



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/08/2017 TO 25/08/2017

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2025	02/11/2017			Bond Future	129.5677	129.5677	129.6497	129.6497	0.063	0.0000	0.0000	2,291
2017/08/25	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2025	02/11/2017	132.96	Put	Bond Future	3,392.2600	3.3923	3,310.2600	3.3103	(2.417)	0	0	0
2017/08/25	2025	02/11/2017	132.98	Put	Bond Future	3,412.2600	3.4123	3,330.2600	3.3303	(2.403)	0	0	0
2017/08/25	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2025	02/11/2017	132.97	Put	Bond Future	3,402.2600	3.4023	3,320.2600	3.3203	(2.410)	0	0	0
2017/08/25	2025	01/02/2018	133.89	Put	Bond Future	3,248.5500	3.2486	3,163.3800	3.1634	(2.622)	0	0	0
2017/08/25	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2025	01/02/2018			Bond Future	130.6415	130.6415	130.7266	130.7266	0.065	0.0000	0.0000	0
2017/08/25	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2025	01/02/2018	133.88	Put	Bond Future	3,238.5500	3.2386	3,153.3800	3.1534	(2.630)	0	0	0
2017/08/25	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2025	01/02/2018	133.90	Put	Bond Future	3,258.5500	3.2586	3,173.3800	3.1734	(2.614)	0	0	0
2017/08/25	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	17.8100	0.0178	100.000	0	0	0
2017/08/25	2025	03/05/2018	133.20	Put	Bond Future	55.4800	0.0555	0.0000	0.0000	(100.000)	0	0	0
2017/08/25	2025	03/05/2018			Bond Future	133.1445	133.1445	133.2278	133.2278	0.063	0.0000	0.0000	0
2017/08/25	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	7.8100	0.0078	100.000	0	0	0
2017/08/25	2025	03/05/2018	133.22	Put	Bond Future	75.4800	0.0755	0.0000	0.0000	(100.000)	0	0	0
2017/08/25	2025	03/05/2018	133.21	Put	Bond Future	65.4800	0.0655	0.0000	0.0000	(100.000)	0	0	0
2017/08/25	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	27.8100	0.0278	100.000	0	0	0
2017/08/25	2029	02/11/2017			Bond Future	100.1919	100.1919	100.1869	100.1869	(0.005)	0.0000	0.0000	1,370
2017/08/25	2029	01/02/2018			Bond Future	102.0676	102.0676	102.0637	102.0637	(0.004)	0.0000	0.0000	0
2017/08/25	2029	03/05/2018			Bond Future	102.9952	102.9952	102.9886	102.9886	(0.006)	0.0000	0.0000	0
2017/08/25	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2030	02/11/2017	9.34	Call	Bond Future	1,281.1100	1.2811	1,214.4200	1.2144	(5.206)	0	0	0
2017/08/25	2030	02/11/2017			Bond Future	9.1512	93.7612	9.1609	93.6945	0.106	0.0000	0.0000	56,015
2017/08/25	2030	02/11/2017	9.35	Call	Bond Future	1,348.2700	1.3483	1,281.5800	1.2816	(4.946)	0	0	0
2017/08/25	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2030	02/11/2017	9.36	Call	Bond Future	1,415.3500	1.4153	1,348.6600	1.3487	(4.712)	0	0	0
2017/08/25	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2030	01/02/2018			Bond Future	9.2069	91.4789	9.2168	91.4117	0.108	0.0000	0.0000	0
2017/08/25	2030	01/02/2018	9.38	Call	Bond Future	1,156.6800	1.1567	1,089.5200	1.0895	(5.806)	0	0	0
2017/08/25	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2030	01/02/2018	9.39	Call	Bond Future	1,222.8800	1.2229	1,155.7200	1.1557	(5.492)	0	0	0
2017/08/25	2030	01/02/2018	9.37	Call	Bond Future	1,090.4200	1.0904	1,023.2600	1.0233	(6.159)	0	0	0
2017/08/25	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/25	2030	03/05/2018	9.51	Call	Bond Future	1,609.5900	1.6096	1,539.6700	1.5397	(4.344)	0	0	0
2017/08/25	2030	03/05/2018			Bond Future	9.2643	93.1905	9.2749	93.1206	0.114	0.0000	0.0000	0
2017/08/25	2030	03/05/2018	9.49	Call	Bond Future	1,480.0200	1.4800	1,410.1000	1.4101	(4.724)	0	0	0
2017/08/25	2030	03/05/2018	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2030	03/05/2018	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2030	03/05/2018	9.50	Call	Bond Future	1,544.8400	1.5448	1,474.9200	1.4749	(4.526)	0	0	0
2017/08/25	2030	03/05/2018	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2032	02/11/2017	9.49	Put	Bond Future	1,418.4500	1.4184	1,453.2000	1.4532	2.450	0	0	0
2017/08/25	2032	02/11/2017	9.48	Call	Bond Future	2,022.5000	2.0225	1,950.2400	1.9502	(3.573)	0	0	0
2017/08/25	2032	02/11/2017			Bond Future	9.4013	91.8630	9.4160	91.7553	0.157	0.0000	0.0000	33,318
2017/08/25	2032	02/11/2017	9.49	Call	Bond Future	2,062.8000	2.0628	1,989.8600	1.9899	(3.536)	0	0	0
2017/08/25	2032	02/11/2017	9.48	Put	Bond Future	1,450.4200	1.4504	1,485.8500	1.4859	2.443	0	0	0
2017/08/25	2032	02/11/2017	9.50	Call	Bond Future	2,103.5400	2.1035	2,029.9100	2.0299	(3.500)	0	0	0
2017/08/25	2032	02/11/2017	9.50	Put	Bond Future	1,386.9900	1.3870	1,421.0500	1.4210	2.456	0	0	0
2017/08/25	2032	01/02/2018	9.20	Call	Bond Future	1,814.1800	1.8142	1,763.0000	1.7630	(2.821)	0	0	7,500
2017/08/25	2032	01/02/2018	9.45	Put	Bond Future	2,732.8000	2.7328	2,778.3300	2.7783	1.666	0	0	0
2017/08/25	2032	01/02/2018	9.40	Put	Bond Future	2,914.5100	2.9145	2,962.4200	2.9624	1.644	0	0	0
2017/08/25	2032	01/02/2018	9.56	Call	Bond Future	3,055.6400	3.0556	2,987.1700	2.9872	(2.241)	0	0	0
2017/08/25	2032	01/02/2018	9.55	Put	Bond Future	2,394.8000	2.3948	2,435.7100	2.4357	1.708	0	0	0
2017/08/25	2032	01/02/2018			Bond Future	9.4632	93.5505	9.4783	93.4416	0.160	0.0000	0.0000	0
2017/08/25	2032	01/02/2018	9.30	Put	Bond Future	3,304.6800	3.3047	3,357.4800	3.3575	1.598	0	0	0
2017/08/25	2032	01/02/2018	9.30	Call	Bond Future	2,120.4300	2.1204	2,064.2900	2.0643	(2.648)	0	0	7,800
2017/08/25	2032	01/02/2018	9.57	Call	Bond Future	3,094.9400	3.0949	3,026.0100	3.0260	(2.227)	0	0	0
2017/08/25	2032	01/02/2018	9.57	Put	Bond Future	2,331.1000	2.3311	2,371.1100	2.3711	1.716	0	0	0
2017/08/25	2032	01/02/2018	9.20	Put	Bond Future	3,735.2000	3.7352	3,792.9600	3.7930	1.546	0	0	0
2017/08/25	2032	01/02/2018	9.45	Call	Bond Future	2,638.1600	2.6382	2,574.7500	2.5748	(2.404)	0	0	750
2017/08/25	2032	01/02/2018	9.40	Call	Bond Future	2,458.7200	2.4587	2,397.6900	2.3977	(2.482)	0	0	6,800
2017/08/25	2032	01/02/2018	9.56	Put	Bond Future	2,362.9000	2.3629	2,403.3700	2.4034	1.713	0	0	0
2017/08/25	2032	01/02/2018	9.55	Call	Bond Future	3,016.3600	3.0164	2,948.3300	2.9483	(2.255)	0	0	0
2017/08/25	2032	03/05/2018	9.70	Call	Bond Future	4,018.3700	4.0184	3,947.1700	3.9472	(1.772)	0	0	0
2017/08/25	2032	03/05/2018	9.71	Put	Bond Future	2,745.4400	2.7454	2,786.3500	2.7863	1.490	0	0	0
2017/08/25	2032	03/05/2018			Bond Future	9.5228	91.1438	9.5387	91.0313	0.167	0.0000	0.0000	0
2017/08/25	2032	03/05/2018	9.70	Put	Bond Future	2,774.9000	2.7749	2,816.1600	2.8162	1.487	0	0	0
2017/08/25	2032	03/05/2018	9.71	Call	Bond Future	4,058.3700	4.0584	3,986.8200	3.9868	(1.763)	0	0	0
2017/08/25	2032	03/05/2018	9.72	Call	Bond Future	4,098.2700	4.0983	4,026.3600	4.0264	(1.755)	0	0	0
2017/08/25	2032	03/05/2018	9.72	Put	Bond Future	2,715.9500	2.7160	2,756.5000	2.7565	1.493	0	0	0
2017/08/25	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2033	02/11/2017	110.07	Put	Bond Future	5,700.5600	5.7006	5,705.5900	5.7056	0.088	0	0	0
2017/08/25	2033	02/11/2017			Bond Future	104.3694	104.3694	104.3644	104.3644	(0.005)	0.0000	0.0000	5,174
2017/08/25	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2033	02/11/2017	110.09	Put	Bond Future	5,720.5600	5.7206	5,725.5900	5.7256	0.088	0	0	0
2017/08/25	2033	02/11/2017	110.08	Put	Bond Future	5,710.5600	5.7106	5,715.5900	5.7156	0.088	0	0	0
2017/08/25	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2033	01/02/2018			Bond Future	106.3234	106.3234	106.3194	106.3194	(0.004)	0.0000	0.0000	0
2017/08/25	2033	01/02/2018	109.64	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
2017/08/25	2033 01/02/2018	109.64	Put	Bond Future	3,316.6100	3.3166	3,320.5600	3.3206	0.119	0	0	0
2017/08/25	2033 01/02/2018	109.66	Put	Bond Future	3,336.6100	3.3366	3,340.5600	3.3406	0.118	0	0	0
