



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 03/04/2017 TO 03/04/2017

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
2017/04/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2025	04/05/2017			Bond Future	127.3329	127.3329	127.3398	127.3398	0.005	0.0000	0.0000	3,234
2017/04/03	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2025	04/05/2017	132.56	Put	Bond Future	5,227.0900	5.2271	5,220.2500	5.2202	(0.131)	0	0	0
2017/04/03	2025	04/05/2017	132.58	Put	Bond Future	5,247.0900	5.2471	5,240.2500	5.2402	(0.130)	0	0	0
2017/04/03	2025	04/05/2017	132.57	Put	Bond Future	5,237.0900	5.2371	5,230.2500	5.2302	(0.131)	0	0	0
2017/04/03	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2025	03/08/2017			Bond Future	128.4532	128.4532	128.4599	128.4599	0.005	0.0000	0.0000	0
2017/04/03	2025	03/08/2017	133.96	Put	Bond Future	5,506.8200	5.5068	5,500.1000	5.5001	(0.122)	0	0	0
2017/04/03	2025	03/08/2017	133.98	Put	Bond Future	5,526.8200	5.5268	5,520.1000	5.5201	(0.122)	0	0	0
2017/04/03	2025	03/08/2017	133.97	Put	Bond Future	5,516.8200	5.5168	5,510.1000	5.5101	(0.122)	0	0	0
2017/04/03	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2025	02/11/2017			Bond Future	131.0006	131.0006	131.0055	131.0055	0.004	0.0000	0.0000	0
2017/04/03	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2025	02/11/2017	132.96	Put	Bond Future	1,959.4200	1.9594	1,954.5500	1.9546	(0.249)	0	0	0
2017/04/03	2025	02/11/2017	132.98	Put	Bond Future	1,979.4200	1.9794	1,974.5500	1.9746	(0.246)	0	0	0
2017/04/03	2025	02/11/2017	132.97	Put	Bond Future	1,969.4200	1.9694	1,964.5500	1.9646	(0.247)	0	0	0
2017/04/03	2029	04/05/2017	100.66	Put	Bond Future	1,609.4300	1.6094	1,604.2100	1.6042	(0.324)	0	0	0
2017/04/03	2029	04/05/2017			Bond Future	99.0506	99.0506	99.0558	99.0558	0.005	0.0000	0.0000	1,772
2017/04/03	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2029	04/05/2017	100.65	Put	Bond Future	1,599.4300	1.5994	1,594.2100	1.5942	(0.326)	0	0	0
2017/04/03	2029	04/05/2017	100.67	Put	Bond Future	1,619.4300	1.6194	1,614.2100	1.6142	(0.322)	0	0	0
2017/04/03	2030	04/05/2017	9.33	Call	Bond Future	546.8500	0.5469	0.0000	0.0000	(100.000)	0	0	0
2017/04/03	2030	04/05/2017			Bond Future	9.2506	92.9002	9.3715	92.0694	1.307	0.0000	0.0000	31,571
2017/04/03	2030	04/05/2017	9.34	Call	Bond Future	615.3800	0.6154	0.0000	0.0000	(100.000)	0	0	0
2017/04/03	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	352.5400	0.3525	100.000	0	0	0
2017/04/03	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	215.4100	0.2154	100.000	0	0	0
2017/04/03	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	283.9400	0.2839	100.000	0	0	0
2017/04/03	2030	04/05/2017	9.32	Call	Bond Future	478.2500	0.4783	0.0000	0.0000	(100.000)	0	0	0
2017/04/03	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	595.3200	0.5953	100.000	0	0	0
2017/04/03	2030	03/08/2017	9.33	Call	Bond Future	183.6500	0.1836	0.0000	0.0000	(100.000)	0	0	0
