017/05/10	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R212	01/02/2018	154.71	Put	Bond Future	1,493.2100	1.4932	1,537.9700	1.5380	2.998	0	0	0
2017/05/10	R212	01/02/2018			Bond Future	153.2168	153.2168	153.1720	153.1720	(0.029)	0.0000	0.0000	0
2017/05/10	R212	01/02/2018	154.70	Put	Bond Future	1,483.2100	1.4832	1,527.9700	1.5280	3.018	0	0	0
2017/05/10	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/05/10	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/05/10	R212	01/02/2018	154.69	Put	Bond Future	1,473.2100	1.4732	1,517.9700	1.5180	3.038	0	0	0
2017/05/10	R213	03/08/2017	9.33	Put	Bond Future	1,826.9500	1.8269	1,619.5200	1.6195	(11.354)	0	0	0
2017/05/10	R213	03/08/2017			Bond Future	9.3363	85.2893	9.2677	85.7462	(0.734)	0.0000	0.0000	55,673
2017/05/10	R213	03/08/2017	9.35	Put	Bond Future	1,762.0700	1.7621	1,559.7400	1.5597	(11.483)	0	0	0
2017/05/10	R213	03/08/2017	9.34	Put	Bond Future	1,794.3000	1.7943	1,589.3400	1.5893	(11.423)	0	0	0
2017/05/10	R213	03/08/2017	9.33	Call	Bond Future	1,785.4200	1.7854	2,034.8300	2.0348	13.969	0	0	0
2017/05/10	R213	03/08/2017	9.34	Call	Bond Future	1,819.2000	1.8192	2,071.0800	2.0711	13.846	0	0	0
2017/05/10	R213	03/08/2017	9.35	Call	Bond Future	1,853.3400	1.8533	2,107.8500	2.1078	13.733	0	0	0
2017/05/10	R213	02/11/2017	9.36	Put	Bond Future	2,733.0000	2.7330	2,536.8700	2.5369	(7.176)	0	0	0
2017/05/10	R213	02/11/2017			Bond Future	9.3863	83.3703	9.3155	83.8366	(0.755)	0.0000	0.0000	0
2017/05/10	R213	02/11/2017	9.35	Put	Bond Future	2,765.9000	2.7659	2,568.6500	2.5687	(7.131)	0	0	0
2017/05/10	R213	02/11/2017	9.36	Call	Bond Future	2,560.1500	2.5601	2,830.2400	2.8302	10.550	0	0	0
2017/05/10	R213	02/11/2017	9.34	Call	Bond Future	2,494.5800	2.4946	2,762.4300	2.7624	10.737	0	0	0
2017/05/10	R213	02/11/2017	9.35	Call	Bond Future	2,527.2500	2.5272	2,796.2200	2.7962	10.643	0	0	0
2017/05/10	R213	02/11/2017	9.34	Put	Bond Future	2,799.1000	2.7991	2,600.7300	2.6007	(7.087)	0	0	0
2017/05/10	R213	01/02/2018	9.42	Call	Bond Future	3,281.0000	3.2810	3,513.6700	3.5137	7.091	0	0	0
2017/05/10	R213	01/02/2018			Bond Future	9.4352	84.9976	9.3622	85.4721	(0.774)	0.0000	0.0000	0
2017/05/10	R213	01/02/2018	9.43	Call	Bond Future	3,314.2400	3.3142	3,547.2300	3.5472	7.030	0	0	0
2017/05/10	R213	01/02/2018	9.41	Put	Bond Future	3,411.8300	3.4118	3,169.1500	3.1692	(7.113)	0	0	0
2017/05/10	R213	01/02/2018	9.43	Put	Bond Future	3,348.2200	3.3482	3,106.7500	3.1068	(7.212)	0	0	0
2017/05/10	R213	01/02/2018	9.42	Put	Bond Future	3,379.7600	3.3798	3,137.9700	3.1380	(7.154)	0	0	0
2017/05/10	R213	01/02/2018	9.41	Call	Bond Future	3,248.2100	3.2482	3,479.9900	3.4800	7.136	0	0	0
2017/05/10	R214	03/08/2017	9.51	Call	Bond Future	1,276.8000	1.2768	1,440.9000	1.4409	12.852	0	0	0
2017/05/10	R214	03/08/2017			Bond Future	9.7428	73.0894	9.6745	73.5645	(0.701)	0.0000	0.0000	35,526
2017/05/10	R214	03/08/2017	9.52	Call	Bond Future	1,303.9400	1.3039	1,470.2000	1.4702	12.751	0	0	0
2017/05/10	R214	03/08/2017	9.53	Call	Bond Future	1,331.5600	1.3316	1,499.8400	1.4998	12.638	0	0	0
2017/05/10	R214	03/08/2017	9.51	Put	Bond Future	2,917.2700	2.9173	2,606.2200	2.6062	(10.662)	0	0	0
2017/05/10	R214	03/08/2017	9.53	Put	Bond Future	2,828.6500	2.8287	2,521.7800	2.5218	(10.849)	0	0	0
2017/05/10	R214	03/08/2017	9.52	Put	Bond Future	2,872.6600	2.8727	2,563.7700	2.5638	(10.753)	0	0	0
2017/05/10	R214	02/11/2017	9.60	Call	Bond Future	2,278.5200	2.2785	2,573.2500	2.5732	12.935	0	0	0