2017/08/25	2033 01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2033 01/02/2018	109.65	Put	Bond Future	3,326.6100	3.3266	3,330.5600	3.3306	0.119	0	0	0
2017/08/25	2033 03/05/2018	107.71	Put	Bond Future	447.9500	0.4480	454.7100	0.4547	1.509	0	0	0
2017/08/25	2033 03/05/2018			Bond Future	107.2620	107.2620	107.2553	107.2553	(0.006)	0.0000	0.0000	0
2017/08/25	2033 03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2033 03/05/2018	107.70	Put	Bond Future	437.9500	0.4380	444.7100	0.4447	1.544	0	0	0
2017/08/25	2033 03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2033 03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2033 03/05/2018	107.69	Put	Bond Future	427.9500	0.4280	434.7100	0.4347	1.580	0	0	0
2017/08/25	2037 02/11/2017	9.67	Put	Bond Future	2,316.9500	2.3169	2,407.6400	2.4076	3.914	0	0	0
2017/08/25	2037 02/11/2017			Bond Future	9.7319	91.6388	9.7569	91.4417	0.257	0.0000	0.0000	58,242
2017/08/25	2037 02/11/2017	9.66	Call	Bond Future	1,788.6200	1.7886	1,683.4400	1.6834	(5.881)	0	0	0
2017/08/25	2037 02/11/2017	9.66	Put	Bond Future	2,360.2100	2.3602	2,452.1400	2.4521	3.895	0	0	0
2017/08/25	2037 02/11/2017	9.67	Call	Bond Future	1,825.1600	1.8252	1,718.7400	1.7187	(5.831)	0	0	0
2017/08/25	2037 02/11/2017	9.65	Call	Bond Future	1,752.3500	1.7524	1,648.4200	1.6484	(5.931)	0	0	0
2017/08/25	2037 02/11/2017	9.65	Put	Bond Future	2,403.8600	2.4039	2,497.0400	2.4970	3.876	0	0	0
2017/08/25	2037 01/02/2018	9.82	Put	Bond Future	2,933.1300	2.9331	3,019.3300	3.0193	2.939	0	0	0
2017/08/25	2037 01/02/2018			Bond Future	9.7952	89.0672	9.8209	88.8672	0.262	0.0000	0.0000	160
2017/08/25	2037 01/02/2018	9.82	Call	Bond Future	3,126.3300	3.1263	3,012.5600	3.0126	(3.639)	0	0	0
2017/08/25	2037 01/02/2018	9.81	Put	Bond Future	2,970.6300	2.9706	3,057.6500	3.0576	2.929	0	0	0
2017/08/25	2037 01/02/2018	9.83	Call	Bond Future	3,166.9400	3.1669	3,052.3500	3.0524	(3.618)	0	0	0
2017/08/25	2037 01/02/2018	9.83	Put	Bond Future	2,895.9900	2.8960	2,981.3700	2.9814	2.948	0	0	0
2017/08/25	2037 01/02/2018	9.81	Call	Bond Future	3,085.9700	3.0860	2,973.0200	2.9730	(3.660)	0	0	0
2017/08/25	2037 03/05/2018	9.99	Call	Bond Future	4,366.2600	4.3663	4,244.1200	4.2441	(2.797)	0	0	0
2017/08/25	2037 03/05/2018	9.97	Put	Bond Future	3,439.4000	3.4394	3,523.8000	3.5238	2.454	0	0	0
2017/08/25	2037 03/05/2018			Bond Future	9.8598	90.7337	9.8865	90.5284	0.270	0.0000	0.0000	0
2017/08/25	2037 03/05/2018	9.99	Put	Bond Future	3,371.4100	3.3714	3,454.5400	3.4545	2.466	0	0	0
2017/08/25	2037 03/05/2018	9.97	Call	Bond Future	4,282.5200	4.2825	4,161.6500	4.1617	(2.822)	0	0	0
2017/08/25	2037 03/05/2018	9.98	Put	Bond Future	3,405.2600	3.4053	3,489.0200	3.4890	2.460	0	0	0
2017/08/25	2037 03/05/2018	9.98	Call	Bond Future	4,324.3000	4.3243	4,202.7900	4.2028	(2.810)	0	0	0
2017/08/25	2038 02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2038 02/11/2017			Bond Future	130.5080	130.5080	130.3959	130.3959	(0.086)	0.0000	0.0000	19,544
2017/08/25	2038 02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2038 02/11/2017	136.82	Put	Bond Future	6,311.9700	6.3120	6,424.1200	6.4241	1.777	0	0	0
2017/08/25	2038 02/11/2017	136.80	Put	Bond Future	6,291.9700	6.2920	6,404.1200	6.4041	1.782	0	0	0
2017/08/25	2038 02/11/2017	136.81	Put	Bond Future	6,301.9700	6.3020	6,414.1200	6.4141	1.780	0	0	0
2017/08/25	2038 02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2038 01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2038 01/02/2018	136.95	Put	Bond Future	5,519.5000	5.5195	5,632.3600	5.6324	2.045	0	0	0
2017/08/25	2038 01/02/2018			Bond Future	131.4305	131.4305	131.3176	131.3176	(0.086)	0.0000	0.0000	0
2017/08/25	2038 01/02/2018	136.94	Put	Bond Future	5,509.5000	5.5095	5,622.3600	5.6224	2.048	0	0	0
2017/08/25	2038 01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2038 01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2038 01/02/2018	136.93	Put	Bond Future	5,499.5000	5.4995	5,612.3600	5.6124	2.052	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
2017/08/25	2038	03/05/2018	132.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2038	03/05/2018	132.27	Call	Bond Future	1,678.6900	1.6787	1,560.1700	1.5602	(7.060)	0	0	0
2017/08/25	2038	03/05/2018			Bond Future	133.9487	133.9487	133.8302	133.8302	(0.088)	0.0000	0.0000	0
2017/08/25	2038	03/05/2018	132.28	Call	Bond Future	1,668.6900	1.6687	1,550.1700	1.5502	(7.103)	0	0	0
2017/08/25	2038	03/05/2018	132.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2038	03/05/2018	132.29	Call	Bond Future	1,658.6900	1.6587	1,540.1700	1.5402	(7.145)	0	0	0
2017/08/25	2038	03/05/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2040	02/11/2017	9.67	Put	Bond Future	2,973.6100	2.9736	3,082.1600	3.0822	3.650	0	0	0
2017/08/25	2040	02/11/2017			Bond Future	9.8276	94.9715	9.8525	94.7616	0.254	0.0000	0.0000	15,719
2017/08/25	2040	02/11/2017	9.66	Call	Bond Future	1,595.3900	1.5954	1,495.3600	1.4954	(6.270)	0	0	0
2017/08/25	2040	02/11/2017	9.66	Put	Bond Future	3,025.3700	3.0254	3,135.2400	3.1352	3.632	0	0	0
2017/08/25	2040	02/11/2017	9.67	Call	Bond Future	1,629.9700	1.6300	1,528.6200	1.5286	(6.218)	0	0	0
2017/08/25	2040	02/11/2017	9.65	Call	Bond Future	1,561.1200	1.5611	1,462.4100	1.4624	(6.323)	0	0	0
2017/08/25	2040	02/11/2017	9.65	Put	Bond Future	3,077.5700	3.0776	3,188.7600	3.1888	3.613	0	0	0
2017/08/25	2040	01/02/2018	9.89	Call	Bond Future	3,309.8500	3.3099	3,190.4500	3.1905	(3.607)	0	0	0
2017/08/25	2040	01/02/2018			Bond Future	9.8917	92.2108	9.9173	91.9978	0.259	0.0000	0.0000	0
2017/08/25	2040	01/02/2018	9.87	Call	Bond Future	3,225.8500	3.2258	3,108.1700	3.1082	(3.648)	0	0	0
2017/08/25	2040	01/02/2018	9.87	Put	Bond Future	3,406.4200	3.4064	3,501.7500	3.5018	2.799	0	0	0
2017/08/25	2040	01/02/2018	9.88	Put	Bond Future	3,364.8400	3.3648	3,459.3100	3.4593	2.808	0	0	0
2017/08/25	2040	01/02/2018	9.89	Put	Bond Future	3,323.6700	3.3237	3,417.2800	3.4173	2.816	0	0	0
2017/08/25	2040	01/02/2018	9.88	Call	Bond Future	3,267.7100	3.2677	3,149.1700	3.1492	(3.628)	0	0	0
2017/08/25	2040	03/05/2018	10.08	Put	Bond Future	3,663.1700	3.6632	3,751.9500	3.7519	2.424	0	0	0
2017/08/25	2040	03/05/2018			Bond Future	9.9570	93.9362	9.9837	93.7176	0.267	0.0000	0.0000	0
2017/08/25	2040	03/05/2018	10.07	Call	Bond Future	4,621.3200	4.6213	4,492.2300	4.4922	(2.793)	0	0	0
2017/08/25	2040	03/05/2018	10.07	Put	Bond Future	3,699.9300	3.6999	3,789.3800	3.7894	2.418	0	0	0
2017/08/25	2040	03/05/2018	10.08	Call	Bond Future	4,665.3900	4.6654	4,535.6300	4.5356	(2.781)	0	0	0
2017/08/25	2040	03/05/2018	10.06	Call	Bond Future	4,577.1400	4.5771	4,448.7200	4.4487	(2.806)	0	0	0
2017/08/25	2040	03/05/2018	10.06	Put	Bond Future	3,736.6900	3.7367	3,826.8100	3.8268	2.412	0	0	0
2017/08/25	2044	02/11/2017	9.68	Call	Bond Future	1,565.5600	1.5656	1,534.5700	1.5346	(1.979)	0	0	0
2017/08/25	2044	02/11/2017			Bond Future	9.8664	91.9172	9.8709	91.8788	0.046	0.0000	0.0000	20,734
2017/08/25	2044	02/11/2017	9.66	Call	Bond Future	1,498.4900	1.4985	1,468.1000	1.4681	(2.028)	0	0	0
2017/08/25	2044	02/11/2017	9.66	Put	Bond Future	3,282.4600	3.2825	3,290.3900	3.2904	0.242	0	0	0
2017/08/25	2044	02/11/2017	9.68	Put	Bond Future	3,174.0500	3.1740	3,181.3800	3.1814	0.231	0	0	0
2017/08/25	2044	02/11/2017	9.67	Call	Bond Future	1,531.7900	1.5318	1,501.1000	1.5011	(2.004)	0	0	0
2017/08/25	2044	02/11/2017	9.67	Put	Bond Future	3,227.9500	3.2280	3,235.5800	3.2356	0.236	0	0	0
2017/08/25	2044	01/02/2018	9.90	Put	Bond Future	3,496.1900	3.4962	3,504.6100	3.5046	0.241	0	0	0
2017/08/25	2044	01/02/2018	9.89	Call	Bond Future	3,211.2400	3.2112	3,181.5300	3.1815	(0.925)	0	0	0
2017/08/25	2044	01/02/2018			Bond Future	9.9289	89.2255	9.9335	89.1872	0.046	0.0000	0.0000	0