2017/04/03	2030	03/08/2017			Bond Future	9.3030	90.6674	9.4282	89.8206	1.346	0.0000	0.0000	0

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2017/04/03	2030	03/08/2017	9.34	Call	Bond Future	251.5200	0.2515	0.0000	0.0000	(100.000)	0	0	0
2017/04/03	2030	03/08/2017	9.35	Call	Bond Future	319.3100	0.3193	0.0000	0.0000	(100.000)	0	0	0
2017/04/03	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	663.1900	0.6632	100.000	0	0	0
2017/04/03	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	527.5300	0.5275	100.000	0	0	0
2017/04/03	2030	02/11/2017			Bond Future	9.3453	92.4447	9.4749	91.5798	1.387	0.0000	0.0000	0
2017/04/03	2030	02/11/2017	9.34	Put	Bond Future	35.4000	0.0354	900.2800	0.9003	2443.164	0	0	0
2017/04/03	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	766.0400	0.7660	100.000	0	0	0
2017/04/03	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	833.1200	0.8331	100.000	0	0	0
2017/04/03	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2030	02/11/2017	9.35	Call	Bond Future	31.7600	0.0318	0.0000	0.0000	(100.000)	0	0	0
2017/04/03	2030	02/11/2017	9.36	Call	Bond Future	98.8400	0.0988	0.0000	0.0000	(100.000)	0	0	0
2017/04/03	2032	04/05/2017	9.45	Call	Bond Future	1,477.7400	1.4777	972.1000	0.9721	(34.217)	0	0	0
2017/04/03	2032	04/05/2017			Bond Future	9.4147	91.6355	9.5405	90.7119	1.337	0.0000	0.0000	22,637
2017/04/03	2032	04/05/2017	9.46	Call	Bond Future	1,517.4700	1.5175	1,003.5100	1.0035	(33.870)	0	0	0
2017/04/03	2032	04/05/2017	9.44	Put	Bond Future	1,251.4800	1.2515	1,677.8300	1.6778	34.068	0	0	0
2017/04/03	2032	04/05/2017	9.46	Put	Bond Future	1,183.2200	1.1832	1,592.8900	1.5929	34.623	0	0	0
2017/04/03	2032	04/05/2017	9.45	Put	Bond Future	1,217.0600	1.2171	1,635.0500	1.6350	34.344	0	0	0
2017/04/03	2032	04/05/2017	9.44	Call	Bond Future	1,438.5100	1.4385	941.2300	0.9412	(34.569)	0	0	0
2017/04/03	2032	03/08/2017	9.43	Put	Bond Future	2,742.4500	2.7425	3,211.0600	3.2111	17.087	0	0	0
2017/04/03	2032	03/08/2017			Bond Future	9.4653	93.3853	9.5953	92.4439	1.373	0.0000	0.0000	0
2017/04/03	2032	03/08/2017	9.45	Put	Bond Future	2,669.0600	2.6691	3,129.1000	3.1291	17.236	0	0	0
2017/04/03	2032	03/08/2017	9.44	Put	Bond Future	2,705.5700	2.7056	3,169.8900	3.1699	17.162	0	0	0
2017/04/03	2032	03/08/2017	9.44	Call	Bond Future	2,520.9000	2.5209	2,043.7800	2.0438	(18.927)	0	0	0
2017/04/03	2032	03/08/2017	9.45	Call	Bond Future	2,557.5300	2.5575	2,076.1300	2.0761	(18.823)	0	0	0
2017/04/03	2032	03/08/2017	9.43	Call	Bond Future	2,484.5500	2.4846	2,011.7200	2.0117	(19.031)	0	0	0
2017/04/03	2032	02/11/2017			Bond Future	9.5124	91.0570	9.6469	90.0955	1.414	0.0000	0.0000	0
2017/04/03	2032	02/11/2017	9.48	Put	Bond Future	3,445.1800	3.4452	3,918.4900	3.9185	13.738	0	0	0
2017/04/03	2032	02/11/2017	9.50	Put	Bond Future	3,373.6600	3.3737	3,840.2100	3.8402	13.829	0	0	0
2017/04/03	2032	02/11/2017	9.49	Put	Bond Future	3,409.2800	3.4093	3,879.2000	3.8792	13.784	0	0	0