2017/05/10	R214	02/11/2017			Bond Future	9.7939	71.1906	9.7236	71.6754	(0.718)	0.0000	0.0000	0
2017/05/10	R214	02/11/2017	9.58	Call	Bond Future	2,219.1100	2.2191	2,509.8100	2.5098	13.100	0	0	0
2017/05/10	R214	02/11/2017	9.59	Call	Bond Future	2,248.7100	2.2487	2,541.3200	2.5413	13.012	0	0	0
2017/05/10	R214	02/11/2017	9.60	Put	Bond Future	3,628.2000	3.6282	3,438.1500	3.4381	(5.238)	0	0	0
2017/05/10	R214	02/11/2017	9.58	Put	Bond Future	3,710.4000	3.7104	3,516.3200	3.5163	(5.231)	0	0	0
2017/05/10	R214	02/11/2017	9.59	Put	Bond Future	3,669.1400	3.6691	3,476.9700	3.4770	(5.237)	0	0	0
2017/05/10	R214	01/02/2018			Bond Future	9.8441	72.5801	9.7718	73.0737	(0.734)	0.0000	0.0000	0
2017/05/10	R214	01/02/2018	9.82	Put	Bond Future	3,732.8200	3.7328	3,510.7600	3.5108	(5.949)	0	0	0
2017/05/10	R214	01/02/2018	9.84	Put	Bond Future	3,665.2300	3.6652	3,446.0600	3.4461	(5.980)	0	0	0
2017/05/10	R214	01/02/2018	9.83	Put	Bond Future	3,698.9000	3.6989	3,478.2800	3.4783	(5.964)	0	0	0
2017/05/10	R214	01/02/2018	9.84	Call	Bond Future	3,637.3100	3.6373	3,911.6800	3.9117	7.543	0	0	0
2017/05/10	R214	01/02/2018	9.82	Call	Bond Future	3,568.7700	3.5688	3,840.2500	3.8402	7.607	0	0	0
2017/05/10	R214	01/02/2018	9.83	Call	Bond Future	3,602.9700	3.6030	3,875.8900	3.8759	7.575	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
2017/05/10	R248	03/08/2017			Bond Future	9.8406	93.3219	9.7721	93.9233	(0.696)	0.0000	0.0000	69,421
2017/05/10	R248	03/08/2017	9.57	Call	Bond Future	1,589.0600	1.5891	1,805.4100	1.8054	13.615	0	0	0
2017/05/10	R248	03/08/2017	9.56	Put	Bond Future	4,067.1200	4.0671	3,678.8700	3.6789	(9.546)	0	0	0
2017/05/10	R248	03/08/2017	9.58	Put	Bond Future	3,949.0600	3.9491	3,567.0800	3.5671	(9.673)	0	0	0
2017/05/10	R248	03/08/2017	9.57	Put	Bond Future	4,007.8000	4.0078	3,622.6800	3.6227	(9.609)	0	0	0
2017/05/10	R248	03/08/2017	9.58	Call	Bond Future	1,621.7400	1.6217	1,841.2300	1.8412	13.534	0	0	0
2017/05/10	R248	03/08/2017	9.56	Call	Bond Future	1,556.8000	1.5568	1,770.0200	1.7700	13.696	0	0	0
2017/05/10	R248	02/11/2017	9.66	Put	Bond Future	4,949.9400	4.9499	4,645.6000	4.6456	(6.148)	0	0	0
2017/05/10	R248	02/11/2017			Bond Future	9.8948	90.6689	9.8241	91.2827	(0.714)	0.0000	0.0000	226
2017/05/10	R248	02/11/2017	9.65	Put	Bond Future	5,003.1600	5.0032	4,696.5100	4.6965	(6.129)	0	0	0
2017/05/10	R248	02/11/2017	9.64	Call	Bond Future	2,806.5300	2.8065	3,111.3700	3.1114	10.862	0	0	0
2017/05/10	R248	02/11/2017	9.65	Call	Bond Future	2,843.1100	2.8431	3,150.2500	3.1502	10.803	0	0	0
2017/05/10	R248	02/11/2017	9.66	Call	Bond Future	2,879.9500	2.8800	3,189.4000	3.1894	10.745	0	0	0
2017/05/10	R248	02/11/2017	9.64	Put	Bond Future	5,056.8000	5.0568	4,747.8500	4.7479	(6.110)	0	0	0
2017/05/10	R248	01/02/2018	9.90	Put	Bond Future	5,025.6500	5.0256	4,658.9200	4.6589	(7.297)	0	0	0
2017/05/10	R248	01/02/2018	9.89	Call	Bond Future	4,569.9300	4.5699	4,827.1100	4.8271	5.628	0	0	0
2017/05/10	R248	01/02/2018			Bond Future	9.9481	92.4386	9.8755	93.0634	(0.730)	0.0000	0.0000	0
2017/05/10	R248	01/02/2018	9.90	Call	Bond Future	4,612.3800	4.6124	4,870.4300	4.8704	5.595	0	0	0
2017/05/10	R248	01/02/2018	9.91	Call	Bond Future	4,655.0100	4.6550	4,913.9200	4.9139	5.562	0	0	0
2017/05/10	R248	01/02/2018	9.89	Put	Bond Future	5,069.5000	5.0695	4,701.9000	4.7019	(7.251)	0	0	0
2017/05/10	R248	01/02/2018	9.91	Put	Bond Future	4,982.1400	4.9821	4,616.2700	4.6163	(7.344)	0	0	0

**Total**

**789249**