2017/08/25	2044	01/02/2018	9.90	Call	Bond Future	3,252.8600	3.2529	3,223.0000	3.2230	(0.918)	0	0	0
2017/08/25	2044	01/02/2018	9.89	Put	Bond Future	3,539.0100	3.5390	3,547.5800	3.5476	0.242	0	0	0
2017/08/25	2044	01/02/2018	9.91	Call	Bond Future	3,294.9800	3.2950	3,264.9600	3.2650	(0.911)	0	0	0
2017/08/25	2044	01/02/2018	9.91	Put	Bond Future	3,454.0200	3.4540	3,462.2800	3.4623	0.239	0	0	0
2017/08/25	2044	03/05/2018	10.10	Call	Bond Future	4,673.8700	4.6739	4,643.0800	4.6431	(0.659)	0	0	0
2017/08/25	2044	03/05/2018	10.09	Put	Bond Future	3,826.8300	3.8268	3,836.5700	3.8366	0.255	0	0	0
2017/08/25	2044	03/05/2018			Bond Future	9.9925	90.8949	9.9974	90.8545	0.049	0.0000	0.0000	0
2017/08/25	2044	03/05/2018	10.11	Call	Bond Future	4,718.2600	4.7183	4,687.3500	4.6874	(0.655)	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
2017/08/25	2044	03/05/2018	10.11	Put	Bond Future	3,752.2300	3.7522	3,761.7300	3.7617	0.253	0	0	0
2017/08/25	2044	03/05/2018	10.10	Put	Bond Future	3,789.3800	3.7894	3,799.0000	3.7990	0.254	0	0	0
2017/08/25	2044	03/05/2018	10.09	Call	Bond Future	4,629.6600	4.6297	4,598.9900	4.5990	(0.662)	0	0	0
2017/08/25	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2046	02/11/2017	136.30	Put	Bond Future	12,681.2900	12.6813	12,436.0100	12.4360	(1.934)	0	0	0
2017/08/25	2046	02/11/2017			Bond Future	123.6187	123.6187	123.8640	123.8640	0.198	0.0000	0.0000	21,292
2017/08/25	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2046	02/11/2017	136.32	Put	Bond Future	12,701.2900	12.7013	12,456.0100	12.4560	(1.931)	0	0	0
2017/08/25	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2046	02/11/2017	136.31	Put	Bond Future	12,691.2900	12.6913	12,446.0100	12.4460	(1.933)	0	0	0
2017/08/25	2046	01/02/2018	132.92	Put	Bond Future	6,986.8900	6.9869	6,735.6900	6.7357	(3.595)	0	0	0
2017/08/25	2046	01/02/2018			Bond Future	125.9331	125.9331	126.1843	126.1843	0.199	0.0000	0.0000	0
2017/08/25	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2046	01/02/2018	132.91	Put	Bond Future	6,976.8900	6.9769	6,725.6900	6.7257	(3.600)	0	0	0
2017/08/25	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2046	01/02/2018	132.90	Put	Bond Future	6,966.8900	6.9669	6,715.6900	6.7157	(3.606)	0	0	0
2017/08/25	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2046	03/05/2018			Bond Future	126.7307	126.7307	126.9834	126.9834	0.199	0.0000	0.0000	0
2017/08/25	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2046	03/05/2018	127.93	Put	Bond Future	1,199.2800	1.1993	946.6000	0.9466	(21.069)	0	0	0
2017/08/25	2046	03/05/2018	127.95	Put	Bond Future	1,219.2800	1.2193	966.6000	0.9666	(20.724)	0	0	0
2017/08/25	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2046	03/05/2018	127.94	Put	Bond Future	1,209.2800	1.2093	956.6000	0.9566	(20.895)	0	0	0
2017/08/25	2050	02/11/2017	144.66	Put	Bond Future	11,299.6900	11.2997	11,306.1900	11.3062	0.058	0	0	0
2017/08/25	2050	02/11/2017	144.67	Put	Bond Future	11,309.6900	11.3097	11,316.1900	11.3162	0.057	0	0	0
2017/08/25	2050	02/11/2017			Bond Future	133.3603	133.3603	133.3538	133.3538	(0.005)	0.0000	0.0000	22,382
2017/08/25	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2050	02/11/2017	144.65	Put	Bond Future	11,289.6900	11.2897	11,296.1900	11.2962	0.058	0	0	0
2017/08/25	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2050	01/02/2018	140.23	Put	Bond Future	6,064.2500	6.0642	6,069.3200	6.0693	0.084	0	0	0
2017/08/25	2050	01/02/2018			Bond Future	134.1658	134.1658	134.1607	134.1607	(0.004)	0.0000	0.0000	0
2017/08/25	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2050	01/02/2018	140.25	Put	Bond Future	6,084.2500	6.0842	6,089.3200	6.0893	0.083	0	0	0
2017/08/25	2050	01/02/2018	140.24	Put	Bond Future	6,074.2500	6.0742	6,079.3200	6.0793	0.083	0	0	0
2017/08/25	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2050	03/05/2018	135.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2050	03/05/2018	135.61	Call	Bond Future	1,126.3500	1.1264	1,117.6600	1.1177	(0.772)	0	0	0
2017/08/25	2050	03/05/2018			Bond Future	136.7364	136.7364	136.7277	136.7277	(0.006)	0.0000	0.0000	0
2017/08/25	2050	03/05/2018	135.62	Call	Bond Future	1,116.3500	1.1164	1,107.6600	1.1077	(0.778)	0	0	0
2017/08/25	2050	03/05/2018	135.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	2050	03/05/2018	135.63	Call	Bond Future	1,106.3500	1.1064	1,097.6600	1.0977	(0.785)	0	0	0
2017/08/25	2050	03/05/2018	135.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	AL37	02/11/2017			Index Future	558.8870	558.8870	558.9830	558.9830	0.017	0.0000	0.0000	0
2017/08/25	AL37	01/02/2018			Index Future	569.1540	569.1540	569.2570	569.2570	0.018	0.0000	0.0000	0
2017/08/25	AL37	03/05/2018			Index Future	579.8050	579.8050	579.9010	579.9010	0.017	0.0000	0.0000	0
2017/08/25	AL7T	02/11/2017			Index Future	642.2750	642.2750	641.9080	641.9080	(0.057)	0.0000	0.0000	0
2017/08/25	AL7T	01/02/2018			Index Future	654.0740	654.0740	653.7060	653.7060	(0.056)	0.0000	0.0000	0
2017/08/25	AL7T	03/05/2018			Index Future	666.3140	666.3140	665.9290	665.9290	(0.058)	0.0000	0.0000	0
2017/08/25	ALBI	02/11/2017			Index Future	576.6180	576.6180	576.0900	576.0900	(0.092)	0.0000	0.0000	616
2017/08/25	ALBI	01/02/2018			Index Future	587.2120	587.2120	586.6780	586.6780	(0.091)	0.0000	0.0000	0
2017/08/25	ALBI	03/05/2018			Index Future	598.2000	598.2000	597.6470	597.6470	(0.092)	0.0000	0.0000	0
2017/08/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C186	21/12/2026			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
2017/08/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/08/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/08/25	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	EL28	02/11/2017			Bond Future	127.9248	127.9248	127.9208	127.9208	(0.003)	0.0000	0.0000	0
2017/08/25	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/08/25	EL28	02/11/2017	133.87	Put	Bond Future	5,945.1600	5.9452	5,949.2100	5.9492	0.068	0	0	0
2017/08/25	EL28	02/11/2017	133.89	Put	Bond Future	5,965.1600	5.9652	5,969.2100	5.9692	0.068	0	0	0
2017/08/25	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	EL28	02/11/2017	133.88	Put	Bond Future	5,955.1600	5.9552	5,959.2100	5.9592	0.068	0	0	0
2017/08/25	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	EL28	01/02/2018			Bond Future	130.3196	130.3196	130.3171	130.3171	(0.002)	0.0000	0.0000	0
2017/08/25	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	EL28	01/02/2018	132.29	Put	Bond Future	1,970.3700	1.9704	1,972.9000	1.9729	0.128	0	0	0
2017/08/25	EL28	01/02/2018	132.31	Put	Bond Future	1,990.3700	1.9904	1,992.9000	1.9929	0.127	0	0	0
2017/08/25	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	EL28	01/02/2018	132.30	Put	Bond Future	1,980.3700	1.9804	1,982.9000	1.9829	0.128	0	0	0
2017/08/25	EL28	03/05/2018	133.20	Put	Bond Future	383.4300	0.3834	389.5400	0.3895	1.594	0	0	0
2017/08/25	EL28	03/05/2018			Bond Future	132.8166	132.8166	132.8105	132.8105	(0.005)	0.0000	0.0000	0
2017/08/25	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	EL28	03/05/2018	133.19	Put	Bond Future	373.4300	0.3734	379.5400	0.3795	1.636	0	0	0
2017/08/25	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	EL28	03/05/2018	133.18	Put	Bond Future	363.4300	0.3634	369.5400	0.3695	1.681	0	0	0
2017/08/25	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	ES33	02/11/2017	10.66	Put	Bond Future	1,035.4400	1.0354	1,184.4000	1.1844	14.386	0	0	0
2017/08/25	ES33	02/11/2017			Bond Future	10.8290	76.1120	10.8536	75.9631	0.227	0.0000	0.0000	9,466
2017/08/25	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	ES33	02/11/2017	10.68	Put	Bond Future	911.8000	0.9118	1,060.7600	1.0608	16.337	0	0	0