2017/04/03	2032	02/11/2017	9.48	Call	Bond Future	3,211.2300	3.2112	2,723.0900	2.7231	(15.201)	0	0	0
2017/04/03	2032	02/11/2017	9.49	Call	Bond Future	3,247.6000	3.2476	2,756.0700	2.7561	(15.135)	0	0	0
2017/04/03	2032	02/11/2017	9.50	Call	Bond Future	3,284.1800	3.2842	2,789.2800	2.7893	(15.069)	0	0	0
2017/04/03	2033	04/05/2017			Bond Future	104.2233	104.2233	104.2288	104.2288	0.005	0.0000	0.0000	5,778
2017/04/03	2033	04/05/2017	110.83	Put	Bond Future	6,606.6500	6.6066	6,601.1700	6.6012	(0.083)	0	0	0
2017/04/03	2033	04/05/2017	110.85	Put	Bond Future	6,626.6500	6.6266	6,621.1700	6.6212	(0.083)	0	0	0
2017/04/03	2033	04/05/2017	110.84	Put	Bond Future	6,616.6500	6.6166	6,611.1700	6.6112	(0.083)	0	0	0
2017/04/03	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2033	03/08/2017	113.14	Put	Bond Future	6,907.6400	6.9076	6,902.1700	6.9022	(0.079)	0	0	0
2017/04/03	2033	03/08/2017			Bond Future	106.2324	106.2324	106.2378	106.2378	0.005	0.0000	0.0000	0
2017/04/03	2033	03/08/2017	113.13	Put	Bond Future	6,897.6400	6.8976	6,892.1700	6.8922	(0.079)	0	0	0
2017/04/03	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2033	03/08/2017	113.12	Put	Bond Future	6,887.6400	6.8876	6,882.1700	6.8822	(0.079)	0	0	0

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2017/04/03	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2033	02/11/2017			Bond Future	107.2578	107.2578	107.2617	107.2617	0.004	0.0000	0.0000	0
2017/04/03	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2033	02/11/2017	110.07	Put	Bond Future	2,812.2000	2.8122	2,808.2700	2.8083	(0.140)	0	0	0
2017/04/03	2033	02/11/2017	110.09	Put	Bond Future	2,832.2000	2.8322	2,828.2700	2.8283	(0.139)	0	0	0
2017/04/03	2033	02/11/2017	110.08	Put	Bond Future	2,822.2000	2.8222	2,818.2700	2.8183	(0.139)	0	0	0
2017/04/03	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2037	04/05/2017			Bond Future	9.6668	92.0802	9.7875	91.1179	1.249	0.0000	0.0000	55,012
2017/04/03	2037	04/05/2017	9.58	Put	Bond Future	1,901.9600	1.9020	2,430.6100	2.4306	27.795	0	0	0
2017/04/03	2037	04/05/2017	9.60	Put	Bond Future	1,810.9000	1.8109	2,322.5600	2.3226	28.254	0	0	0
2017/04/03	2037	04/05/2017	9.59	Put	Bond Future	1,856.0600	1.8561	2,376.2100	2.3762	28.024	0	0	0
2017/04/03	2037	04/05/2017	9.60	Call	Bond Future	1,271.3800	1.2714	820.6600	0.8207	(35.451)	0	0	0
2017/04/03	2037	04/05/2017	9.58	Call	Bond Future	1,199.9200	1.1999	766.1900	0.7662	(36.147)	0	0	0
2017/04/03	2037	04/05/2017	9.59	Call	Bond Future	1,235.3400	1.2353	793.1100	0.7931	(35.798)	0	0	0
2017/04/03	2037	03/08/2017	9.57	Call	Bond Future	2,395.1300	2.3951	1,944.5800	1.9446	(18.811)	0	0	0
2017/04/03	2037	03/08/2017			Bond Future	9.7230	89.5814	9.8475	88.6004	1.281	0.0000	0.0000	160
2017/04/03	2037	03/08/2017	9.58	Call	Bond Future	2,431.3100	2.4313	1,976.4000	1.9764	(18.710)	0	0	0
2017/04/03	2037	03/08/2017	9.56	Put	Bond Future	3,669.2100	3.6692	4,203.9900	4.2040	14.575	0	0	0
2017/04/03	2037	03/08/2017	9.57	Put	Bond Future	3,623.6600	3.6237	4,154.1000	4.1541	14.638	0	0	0
2017/04/03	2037	03/08/2017	9.58	Put	Bond Future	3,578.7400	3.5787	4,104.8200	4.1048	14.700	0	0	0
2017/04/03	2037	03/08/2017	9.56	Call	Bond Future	2,359.4700	2.3595	1,913.2600	1.9133	(18.911)	0	0	0
2017/04/03	2037	02/11/2017			Bond Future	9.7701	91.3374	9.8986	90.3358	1.315	0.0000	0.0000	0
2017/04/03	2037	02/11/2017	9.66	Call	Bond Future	3,567.9700	3.5680	3,073.2600	3.0733	(13.865)	0	0	0
2017/04/03	2037	02/11/2017	9.65	Put	Bond Future	4,482.9800	4.4830	4,993.1000	4.9931	11.379	0	0	0
2017/04/03	2037	02/11/2017	9.67	Put	Bond Future	4,398.8800	4.3989	4,902.4900	4.9025	11.449	0	0	0
2017/04/03	2037	02/11/2017	9.66	Put	Bond Future	4,440.9100	4.4409	4,947.7700	4.9478	11.413	0	0	0
2017/04/03	2037	02/11/2017	9.67	Call	Bond Future	3,605.7400	3.6057	3,107.7800	3.1078	(13.810)	0	0	0
2017/04/03	2037	02/11/2017	9.65	Call	Bond Future	3,530.1200	3.5301	3,038.6700	3.0387	(13.922)	0	0	0
2017/04/03	2038	04/05/2017	139.77	Put	Bond Future	10,492.5300	10.4925	10,485.5500	10.4856	(0.067)	0	0	0
2017/04/03	2038	04/05/2017			Bond Future	129.2775	129.2775	129.2844	129.2844	0.005	0.0000	0.0000	20,616
2017/04/03	2038	04/05/2017	139.79	Put	Bond Future	10,512.5300	10.5125	10,505.5500	10.5056	(0.066)	0	0	0
2017/04/03	2038	04/05/2017	139.78	Put	Bond Future	10,502.5300	10.5025	10,495.5500	10.4956	(0.066)	0	0	0
2017/04/03	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2038	03/08/2017			Bond Future	130.2685	130.2685	130.2753	130.2753	0.005	0.0000	0.0000	0
2017/04/03	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2038	03/08/2017	141.16	Put	Bond Future	10,891.5100	10.8915	10,884.7300	10.8847	(0.062)	0	0	0
2017/04/03	2038	03/08/2017	141.18	Put	Bond Future	10,911.5100	10.9115	10,904.7300	10.9047	(0.062)	0	0	0
2017/04/03	2038	03/08/2017	141.17	Put	Bond Future	10,901.5100	10.9015	10,894.7300	10.8947	(0.062)	0	0	0
2017/04/03	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2038	02/11/2017			Bond Future	132.8520	132.8520	132.8567	132.8567	0.004	0.0000	0.0000	0
2017/04/03	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2038	02/11/2017	136.82	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
2017/04/03	2038	02/11/2017	136.82	Put	Bond Future	3,967.9800	3.9680	3,963.3000	3.9633	(0.118)	0	0	0
2017/04/03	2038	02/11/2017	136.80	Put	Bond Future	3,947.9800	3.9480	3,943.3000	3.9433	(0.119)	0	0	0
2017/04/03	2038	02/11/2017	136.81	Put	Bond Future	3,957.9800	3.9580	3,953.3000	3.9533	(0.118)	0	0	0
2017/04/03	2040	04/05/2017			Bond Future	9.7015	96.0186	9.8273	94.9425	1.296	0.0000	0.0000	9,640
2017/04/03	2040	04/05/2017	9.62	Put	Bond Future	2,054.6100	2.0546	2,640.8400	2.6408	28.532	0	0	0
2017/04/03	2040	04/05/2017	9.64	Put	Bond Future	1,957.7600	1.9578	2,525.4000	2.5254	28.994	0	0	0
2017/04/03	2040	04/05/2017	9.63	Put	Bond Future	2,005.8500	2.0059	2,582.7700	2.5828	28.762	0	0	0