2017/08/25	ES33	02/11/2017	10.67	Put	Bond Future	973.5800	0.9736	1,122.5400	1.1225	15.300	0	0	0
2017/08/25	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	ES33	01/02/2018	10.99	Call	Bond Future	316.8000	0.3168	165.7300	0.1657	(47.686)	0	0	0
2017/08/25	ES33	01/02/2018			Bond Future	10.9367	77.5103	10.9621	77.3592	0.232	0.0000	0.0000	0
2017/08/25	ES33	01/02/2018	11.00	Call	Bond Future	376.0300	0.3760	224.9600	0.2250	(40.175)	0	0	0
2017/08/25	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	ES33	01/02/2018	11.01	Call	Bond Future	435.1800	0.4352	284.1100	0.2841	(34.714)	0	0	0
2017/08/25	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	ES33	03/05/2018	11.22	Call	Bond Future	1,040.9500	1.0409	885.8400	0.8858	(14.901)	0	0	0
2017/08/25	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	ES33	03/05/2018			Bond Future	11.0408	75.1690	11.0672	75.0139	0.240	0.0000	0.0000	0
2017/08/25	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	ES33	03/05/2018	11.20	Call	Bond Future	925.8800	0.9259	770.7700	0.7708	(16.753)	0	0	0
2017/08/25	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	ES33	03/05/2018	11.21	Call	Bond Future	983.4500	0.9834	828.3400	0.8283	(15.772)	0	0	0
2017/08/25	ES42	02/11/2017			Bond Future	11.0584	78.8231	11.0830	78.6552	0.222	0.0000	0.0000	7,957
2017/08/25	ES42	01/02/2018			Bond Future	11.1619	80.2709	11.1873	80.1006	0.227	0.0000	0.0000	0
2017/08/25	ES42	03/05/2018			Bond Future	11.2670	77.5116	11.2935	77.3368	0.235	0.0000	0.0000	0
2017/08/25	GOVI	02/11/2017	572.45	Call	GOVI	28,090.0000	2.8090	23,890.0000	2.3890	(14.952)	0	0	0
2017/08/25	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	GOVI	02/11/2017			GOVI	575.2590	575.2590	574.8390	574.8390	(0.073)	0.0000	0.0000	670

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
2017/08/25	GOVI	02/11/2017	572.46	Call	GOVI	27,990.0000		2.7990	23,790.0000	2.3790	(15.005)	0	0	0
2017/08/25	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	GOVI	02/11/2017	572.44	Call	GOVI	28,190.0000		2.8190	23,990.0000	2.3990	(14.899)	0	0	0
2017/08/25	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	GOVI	01/02/2018			GOVI	585.8280		585.8280	585.4040	585.4040	(0.072)	0.0000	0.0000	0
2017/08/25	GOVI	01/02/2018	581.03	Call	GOVI	47,980.0000		4.7980	43,740.0000	4.3740	(8.837)	0	0	0
2017/08/25	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	GOVI	01/02/2018	581.04	Call	GOVI	47,880.0000		4.7880	43,640.0000	4.3640	(8.855)	0	0	0
2017/08/25	GOVI	01/02/2018	581.02	Call	GOVI	48,080.0000		4.8080	43,840.0000	4.3840	(8.819)	0	0	0
2017/08/25	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	GOVI	03/05/2018	590.27	Call	GOVI	65,210.0000		6.5210	60,790.0000	6.0790	(6.778)	0	0	0
2017/08/25	GOVI	03/05/2018	590.29	Call	GOVI	65,010.0000		6.5010	60,590.0000	6.0590	(6.799)	0	0	0
2017/08/25	GOVI	03/05/2018			GOVI	596.7910		596.7910	596.3490	596.3490	(0.074)	0.0000	0.0000	0
2017/08/25	GOVI	03/05/2018	590.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	GOVI	03/05/2018	590.29	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	GOVI	03/05/2018	590.28	Call	GOVI	65,110.0000		6.5110	60,690.0000	6.0690	(6.789)	0	0	0
2017/08/25	GOVI	03/05/2018	590.28	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/08/25	IGOV	02/11/2017			Index Future	250.9120		250.9120	250.9380	250.9380	0.010	0.0000	0.0000	1,163
2017/08/25	IGOV	01/02/2018			Index Future	255.6090		255.6090	255.6390	255.6390	0.012	0.0000	0.0000	0
2017/08/25	IGOV	03/05/2018			Index Future	260.5070		260.5070	260.5300	260.5300	0.009	0.0000	0.0000	0
2017/08/25	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/08/25	IS01	21/09/2017			Interest Rate Swap	99.6125		99.6125	99.6125	99.6125	0.000	0.0000	0.0000	0
2017/08/25	IS01	21/12/2017			Interest Rate Swap	99.7393		99.7393	99.7404	99.7404	0.001	0.0000	0.0000	0
2017/08/25	IS01	15/03/2018			Interest Rate Swap	99.6123		99.6123	99.6138	99.6138	0.001	0.0000	0.0000	0
2017/08/25	IS01	21/06/2018			Interest Rate Swap	99.6721		99.6721	99.6700	99.6700	(0.002)	0.0000	0.0000	0
2017/08/25	IS01	20/09/2018			Interest Rate Swap	99.7541		99.7541	99.7451	99.7451	(0.009)	0.0000	0.0000	0
2017/08/25	IS02	18/12/2017			Interest Rate Swap	99.7691		99.7691	99.7707	99.7707	0.002	0.0000	0.0000	0
2017/08/25	IS02	16/03/2018			Interest Rate Swap	98.8898		98.8898	98.8907	98.8907	0.001	0.0000	0.0000	0
2017/08/25	IS02	15/06/2018			Interest Rate Swap	98.3637		98.3637	98.3625	98.3625	(0.001)	0.0000	0.0000	0
2017/08/25	IS02	21/09/2018			Interest Rate Swap	98.2195		98.2195	98.2104	98.2104	(0.009)	0.0000	0.0000	0
2017/08/25	IS02	21/12/2018			Interest Rate Swap	98.4900		98.4900	98.4800	98.4800	(0.010)	0.0000	0.0000	0
2017/08/25	IS02	15/03/2019			Interest Rate Swap	98.7861		98.7861	98.7753	98.7753	(0.011)	0.0000	0.0000	0
2017/08/25	IS02	21/06/2019			Interest Rate Swap	99.0824		99.0824	99.0701	99.0701	(0.012)	0.0000	0.0000	0
2017/08/25	IS02	20/09/2019			Interest Rate Swap	99.4005		99.4005	99.3903	99.3903	(0.010)	0.0000	0.0000	0
2017/08/25	IS05	17/12/2020			Interest Rate Swap	95.3467		95.3467	95.3377	95.3377	(0.009)	0.0000	0.0000	0
2017/08/25	IS05	16/03/2021			Interest Rate Swap	94.5430		94.5430	94.5280	94.5280	(0.016)	0.0000	0.0000	0
2017/08/25	IS05	15/06/2021			Interest Rate Swap	93.7168		93.7168	93.6976	93.6976	(0.020)	0.0000	0.0000	0
2017/08/25	IS05	21/09/2021			Interest Rate Swap	93.8740		93.8740	93.8547	93.8547	(0.021)	0.0000	0.0000	0
2017/08/25	IS05	21/12/2021			Interest Rate Swap	96.0515		96.0515	96.0371	96.0371	(0.015)	0.0000	0.0000	51
2017/08/25	IS05	15/03/2022			Interest Rate Swap	96.1608		96.1608	96.1527	96.1527	(0.008)	0.0000	0.0000	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
2017/08/25	IS05	21/06/2022			Interest Rate Swap	97.3485	97.3485	97.3482	97.3482	0.000	0.0000	0.0000	0
2017/08/25	IS05	20/09/2022			Interest Rate Swap	99.5501	99.5501	99.5548	99.5548	0.005	0.0000	0.0000	0
2017/08/25	IS10	17/12/2025			Interest Rate Swap	94.1829	94.1829	94.2346	94.2346	0.055	0.0000	0.0000	0
2017/08/25	IS10	16/03/2026			Interest Rate Swap	91.1735	91.1735	91.2388	91.2388	0.072	0.0000	0.0000	0
2017/08/25	IS10	15/06/2026			Interest Rate Swap	89.9174	89.9174	89.9936	89.9936	0.085	0.0000	0.0000	0
2017/08/25	IS10	21/09/2026			Interest Rate Swap	92.0970	92.0970	92.1745	92.1745	0.084	0.0000	0.0000	0
2017/08/25	IS10	21/12/2026			Interest Rate Swap	95.9039	95.9039	95.9720	95.9720	0.071	0.0000	0.0000	0
2017/08/25	IS10	15/03/2027			Interest Rate Swap	94.4693	94.4693	94.5246	94.5246	0.059	0.0000	0.0000	0
2017/08/25	IS10	21/06/2027			Interest Rate Swap	96.5661	96.5661	96.6055	96.6055	0.041	0.0000	0.0000	0
2017/08/25	IS10	20/09/2027			Interest Rate Swap	100.3142	100.3142	100.3422	100.3422	0.028	0.0000	0.0000	0
2017/08/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/08/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/08/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/08/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/08/25	JBAF	20/09/2017			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2017/08/25	JBAF	18/10/2017			Jibar Tradeable Future	6.9000	93.1000	6.9000	93.1000	0.000	0.0000	0.0000	0
2017/08/25	JBAF	15/11/2017			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2017/08/25	JBAF	20/12/2017			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2017/08/25	JBAF	17/01/2018			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2017/08/25	JBAF	21/02/2018			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2017/08/25	JBAF	20/03/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	2,500
2017/08/25	JBAF	20/06/2018			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2017/08/25	JBAF	19/09/2018			Jibar Tradeable Future	6.5500	93.4500	6.5500	93.4500	0.000	0.0000	0.0000	0