2017/04/03	2040	04/05/2017	9.62	Call	Bond Future	1,346.2800	1.3463	856.3900	0.8564	(36.388)	0	0	0
2017/04/03	2040	04/05/2017	9.63	Call	Bond Future	1,384.8900	1.3849	885.6900	0.8857	(36.046)	0	0	0
2017/04/03	2040	04/05/2017	9.64	Call	Bond Future	1,424.0400	1.4240	915.5600	0.9156	(35.707)	0	0	0
2017/04/03	2040	03/08/2017			Bond Future	9.7570	93.3446	9.8867	92.2477	1.329	0.0000	0.0000	0
2017/04/03	2040	03/08/2017	9.61	Put	Bond Future	3,936.3900	3.9364	4,525.3100	4.5253	14.961	0	0	0
2017/04/03	2040	03/08/2017	9.63	Put	Bond Future	3,840.3500	3.8404	4,419.7700	4.4198	15.088	0	0	0
2017/04/03	2040	03/08/2017	9.62	Put	Bond Future	3,888.0500	3.8881	4,472.2200	4.4722	15.025	0	0	0
2017/04/03	2040	03/08/2017	9.61	Call	Bond Future	2,667.5900	2.6676	2,159.6600	2.1597	(19.041)	0	0	0
2017/04/03	2040	03/08/2017	9.62	Call	Bond Future	2,706.4700	2.7065	2,193.7900	2.1938	(18.943)	0	0	0
2017/04/03	2040	03/08/2017	9.63	Call	Bond Future	2,745.8700	2.7459	2,228.4400	2.2284	(18.844)	0	0	0
2017/04/03	2040	02/11/2017			Bond Future	9.8035	95.1744	9.9372	94.0545	1.364	0.0000	0.0000	0
2017/04/03	2040	02/11/2017	9.66	Call	Bond Future	3,796.4300	3.7964	3,253.9900	3.2540	(14.288)	0	0	0
2017/04/03	2040	02/11/2017	9.65	Put	Bond Future	5,070.0600	5.0701	5,651.0800	5.6511	11.460	0	0	0
2017/04/03	2040	02/11/2017	9.67	Put	Bond Future	4,977.3100	4.9773	5,551.1600	5.5512	11.529	0	0	0
2017/04/03	2040	02/11/2017	9.66	Put	Bond Future	5,023.5200	5.0235	5,600.9400	5.6009	11.494	0	0	0
2017/04/03	2040	02/11/2017	9.67	Call	Bond Future	3,836.5600	3.8366	3,290.5500	3.2906	(14.232)	0	0	0
2017/04/03	2040	02/11/2017	9.65	Call	Bond Future	3,756.5000	3.7565	3,217.6600	3.2177	(14.344)	0	0	0
2017/04/03	2044	04/05/2017			Bond Future	9.7309	93.0576	9.8516	92.0157	1.240	0.0000	0.0000	23,791
2017/04/03	2044	04/05/2017	9.67	Call	Bond Future	1,461.1500	1.4612	960.3000	0.9603	(34.278)	0	0	0
2017/04/03	2044	04/05/2017	9.66	Put	Bond Future	2,043.4700	2.0435	2,593.4200	2.5934	26.913	0	0	0
2017/04/03	2044	04/05/2017	9.68	Put	Bond Future	1,947.3800	1.9474	2,479.4900	2.4795	27.324	0	0	0
2017/04/03	2044	04/05/2017	9.67	Put	Bond Future	1,995.0300	1.9950	2,536.0600	2.5361	27.119	0	0	0
2017/04/03	2044	04/05/2017	9.68	Call	Bond Future	1,501.4800	1.5015	991.7100	0.9917	(33.951)	0	0	0
2017/04/03	2044	04/05/2017	9.66	Call	Bond Future	1,421.4800	1.4215	929.5500	0.9295	(34.607)	0	0	0
2017/04/03	2044	03/08/2017			Bond Future	9.7849	90.4523	9.9093	89.3903	1.271	0.0000	0.0000	0
2017/04/03	2044	03/08/2017	9.62	Put	Bond Future	4,108.6000	4.1086	4,681.5200	4.6815	13.944	0	0	0
2017/04/03	2044	03/08/2017	9.64	Put	Bond Future	4,009.8000	4.0098	4,573.5900	4.5736	14.060	0	0	0
2017/04/03	2044	03/08/2017	9.63	Put	Bond Future	4,058.9800	4.0590	4,627.3300	4.6273	14.002	0	0	0
2017/04/03	2044	03/08/2017	9.64	Call	Bond Future	2,745.2200	2.7452	2,247.0100	2.2470	(18.148)	0	0	0
2017/04/03	2044	03/08/2017	9.62	Call	Bond Future	2,667.1200	2.6671	2,178.0400	2.1780	(18.337)	0	0	0