2017/08/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/08/25	JBAF	19/12/2018			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2017/08/25	JBAF	20/03/2019			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2017/08/25	JBAF	19/06/2019			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2017/08/25	R023	02/11/2017	8.56	Call	Bond Future	2,905.4100	2.9054	2,925.2500	2.9252	0.683	0	0	0
2017/08/25	R023	02/11/2017			Bond Future	7.8776	100.8929	7.8723	100.9157	(0.068)	0.0000	0.0000	54,163
2017/08/25	R023	02/11/2017	8.56	Put	Bond Future	48.9800	0.0490	46.0600	0.0461	(5.962)	0	0	0
2017/08/25	R023	02/11/2017	8.58	Put	Bond Future	44.3200	0.0443	41.6200	0.0416	(6.092)	0	0	0
2017/08/25	R023	02/11/2017	8.57	Call	Bond Future	2,944.1500	2.9442	2,964.1000	2.9641	0.678	0	0	0
2017/08/25	R023	02/11/2017	8.57	Put	Bond Future	46.6200	0.0466	43.8100	0.0438	(6.027)	0	0	0
2017/08/25	R023	02/11/2017	8.58	Call	Bond Future	2,982.9400	2.9829	3,003.0000	3.0030	0.672	0	0	0
2017/08/25	R023	01/02/2018	8.33	Put	Bond Future	576.5800	0.5766	566.3900	0.5664	(1.767)	0	0	0
2017/08/25	R023	01/02/2018			Bond Future	7.9082	102.7465	7.9024	102.7705	(0.074)	0.0000	0.0000	0
2017/08/25	R023	01/02/2018	8.32	Call	Bond Future	2,254.4400	2.2544	2,268.1000	2.2681	0.606	0	0	0
2017/08/25	R023	01/02/2018	8.32	Put	Bond Future	587.6700	0.5877	577.3600	0.5774	(1.754)	0	0	0
2017/08/25	R023	01/02/2018	8.33	Call	Bond Future	2,283.4000	2.2834	2,297.1800	2.2972	0.603	0	0	0
2017/08/25	R023	01/02/2018	8.31	Call	Bond Future	2,225.8800	2.2259	2,239.4000	2.2394	0.607	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
2017/08/25	R023	01/02/2018	8.31	Put	Bond Future	599.1800	0.5992	588.7300	0.5887	(1.744)	0	0	0
2017/08/25	R023	03/05/2018	8.27	Call	Bond Future	2,268.4000	2.2684	2,280.3000	2.2803	0.525	0	0	0
2017/08/25	R023	03/05/2018			Bond Future	7.9269	100.7391	7.9211	100.7618	(0.073)	0.0000	0.0000	0
2017/08/25	R023	03/05/2018	8.27	Put	Bond Future	933.5400	0.9335	922.6800	0.9227	(1.163)	0	0	0
2017/08/25	R023	03/05/2018	8.28	Call	Bond Future	2,294.0500	2.2941	2,306.0400	2.3060	0.523	0	0	0
2017/08/25	R023	03/05/2018	8.29	Put	Bond Future	907.5400	0.9075	896.8600	0.8969	(1.177)	0	0	0
2017/08/25	R023	03/05/2018	8.28	Put	Bond Future	920.6200	0.9206	909.8500	0.9098	(1.170)	0	0	0
2017/08/25	R023	03/05/2018	8.29	Call	Bond Future	2,319.5200	2.3195	2,331.6000	2.3316	0.521	0	0	0
2017/08/25	R035	02/11/2017	9.61	Put	Bond Future	116.3200	0.1163	314.8500	0.3148	170.676	0	0	0
2017/08/25	R035	02/11/2017			Bond Future	9.6246	95.3842	9.6496	95.1857	0.260	0.0000	0.0000	18,280
2017/08/25	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R035	02/11/2017	9.60	Put	Bond Future	196.0600	0.1961	394.5900	0.3946	101.260	0	0	0
2017/08/25	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R035	02/11/2017	9.59	Put	Bond Future	275.9000	0.2759	474.4300	0.4744	71.957	0	0	0
2017/08/25	R035	01/02/2018	9.75	Call	Bond Future	455.5500	0.4555	254.0800	0.2541	(44.226)	0	0	0
2017/08/25	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R035	01/02/2018			Bond Future	9.6917	97.1366	9.7174	96.9352	0.265	0.0000	0.0000	0
2017/08/25	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R035	01/02/2018	9.73	Call	Bond Future	299.6500	0.2996	98.1800	0.0982	(67.235)	0	0	0
2017/08/25	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R035	01/02/2018	9.74	Call	Bond Future	377.6500	0.3777	176.1800	0.1762	(53.348)	0	0	0
2017/08/25	R035	03/05/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R035	03/05/2018			Bond Future	9.7529	94.4537	9.7796	94.2470	0.274	0.0000	0.0000	0
2017/08/25	R035	03/05/2018	9.90	Call	Bond Future	1,128.6400	1.1286	921.8800	0.9219	(18.319)	0	0	0
2017/08/25	R035	03/05/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R035	03/05/2018	9.91	Call	Bond Future	1,204.6000	1.2046	997.8400	0.9978	(17.164)	0	0	0
2017/08/25	R035	03/05/2018	9.89	Call	Bond Future	1,052.5900	1.0526	845.8300	0.8458	(19.643)	0	0	0
2017/08/25	R035	03/05/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R186	02/11/2017	8.89	Put	Bond Future	727.1800	0.7272	737.9200	0.7379	1.477	0	0	0
2017/08/25	R186	02/11/2017	8.88	Call	Bond Future	2,563.4800	2.5635	2,508.1800	2.5082	(2.157)	0	0	0
2017/08/25	R186	02/11/2017	8.75	Put	Bond Future	1,042.5200	1.0425	1,058.4800	1.0585	1.531	0	0	3,750
2017/08/25	R186	02/11/2017			Bond Future	8.6064	115.7669	8.6163	115.7005	0.115	0.0000	0.0000	164,581
2017/08/25	R186	02/11/2017	8.75	Call	Bond Future	2,000.7600	2.0008	1,950.3500	1.9503	(2.520)	0	0	0
2017/08/25	R186	02/11/2017	8.89	Call	Bond Future	2,609.3400	2.6093	2,553.7100	2.5537	(2.132)	0	0	0
2017/08/25	R186	02/11/2017	8.88	Put	Bond Future	746.9700	0.7470	758.0400	0.7580	1.482	0	0	0
2017/08/25	R186	02/11/2017	8.90	Call	Bond Future	2,655.7300	2.6557	2,599.7800	2.5998	(2.107)	0	0	0
2017/08/25	R186	02/11/2017	8.90	Put	Bond Future	707.9700	0.7080	718.3900	0.7184	1.472	0	0	0
2017/08/25	R186	02/11/2017	9.00	Call	Bond Future	3,137.6300	3.1376	3,078.7700	3.0788	(1.876)	0	0	0
2017/08/25	R186	02/11/2017	9.00	Put	Bond Future	536.7000	0.5367	544.2100	0.5442	1.399	0	0	5,000
2017/08/25	R186	01/02/2018	9.00	Call	Bond Future	3,550.2700	3.5503	3,499.7200	3.4997	(1.424)	0	0	0
2017/08/25	R186	01/02/2018	9.25	Call	Bond Future	4,678.8100	4.6788	4,622.8500	4.6229	(1.196)	0	0	0
2017/08/25	R186	01/02/2018	8.50	Put	Bond Future	2,759.7900	2.7598	2,790.8300	2.7908	1.125	0	0	0
2017/08/25	R186	01/02/2018	8.96	Call	Bond Future	3,381.3800	3.3814	3,331.8400	3.3318	(1.465)	0	0	0
2017/08/25	R186	01/02/2018			Bond Future	8.6557	112.5937	8.6659	112.5270	0.118	0.0000	0.0000	198
2017/08/25	R186	01/02/2018	8.50	Call	Bond Future	1,732.8800	1.7329	1,697.2300	1.6972	(2.057)	0	0	1,460

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
2017/08/25	R186	01/02/2018	7.75	Put	Bond Future	6,503.3300		6.5033	6,557.6400	6.5576	0.835	0	0	0
2017/08/25	R186	01/02/2018	7.75	Call	Bond Future	352.1900		0.3522	339.8100	0.3398	(3.515)	0	0	1,460
2017/08/25	R186	01/02/2018	9.00	Put	Bond Future	1,324.0100		1.3240	1,340.1500	1.3401	1.219	0	0	6,200
2017/08/25	R186	01/02/2018	9.25	Put	Bond Future	872.7500		0.8728	883.4800	0.8835	1.229	0	0	820
2017/08/25	R186	01/02/2018	8.96	Put	Bond Future	1,410.7500		1.4107	1,427.9000	1.4279	1.216	0	0	0
2017/08/25	R186	01/02/2018	8.75	Put	Bond Future	1,942.7500		1.9428	1,965.7600	1.9658	1.184	0	0	820
2017/08/25	R186	01/02/2018	8.97	Call	Bond Future	3,423.2600		3.4233	3,373.4700	3.3735	(1.454)	0	0	0
2017/08/25	R186	01/02/2018	8.98	Call	Bond Future	3,465.3700		3.4654	3,415.3300	3.4153	(1.444)	0	0	0
2017/08/25	R186	01/02/2018	8.98	Put	Bond Future	1,366.8200		1.3668	1,383.4700	1.3835	1.218	0	0	0
2017/08/25	R186	01/02/2018	8.75	Call	Bond Future	2,558.2500		2.5582	2,514.5700	2.5146	(1.707)	0	0	0
2017/08/25	R186	01/02/2018	8.97	Put	Bond Future	1,388.6500		1.3887	1,405.5500	1.4056	1.217	0	0	0
2017/08/25	R186	03/05/2018	8.92	Call	Bond Future	3,569.0700		3.5691	3,522.6000	3.5226	(1.302)	0	0	0
2017/08/25	R186	03/05/2018	8.91	Put	Bond Future	2,219.3800		2.2194	2,242.8900	2.2429	1.059	0	0	0
2017/08/25	R186	03/05/2018			Bond Future	8.7032		114.7005	8.7141	114.6307	0.125	0.0000	0.0000	0
2017/08/25	R186	03/05/2018	8.93	Call	Bond Future	3,606.9200		3.6069	3,560.2100	3.5602	(1.295)	0	0	0
2017/08/25	R186	03/05/2018	8.93	Put	Bond Future	2,168.6900		2.1687	2,191.7300	2.1917	1.062	0	0	0
2017/08/25	R186	03/05/2018	8.92	Put	Bond Future	2,193.7300		2.1937	2,217.0100	2.2170	1.061	0	0	0
2017/08/25	R186	03/05/2018	8.91	Call	Bond Future	3,531.7900		3.5318	3,485.5500	3.4856	(1.309)	0	0	0
2017/08/25	R197	02/11/2017	305.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R197	02/11/2017	305.15	Put	Bond Future	4,006.8500		4.0069	4,022.3800	4.0224	0.388	0	0	0
2017/08/25	R197	02/11/2017			Bond Future	301.1431		301.1431	301.1276	301.1276	(0.005)	0.0000	0.0000	2,350
2017/08/25	R197	02/11/2017	305.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R197	02/11/2017	305.17	Put	Bond Future	4,026.8500		4.0269	4,042.3800	4.0424	0.386	0	0	0
2017/08/25	R197	02/11/2017	305.16	Put	Bond Future	4,016.8500		4.0169	4,032.3800	4.0324	0.387	0	0	0
2017/08/25	R197	02/11/2017	305.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R197	01/02/2018	301.68	Put	Bond Future	1,947.5400		1.9475	1,959.7700	1.9598	0.628	0	0	0
2017/08/25	R197	01/02/2018			Bond Future	299.7325		299.7325	299.7202	299.7202	(0.004)	0.0000	0.0000	0
2017/08/25	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R197	01/02/2018	301.67	Put	Bond Future	1,937.5400		1.9375	1,949.7700	1.9498	0.631	0	0	0
2017/08/25	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R197	01/02/2018	301.66	Put	Bond Future	1,927.5400		1.9275	1,939.7700	1.9398	0.634	0	0	0
2017/08/25	R197	03/05/2018	304.46	Call	Bond Future	1,015.3200		1.0153	994.8200	0.9948	(2.019)	0	0	0
2017/08/25	R197	03/05/2018			Bond Future	305.4753		305.4753	305.4548	305.4548	(0.007)	0.0000	0.0000	0
2017/08/25	R197	03/05/2018	304.44	Call	Bond Future	1,035.3200		1.0353	1,014.8200	1.0148	(1.980)	0	0	0
2017/08/25	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R197	03/05/2018	304.45	Call	Bond Future	1,025.3200		1.0253	1,004.8200	1.0048	(1.999)	0	0	0
2017/08/25	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R202	02/11/2017	253.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R202	02/11/2017			Bond Future	241.3670		241.3670	241.3553	241.3553	(0.005)	0.0000	0.0000	28,758
2017/08/25	R202	02/11/2017	253.89	Put	Bond Future	12,523.0400		12.5230	12,534.6900	12.5347	0.093	0	0	0
2017/08/25	R202	02/11/2017	253.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R202	02/11/2017	253.91	Put	Bond Future	12,543.0400		12.5430	12,554.6900	12.5547	0.093	0	0	0
2017/08/25	R202	02/11/2017	253.90	Put	Bond Future	12,533.0400		12.5330	12,544.6900	12.5447	0.093	0	0	0
2017/08/25	R202	02/11/2017	253.91	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
2017/08/25	R202	01/02/2018	249.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R202	01/02/2018	249.06	Put	Bond Future	6,917.9200	6.9179	6,926.8800	6.9269	0.130	0	0	0
2017/08/25	R202	01/02/2018			Bond Future	242.1421	242.1421	242.1331	242.1331	(0.004)	0.0000	0.0000	0
2017/08/25	R202	01/02/2018	249.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R202	01/02/2018	249.08	Put	Bond Future	6,937.9200	6.9379	6,946.8800	6.9469	0.129	0	0	0
2017/08/25	R202	01/02/2018	249.07	Put	Bond Future	6,927.9200	6.9279	6,936.8800	6.9369	0.129	0	0	0
2017/08/25	R202	01/02/2018	249.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R202	03/05/2018	247.48	Put	Bond Future	698.6300	0.6986	714.2200	0.7142	2.232	0	0	0
2017/08/25	R202	03/05/2018	247.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R202	03/05/2018			Bond Future	246.7814	246.7814	246.7658	246.7658	(0.006)	0.0000	0.0000	0
2017/08/25	R202	03/05/2018	247.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R202	03/05/2018	247.47	Put	Bond Future	688.6300	0.6886	704.2200	0.7042	2.264	0	0	0
2017/08/25	R202	03/05/2018	247.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R202	03/05/2018	247.49	Put	Bond Future	708.6300	0.7086	724.2200	0.7242	2.200	0	0	0
2017/08/25	R204	02/11/2017	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R204	02/11/2017			Bond Future	6.9067	104.1852	6.9025	104.1898	(0.062)	0.0000	0.0000	47,201
2017/08/25	R204	02/11/2017	7.75	Call	Bond Future	897.5000	0.8975	902.0600	0.9021	0.508	0	0	0
2017/08/25	R204	02/11/2017	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R204	02/11/2017	7.76	Call	Bond Future	908.0700	0.9081	912.6300	0.9126	0.502	0	0	0
2017/08/25	R204	02/11/2017	7.74	Call	Bond Future	886.9200	0.8869	891.4800	0.8915	0.514	0	0	0
2017/08/25	R204	02/11/2017	7.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R204	01/02/2018	7.27	Call	Bond Future	478.9200	0.4789	483.1000	0.4831	0.873	0	0	0
2017/08/25	R204	01/02/2018			Bond Future	6.7493	102.0611	6.7428	102.0666	(0.096)	0.0000	0.0000	0
2017/08/25	R204	01/02/2018	7.25	Call	Bond Future	464.8200	0.4648	468.9400	0.4689	0.886	0	0	0
2017/08/25	R204	01/02/2018	7.25	Put	Bond Future	45.1600	0.0452	43.8100	0.0438	(2.989)	0	0	0
2017/08/25	R204	01/02/2018	7.27	Put	Bond Future	42.5500	0.0425	41.2600	0.0413	(3.032)	0	0	0
2017/08/25	R204	01/02/2018	7.26	Call	Bond Future	471.8600	0.4719	476.0100	0.4760	0.879	0	0	0
2017/08/25	R204	01/02/2018	7.26	Put	Bond Future	43.8400	0.0438	42.5200	0.0425	(3.011)	0	0	0
2017/08/25	R204	03/05/2018	7.10	Put	Bond Future	41.9000	0.0419	41.0000	0.0410	(2.148)	0	0	0
2017/08/25	R204	03/05/2018			Bond Future	6.4156	103.9709	6.4092	103.9748	(0.100)	0.0000	0.0000	0
2017/08/25	R204	03/05/2018	7.09	Call	Bond Future	450.3200	0.4503	453.2900	0.4533	0.660	0	0	0
2017/08/25	R204	03/05/2018	7.09	Put	Bond Future	42.9700	0.0430	42.0500	0.0421	(2.141)	0	0	0
2017/08/25	R204	03/05/2018	7.10	Call	Bond Future	455.2700	0.4553	458.2600	0.4583	0.657	0	0	0
2017/08/25	R204	03/05/2018	7.08	Call	Bond Future	445.1600	0.4452	448.1200	0.4481	0.665	0	0	0
2017/08/25	R204	03/05/2018	7.08	Put	Bond Future	43.8300	0.0438	42.9000	0.0429	(2.122)	0	0	0
2017/08/25	R207	02/11/2017	8.04	Put	Bond Future	1.2700	0.0013	0.9500	0.0010	(25.197)	0	0	0
2017/08/25	R207	02/11/2017	8.03	Call	Bond Future	1,427.1000	1.4271	1,469.3300	1.4693	2.959	0	0	0
2017/08/25	R207	02/11/2017			Bond Future	7.3066	102.1378	7.2852	102.1804	(0.293)	0.0000	0.0000	40,517
2017/08/25	R207	02/11/2017	8.04	Call	Bond Future	1,446.5000	1.4465	1,488.7600	1.4888	2.922	0	0	0
2017/08/25	R207	02/11/2017	8.03	Put	Bond Future	1.4000	0.0014	1.0500	0.0011	(25.000)	0	0	0
2017/08/25	R207	02/11/2017	8.05	Call	Bond Future	1,465.9100	1.4659	1,508.2000	1.5082	2.885	0	0	0
2017/08/25	R207	02/11/2017	8.05	Put	Bond Future	1.1600	0.0012	0.8700	0.0009	(25.000)	0	0	0
2017/08/25	R207	01/02/2018	7.61	Put	Bond Future	189.2900	0.1893	175.8000	0.1758	(7.127)	0	0	0
2017/08/25	R207	01/02/2018	7.60	Call	Bond Future	753.9000	0.7539	784.3300	0.7843	4.036	0	0	0
2017/08/25	R207	01/02/2018			Bond Future	7.2841	100.3731	7.2593	100.4173	(0.341)	0.0000	0.0000	0
2017/08/25	R207	01/02/2018	7.61	Call	Bond Future	766.8200	0.7668	797.4900	0.7975	4.000	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
2017/08/25	R207	01/02/2018	7.60	Put	Bond Future	194.0200	0.1940	180.2900	0.1803	(7.077)	0	0	0
2017/08/25	R207	01/02/2018	7.62	Call	Bond Future	779.6000	0.7796	810.5300	0.8105	3.967	0	0	0
2017/08/25	R207	01/02/2018	7.62	Put	Bond Future	184.4200	0.1844	171.1900	0.1712	(7.174)	0	0	0
2017/08/25	R207	03/05/2018	7.57	Call	Bond Future	778.9200	0.7789	807.0000	0.8070	3.605	0	0	0
2017/08/25	R207	03/05/2018	7.56	Put	Bond Future	281.8000	0.2818	266.3500	0.2664	(5.483)	0	0	0
2017/08/25	R207	03/05/2018			Bond Future	7.2479	102.2512	7.2202	102.2946	(0.382)	0.0000	0.0000	0
2017/08/25	R207	03/05/2018	7.58	Call	Bond Future	789.7900	0.7898	818.0600	0.8181	3.579	0	0	0
2017/08/25	R207	03/05/2018	7.58	Put	Bond Future	272.0800	0.2721	257.0200	0.2570	(5.535)	0	0	0
2017/08/25	R207	03/05/2018	7.57	Put	Bond Future	276.7500	0.2768	261.5000	0.2615	(5.510)	0	0	0
2017/08/25	R207	03/05/2018	7.56	Call	Bond Future	768.4300	0.7684	796.3100	0.7963	3.628	0	0	0
2017/08/25	R208	02/11/2017	8.19	Call	Bond Future	2,094.9500	2.0950	2,124.7200	2.1247	1.421	0	0	0
2017/08/25	R208	02/11/2017	8.18	Put	Bond Future	6.8600	0.0069	6.0000	0.0060	(12.536)	0	0	0
2017/08/25	R208	02/11/2017			Bond Future	7.4639	98.5875	7.4534	98.6180	(0.141)	0.0000	0.0000	32,537