2017/04/03	2044	03/08/2017	9.63	Call	Bond Future	2,706.0200	2.7060	2,212.3700	2.2124	(18.243)	0	0	0
2017/04/03	2044	02/11/2017	9.68	Call	Bond Future	3,869.0500	3.8690	3,341.2300	3.3412	(13.642)	0	0	0
2017/04/03	2044	02/11/2017			Bond Future	9.8303	92.2254	9.9584	91.1411	1.304	0.0000	0.0000	0
2017/04/03	2044	02/11/2017	9.66	Call	Bond Future	3,788.4600	3.7885	3,267.5400	3.2675	(13.750)	0	0	0
2017/04/03	2044	02/11/2017	9.67	Call	Bond Future	3,828.6500	3.8287	3,304.2800	3.3043	(13.696)	0	0	0
2017/04/03	2044	02/11/2017	9.66	Put	Bond Future	5,264.2200	5.2642	5,827.6000	5.8276	10.702	0	0	0
2017/04/03	2044	02/11/2017	9.68	Put	Bond Future	5,169.3300	5.1693	5,725.8100	5.7258	10.765	0	0	0
2017/04/03	2044	02/11/2017	9.67	Put	Bond Future	5,216.6000	5.2166	5,776.5300	5.7765	10.734	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
2017/04/03	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2046	04/05/2017			Bond Future	126.2530	126.2530	126.2597	126.2597	0.005	0.0000	0.0000	20,203
2017/04/03	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2046	04/05/2017	138.32	Put	Bond Future	12,067.0500	12.0670	12,060.3000	12.0603	(0.056)	0	0	0
2017/04/03	2046	04/05/2017	138.34	Put	Bond Future	12,087.0500	12.0870	12,080.3000	12.0803	(0.056)	0	0	0
2017/04/03	2046	04/05/2017	138.33	Put	Bond Future	12,077.0500	12.0770	12,070.3000	12.0703	(0.056)	0	0	0
2017/04/03	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2046	03/08/2017	141.17	Put	Bond Future	12,483.6100	12.4836	12,476.8200	12.4768	(0.054)	0	0	0
2017/04/03	2046	03/08/2017			Bond Future	128.6864	128.6864	128.6932	128.6932	0.005	0.0000	0.0000	0
2017/04/03	2046	03/08/2017	141.19	Put	Bond Future	12,503.6100	12.5036	12,496.8200	12.4968	(0.054)	0	0	0
2017/04/03	2046	03/08/2017	141.18	Put	Bond Future	12,493.6100	12.4936	12,486.8200	12.4868	(0.054)	0	0	0
2017/04/03	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2046	02/11/2017			Bond Future	129.6475	129.6475	129.6525	129.6525	0.004	0.0000	0.0000	0
2017/04/03	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2046	02/11/2017	136.30	Put	Bond Future	6,652.5200	6.6525	6,647.5300	6.6475	(0.075)	0	0	0
2017/04/03	2046	02/11/2017	136.32	Put	Bond Future	6,672.5200	6.6725	6,667.5300	6.6675	(0.075)	0	0	0
2017/04/03	2046	02/11/2017	136.31	Put	Bond Future	6,662.5200	6.6625	6,657.5300	6.6575	(0.075)	0	0	0
2017/04/03	2050	04/05/2017			Bond Future	135.0769	135.0769	135.0842	135.0842	0.005	0.0000	0.0000	24,114
2017/04/03	2050	04/05/2017	147.83	Put	Bond Future	12,753.1300	12.7531	12,745.7900	12.7458	(0.058)	0	0	0
2017/04/03	2050	04/05/2017	147.85	Put	Bond Future	12,773.1300	12.7731	12,765.7900	12.7658	(0.057)	0	0	0
2017/04/03	2050	04/05/2017	147.84	Put	Bond Future	12,763.1300	12.7631	12,755.7900	12.7558	(0.058)	0	0	0
2017/04/03	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2050	03/08/2017			Bond Future	136.0158	136.0158	136.0228	136.0228	0.005	0.0000	0.0000	0