2017/08/25	R208	02/11/2017	8.20	Call	Bond Future	2,122.8700	2.1229	2,152.7000	2.1527	1.405	0	0	0
2017/08/25	R208	02/11/2017	8.20	Put	Bond Future	5.9300	0.0059	5.1800	0.0052	(12.648)	0	0	0
2017/08/25	R208	02/11/2017	8.19	Put	Bond Future	6.3900	0.0064	5.5800	0.0056	(12.676)	0	0	0
2017/08/25	R208	02/11/2017	8.18	Call	Bond Future	2,067.0200	2.0670	2,096.7400	2.0967	1.438	0	0	0
2017/08/25	R208	01/02/2018	7.85	Put	Bond Future	298.6600	0.2987	288.2100	0.2882	(3.499)	0	0	0
2017/08/25	R208	01/02/2018			Bond Future	7.4682	100.3986	7.4565	100.4305	(0.157)	0.0000	0.0000	0
2017/08/25	R208	01/02/2018	7.84	Call	Bond Future	1,312.9600	1.3130	1,334.2400	1.3342	1.621	0	0	0
2017/08/25	R208	01/02/2018	7.84	Put	Bond Future	305.8100	0.3058	295.1900	0.2952	(3.473)	0	0	0
2017/08/25	R208	01/02/2018	7.85	Call	Bond Future	1,332.7200	1.3327	1,354.1700	1.3542	1.609	0	0	0
2017/08/25	R208	01/02/2018	7.83	Call	Bond Future	1,293.1100	1.2931	1,314.2100	1.3142	1.632	0	0	0
2017/08/25	R208	01/02/2018	7.83	Put	Bond Future	312.8800	0.3129	302.0800	0.3021	(3.452)	0	0	0
2017/08/25	R208	03/05/2018	7.77	Call	Bond Future	1,269.9300	1.2699	1,288.6900	1.2887	1.477	0	0	0
2017/08/25	R208	03/05/2018			Bond Future	7.4583	98.8759	7.4461	98.9067	(0.163)	0.0000	0.0000	0
2017/08/25	R208	03/05/2018	7.77	Put	Bond Future	483.8000	0.4838	471.6800	0.4717	(2.505)	0	0	0
2017/08/25	R208	03/05/2018	7.78	Call	Bond Future	1,286.7800	1.2868	1,305.6800	1.3057	1.469	0	0	0
2017/08/25	R208	03/05/2018	7.79	Put	Bond Future	467.4400	0.4674	455.6000	0.4556	(2.533)	0	0	0
2017/08/25	R208	03/05/2018	7.78	Put	Bond Future	475.5600	0.4756	463.5800	0.4636	(2.519)	0	0	0
2017/08/25	R208	03/05/2018	7.79	Call	Bond Future	1,303.7400	1.3037	1,322.7800	1.3228	1.460	0	0	0
2017/08/25	R209	02/11/2017	9.54	Call	Bond Future	1,465.4100	1.4654	1,375.4200	1.3754	(6.141)	0	0	0
2017/08/25	R209	02/11/2017	9.52	Put	Bond Future	1,862.3500	1.8624	1,941.0900	1.9411	4.228	0	0	0
2017/08/25	R209	02/11/2017	9.00	Put	Bond Future	4,431.8900	4.4319	4,565.2200	4.5652	3.008	0	0	0
2017/08/25	R209	02/11/2017	10.60	Put	Bond Future	115.5400	0.1155	122.0800	0.1221	5.660	0	0	1,300
2017/08/25	R209	02/11/2017	9.75	Call	Bond Future	2,211.3700	2.2114	2,099.0600	2.0991	(5.079)	0	0	0
2017/08/25	R209	02/11/2017	8.30	Put	Bond Future	9,453.3400	9.4533	9,617.0300	9.6170	1.732	0	0	0
2017/08/25	R209	02/11/2017	9.88	Put	Bond Future	848.2100	0.8482	890.3700	0.8904	4.970	0	0	1,350
2017/08/25	R209	02/11/2017			Bond Future	9.5884	72.0399	9.6134	71.8734	0.261	0.0000	0.0000	114,877
2017/08/25	R209	02/11/2017	9.54	Put	Bond Future	1,789.8700	1.7899	1,866.3700	1.8664	4.274	0	0	0
2017/08/25	R209	02/11/2017	9.52	Call	Bond Future	1,403.2600	1.4033	1,315.5100	1.3155	(6.253)	0	0	0
2017/08/25	R209	02/11/2017	10.00	Call	Bond Future	3,302.6100	3.3026	3,168.7500	3.1688	(4.053)	0	0	0
2017/08/25	R209	02/11/2017	10.00	Put	Bond Future	632.1500	0.6322	664.7800	0.6648	5.162	0	0	1,138
2017/08/25	R209	02/11/2017	9.53	Put	Bond Future	1,825.8600	1.8259	1,903.4900	1.9035	4.252	0	0	0
2017/08/25	R209	02/11/2017	9.00	Call	Bond Future	335.8400	0.3358	302.6800	0.3027	(9.874)	0	0	2,248
2017/08/25	R209	02/11/2017	10.60	Call	Bond Future	6,416.0900	6.4161	6,256.1400	6.2561	(2.493)	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
2017/08/25	R209	02/11/2017	9.75	Put	Bond Future	1,144.7100	1.1447	1,198.8900	1.1989	4.733	0	0	6,500
2017/08/25	R209	02/11/2017	8.30	Call	Bond Future	16.8800	0.0169	14.0800	0.0141	(16.588)	0	0	2,800
2017/08/25	R209	02/11/2017	9.88	Call	Bond Future	2,755.8100	2.7558	2,631.4800	2.6315	(4.512)	0	0	0
2017/08/25	R209	02/11/2017	9.53	Call	Bond Future	1,434.1300	1.4341	1,345.2700	1.3453	(6.196)	0	0	0
2017/08/25	R209	02/11/2017	9.58	Call	Bond Future	1,594.5000	1.5945	1,500.0600	1.5001	(5.923)	0	0	0
2017/08/25	R209	02/11/2017	9.58	Put	Bond Future	1,650.8200	1.6508	1,722.8700	1.7229	4.364	0	0	1,350
2017/08/25	R209	02/11/2017	9.33	Put	Bond Future	2,650.9700	2.6510	2,751.2100	2.7512	3.781	0	0	0
2017/08/25	R209	02/11/2017	9.33	Call	Bond Future	893.8200	0.8938	827.5700	0.8276	(7.412)	0	0	1,350
2017/08/25	R209	01/02/2018	10.10	Call	Bond Future	4,250.1400	4.2501	4,126.8700	4.1269	(2.900)	0	0	0
2017/08/25	R209	01/02/2018	9.73	Call	Bond Future	2,797.9000	2.7979	2,697.7700	2.6978	(3.579)	0	0	0
2017/08/25	R209	01/02/2018	9.71	Put	Bond Future	2,307.6200	2.3076	2,377.8300	2.3778	3.043	0	0	0
2017/08/25	R209	01/02/2018	9.72	Call	Bond Future	2,762.4800	2.7625	2,663.0500	2.6631	(3.599)	0	0	0
2017/08/25	R209	01/02/2018			Bond Future	9.6462	73.3632	9.6718	73.1943	0.266	0.0000	0.0000	0
2017/08/25	R209	01/02/2018	9.73	Put	Bond Future	2,247.6700	2.2477	2,316.4800	2.3165	3.061	0	0	0
2017/08/25	R209	01/02/2018	9.71	Call	Bond Future	2,727.0800	2.7271	2,628.3500	2.6283	(3.620)	0	0	0
2017/08/25	R209	01/02/2018	10.10	Put	Bond Future	1,344.6200	1.3446	1,390.2900	1.3903	3.396	0	0	3,000
2017/08/25	R209	01/02/2018	9.72	Put	Bond Future	2,277.5900	2.2776	2,347.1000	2.3471	3.052	0	0	0
2017/08/25	R209	01/02/2018	10.00	Call	Bond Future	3,832.8800	3.8329	3,715.3300	3.7153	(3.067)	0	0	0
2017/08/25	R209	01/02/2018	10.00	Put	Bond Future	1,552.1300	1.5521	1,603.5200	1.6035	3.311	0	0	7,500
2017/08/25	R209	03/05/2018	9.85	Put	Bond Future	2,694.1700	2.6942	2,763.1900	2.7632	2.562	0	0	0
2017/08/25	R209	03/05/2018			Bond Future	9.7019	71.5866	9.7284	71.4133	0.274	0.0000	0.0000	0
2017/08/25	R209	03/05/2018	9.85	Call	Bond Future	3,652.6800	3.6527	3,548.3900	3.5484	(2.855)	0	0	0
2017/08/25	R209	03/05/2018	9.86	Call	Bond Future	3,688.5600	3.6886	3,583.7300	3.5837	(2.842)	0	0	0
2017/08/25	R209	03/05/2018	9.86	Put	Bond Future	2,666.0400	2.6660	2,734.5200	2.7345	2.569	0	0	0
2017/08/25	R209	03/05/2018	9.84	Call	Bond Future	3,616.9500	3.6169	3,513.2100	3.5132	(2.868)	0	0	0
2017/08/25	R209	03/05/2018	9.84	Put	Bond Future	2,722.5400	2.7225	2,792.1100	2.7921	2.555	0	0	0
2017/08/25	R210	02/11/2017	192.08	Put	Bond Future	5,985.3600	5.9854	5,994.7800	5.9948	0.157	0	0	0
2017/08/25	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R210	02/11/2017			Bond Future	186.0946	186.0946	186.0852	186.0852	(0.005)	0.0000	0.0000	2,179
2017/08/25	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R210	02/11/2017	192.07	Put	Bond Future	5,975.3600	5.9754	5,984.7800	5.9848	0.158	0	0	0
2017/08/25	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R210	02/11/2017	192.09	Put	Bond Future	5,995.3600	5.9954	6,004.7800	6.0048	0.157	0	0	0
2017/08/25	R210	01/02/2018	192.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R210	01/02/2018			Bond Future	189.5786	189.5786	189.5711	189.5711	(0.004)	0.0000	0.0000	0
2017/08/25	R210	01/02/2018	192.36	Put	Bond Future	2,781.3800	2.7814	2,788.8900	2.7889	0.270	0	0	0
2017/08/25	R210	01/02/2018	192.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R210	01/02/2018	192.38	Put	Bond Future	2,801.3800	2.8014	2,808.8900	2.8089	0.268	0	0	0
2017/08/25	R210	01/02/2018	192.37	Put	Bond Future	2,791.3800	2.7914	2,798.8900	2.7989	0.269	0	0	0
2017/08/25	R210	01/02/2018	192.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R210	03/05/2018	191.44	Put	Bond Future	677.7900	0.6778	690.3600	0.6904	1.855	0	0	0
2017/08/25	R210	03/05/2018			Bond Future	190.7622	190.7622	190.7496	190.7496	(0.007)	0.0000	0.0000	0
2017/08/25	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R210	03/05/2018	191.46	Put	Bond Future	697.7900	0.6978	710.3600	0.7104	1.801	0	0	0
2017/08/25	R210	03/05/2018	191.45	Put	Bond Future	687.7900	0.6878	700.3600	0.7004	1.828	0	0	0
2017/08/25	R210	03/05/2018	191.44	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
2017/08/25	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R212	02/11/2017			Bond Future	151.0735	151.0735	151.0657	151.0657	(0.005)	0.0000	0.0000	4,247
2017/08/25	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R212	02/11/2017	152.40	Put	Bond Future	1,326.4500	1.3265	1,334.3200	1.3343	0.593	0	0	0
2017/08/25	R212	02/11/2017	152.42	Put	Bond Future	1,346.4500	1.3465	1,354.3200	1.3543	0.584	0	0	0
2017/08/25	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R212	02/11/2017	152.41	Put	Bond Future	1,336.4500	1.3365	1,344.3200	1.3443	0.589	0	0	0
2017/08/25	R212	01/02/2018	154.71	Put	Bond Future	2,868.0800	2.8681	2,874.2900	2.8743	0.217	0	0	0
2017/08/25	R212	01/02/2018			Bond Future	151.8419	151.8419	151.8357	151.8357	(0.004)	0.0000	0.0000	0
2017/08/25	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R212	01/02/2018	154.70	Put	Bond Future	2,858.0800	2.8581	2,864.2900	2.8643	0.217	0	0	0
2017/08/25	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R212	01/02/2018	154.69	Put	Bond Future	2,848.0800	2.8481	2,854.2900	2.8543	0.218	0	0	0
2017/08/25	R212	03/05/2018	154.30	Call	Bond Future	451.2300	0.4512	440.8100	0.4408	(2.309)	0	0	0
2017/08/25	R212	03/05/2018			Bond Future	154.7512	154.7512	154.7408	154.7408	(0.007)	0.0000	0.0000	0
2017/08/25	R212	03/05/2018	154.28	Call	Bond Future	471.2300	0.4712	460.8100	0.4608	(2.211)	0	0	0
2017/08/25	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R212	03/05/2018	154.29	Call	Bond Future	461.2300	0.4612	450.8100	0.4508	(2.259)	0	0	0
2017/08/25	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/08/25	R213	02/11/2017	9.36	Put	Bond Future	1,259.9300	1.2599	1,276.6600	1.2767	1.328	0	0	0
2017/08/25	R213	02/11/2017			Bond Future	9.2641	84.1771	9.2738	84.1125	0.105	0.0000	0.0000	63,381
2017/08/25	R213	02/11/2017	9.35	Call	Bond Future	1,856.3400	1.8563	1,808.8500	1.8088	(2.558)	0	0	0
2017/08/25	R213	02/11/2017	9.35	Put	Bond Future	1,288.2400	1.2882	1,305.3800	1.3054	1.330	0	0	0
2017/08/25	R213	02/11/2017	9.36	Call	Bond Future	1,893.8300	1.8938	1,845.9300	1.8459	(2.529)	0	0	0
2017/08/25	R213	02/11/2017	9.34	Call	Bond Future	1,819.2600	1.8193	1,772.1800	1.7722	(2.588)	0	0	0
2017/08/25	R213	02/11/2017	9.34	Put	Bond Future	1,317.0300	1.3170	1,334.5800	1.3346	1.333	0	0	0
2017/08/25	R213	01/02/2018	9.42	Call	Bond Future	2,720.2000	2.7202	2,676.7500	2.6768	(1.597)	0	0	0
2017/08/25	R213	01/02/2018	9.41	Put	Bond Future	2,122.1900	2.1222	2,144.1400	2.1441	1.034	0	0	0
2017/08/25	R213	01/02/2018			Bond Future	9.3237	85.7236	9.3337	85.6584	0.107	0.0000	0.0000	0
2017/08/25	R213	01/02/2018	9.43	Call	Bond Future	2,756.3100	2.7563	2,712.5900	2.7126	(1.586)	0	0	0
2017/08/25	R213	01/02/2018	9.43	Put	Bond Future	2,064.3200	2.0643	2,085.7300	2.0857	1.037	0	0	0
2017/08/25	R213	01/02/2018	9.42	Put	Bond Future	2,092.9900	2.0930	2,114.6700	2.1147	1.036	0	0	0
2017/08/25	R213	01/02/2018	9.41	Call	Bond Future	2,684.5400	2.6845	2,641.3600	2.6414	(1.608)	0	0	0
2017/08/25	R213	03/05/2018	9.57	Put	Bond Future	2,472.7600	2.4728	2,495.2100	2.4952	0.908	0	0	0
2017/08/25	R213	03/05/2018	9.56	Call	Bond Future	3,668.5300	3.6685	3,623.4500	3.6235	(1.229)	0	0	0
2017/08/25	R213	03/05/2018			Bond Future	9.3773	83.7780	9.3878	83.7102	0.112	0.0000	0.0000	0
2017/08/25	R213	03/05/2018	9.57	Call	Bond Future	3,705.1700	3.7052	3,659.8800	3.6599	(1.222)	0	0	0
2017/08/25	R213	03/05/2018	9.56	Put	Bond Future	2,499.4500	2.4994	2,522.1100	2.5221	0.907	0	0	0
2017/08/25	R213	03/05/2018	9.58	Call	Bond Future	3,741.9700	3.7420	3,696.4600	3.6965	(1.216)	0	0	0
2017/08/25	R213	03/05/2018	9.58	Put	Bond Future	2,446.3100	2.4463	2,468.5400	2.4685	0.909	0	0	0
2017/08/25	R214	02/11/2017	9.60	Call	Bond Future	1,325.1600	1.3252	1,239.8600	1.2399	(6.437)	0	0	0
2017/08/25	R214	02/11/2017			Bond Future	9.7248	71.6670	9.7498	71.4941	0.257	0.0000	0.0000	43,984
2017/08/25	R214	02/11/2017	9.60	Put	Bond Future	2,198.4500	2.1984	2,286.0400	2.2860	3.984	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
2017/08/25	R214	02/11/2017	9.58	Call	Bond Future	1,266.7500	1.2667	1,183.7600	1.1838	(6.551)	0	0	0
2017/08/25	R214	02/11/2017	9.58	Put	Bond Future	2,281.6500	2.2816	2,371.5500	2.3716	3.940	0	0	0
2017/08/25	R214	02/11/2017	9.59	Put	Bond Future	2,239.7900	2.2398	2,328.5400	2.3285	3.962	0	0	0
2017/08/25	R214	02/11/2017	9.59	Call	Bond Future	1,295.7500	1.2957	1,211.6100	1.2116	(6.494)	0	0	0
2017/08/25	R214	01/02/2018	9.84	Call	Bond Future	2,816.8200	2.8168	2,714.7300	2.7147	(3.624)	0	0	0
2017/08/25	R214	01/02/2018			Bond Future	9.7850	72.9836	9.8106	72.8082	0.262	0.0000	0.0000	0
2017/08/25	R214	01/02/2018	9.82	Call	Bond Future	2,745.2100	2.7452	2,644.5600	2.6446	(3.666)	0	0	0
2017/08/25	R214	01/02/2018	9.82	Put	Bond Future	2,505.7500	2.5057	2,580.5700	2.5806	2.986	0	0	0
2017/08/25	R214	01/02/2018	9.84	Put	Bond Future	2,441.2300	2.4412	2,514.6100	2.5146	3.006	0	0	0
2017/08/25	R214	01/02/2018	9.83	Call	Bond Future	2,780.9100	2.7809	2,679.5300	2.6795	(3.646)	0	0	0
2017/08/25	R214	01/02/2018	9.83	Put	Bond Future	2,473.3300	2.4733	2,547.4200	2.5474	2.996	0	0	0
2017/08/25	R214	03/05/2018	9.99	Put	Bond Future	2,871.6700	2.8717	2,942.9800	2.9430	2.483	0	0	0
2017/08/25	R214	03/05/2018			Bond Future	9.8397	71.0532	9.8663	70.8732	0.270	0.0000	0.0000	0
2017/08/25	R214	03/05/2018	9.98	Call	Bond Future	3,843.0200	3.8430	3,734.9300	3.7349	(2.813)	0	0	0
2017/08/25	R214	03/05/2018	9.98	Put	Bond Future	2,901.0400	2.9010	2,972.9100	2.9729	2.477	0	0	0
2017/08/25	R214	03/05/2018	9.99	Call	Bond Future	3,880.0100	3.8800	3,771.3600	3.7714	(2.800)	0	0	0
2017/08/25	R214	03/05/2018	9.97	Call	Bond Future	3,806.4100	3.8064	3,698.8700	3.6989	(2.825)	0	0	0
2017/08/25	R214	03/05/2018	9.97	Put	Bond Future	2,930.9000	2.9309	3,003.3200	3.0033	2.471	0	0	0
2017/08/25	R248	02/11/2017	9.65	Call	Bond Future	1,539.3400	1.5393	1,490.4100	1.4904	(3.179)	0	0	0
2017/08/25	R248	02/11/2017	9.66	Put	Bond Future	3,056.4800	3.0565	3,091.2500	3.0913	1.138	0	0	0
2017/08/25	R248	02/11/2017			Bond Future	9.8271	91.2570	9.8367	91.1727	0.098	0.0000	0.0000	78,989
2017/08/25	R248	02/11/2017	9.65	Put	Bond Future	3,111.3000	3.1113	3,146.6600	3.1467	1.137	0	0	0
2017/08/25	R248	02/11/2017	9.66	Call	Bond Future	1,574.5800	1.5746	1,525.0600	1.5251	(3.145)	0	0	0
2017/08/25	R248	02/11/2017	9.64	Call	Bond Future	1,504.5800	1.5046	1,456.2500	1.4563	(3.212)	0	0	0
2017/08/25	R248	02/11/2017	9.64	Put	Bond Future	3,166.7600	3.1668	3,202.7200	3.2027	1.136	0	0	0
2017/08/25	R248	01/02/2018	9.90	Put	Bond Future	3,429.4500	3.4294	3,459.4600	3.4595	0.875	0	0	0
2017/08/25	R248	01/02/2018	9.89	Call	Bond Future	3,467.1700	3.4672	3,412.4500	3.4125	(1.578)	0	0	0
2017/08/25	R248	01/02/2018			Bond Future	9.8905	92.9335	9.9004	92.8484	0.100	0.0000	0.0000	170
2017/08/25	R248	01/02/2018	9.90	Call	Bond Future	3,511.0800	3.5111	3,456.0100	3.4560	(1.568)	0	0	0
2017/08/25	R248	01/02/2018	9.89	Put	Bond Future	3,471.8400	3.4718	3,502.2000	3.5022	0.874	0	0	0
2017/08/25	R248	01/02/2018	9.91	Call	Bond Future	3,555.4900	3.5555	3,500.0900	3.5001	(1.558)	0	0	0
2017/08/25	R248	01/02/2018	9.91	Put	Bond Future	3,387.7200	3.3877	3,417.4000	3.4174	0.876	0	0	0
2017/08/25	R248	03/05/2018	10.06	Call	Bond Future	4,820.2600	4.8203	4,762.5900	4.7626	(1.196)	0	0	0
2017/08/25	R248	03/05/2018	10.05	Put	Bond Future	3,914.8000	3.9148	3,945.5600	3.9456	0.786	0	0	0
2017/08/25	R248	03/05/2018			Bond Future	9.9485	90.2354	9.9588	90.1472	0.104	0.0000	0.0000	0
2017/08/25	R248	03/05/2018	10.07	Call	Bond Future	4,865.8100	4.8658	4,807.8700	4.8079	(1.191)	0	0	0
2017/08/25	R248	03/05/2018	10.07	Put	Bond Future	3,838.3500	3.8383	3,868.5800	3.8686	0.788	0	0	0
2017/08/25	R248	03/05/2018	10.06	Put	Bond Future	3,876.5600	3.8766	3,907.0600	3.9071	0.787	0	0	0
2017/08/25	R248	03/05/2018	10.05	Call	Bond Future	4,774.6000	4.7746	4,717.1900	4.7172	(1.202)	0	0	0

Total

1045972