2017/04/03	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2050	03/08/2017	149.22	Put	Bond Future	13,204.2500	13.2042	13,197.1800	13.1972	(0.054)	0	0	0
2017/04/03	2050	03/08/2017	149.24	Put	Bond Future	13,224.2500	13.2242	13,217.1800	13.2172	(0.053)	0	0	0
2017/04/03	2050	03/08/2017	149.23	Put	Bond Future	13,214.2500	13.2142	13,207.1800	13.2072	(0.054)	0	0	0
2017/04/03	2050	02/11/2017	144.66	Put	Bond Future	5,946.9500	5.9470	5,941.6700	5.9417	(0.089)	0	0	0
2017/04/03	2050	02/11/2017	144.67	Put	Bond Future	5,956.9500	5.9570	5,951.6700	5.9517	(0.089)	0	0	0
2017/04/03	2050	02/11/2017			Bond Future	138.7131	138.7131	138.7183	138.7183	0.004	0.0000	0.0000	0
2017/04/03	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	2050	02/11/2017	144.65	Put	Bond Future	5,936.9500	5.9370	5,931.6700	5.9317	(0.089)	0	0	0
2017/04/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	8608	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
2017/04/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	AL37	04/05/2017			Index Future	529.3620	529.3620	527.4060	527.4060	(0.370)	0.0000	0.0000	1
2017/04/03	AL37	03/08/2017			Index Future	539.4710	539.4710	537.4750	537.4750	(0.370)	0.0000	0.0000	0
2017/04/03	AL37	02/11/2017			Index Future	550.0440	550.0440	548.0000	548.0000	(0.372)	0.0000	0.0000	0
2017/04/03	AL7T	04/05/2017			Index Future	607.1320	607.1320	602.7960	602.7960	(0.714)	0.0000	0.0000	0
2017/04/03	AL7T	03/08/2017			Index Future	618.7260	618.7260	614.3040	614.3040	(0.715)	0.0000	0.0000	0
2017/04/03	AL7T	02/11/2017			Index Future	630.8520	630.8520	626.3330	626.3330	(0.716)	0.0000	0.0000	0
2017/04/03	ALBI	04/05/2017			Index Future	550.4110	550.4110	545.8110	545.8110	(0.836)	0.0000	0.0000	594
2017/04/03	ALBI	03/08/2017			Index Future	560.9210	560.9210	556.2320	556.2320	(0.836)	0.0000	0.0000	0
2017/04/03	ALBI	02/11/2017			Index Future	571.9140	571.9140	567.1230	567.1230	(0.838)	0.0000	0.0000	0
2017/04/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C202	07/12/2033			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
2017/04/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/03	EL28	04/05/2017			Bond Future	125.5962	125.5962	125.6056	125.6056	0.007	0.0000	0.0000	0
2017/04/03	EL28	04/05/2017	137.90	Put	Bond Future	12,303.7700	12.3038	12,294.3900	12.2944	(0.076)	0	0	0
2017/04/03	EL28	04/05/2017	137.92	Put	Bond Future	12,323.7700	12.3238	12,314.3900	12.3144	(0.076)	0	0	0
2017/04/03	EL28	04/05/2017	137.91	Put	Bond Future	12,313.7700	12.3138	12,304.3900	12.3044	(0.076)	0	0	0
2017/04/03	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	EL28	03/08/2017	135.17	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
2017/04/03	EL28	03/08/2017			Bond Future	128.0172		128.0172	128.0265	0.007	0.0000	0.0000	0
2017/04/03	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	EL28	03/08/2017	135.16	Put	Bond Future	7,142.8200	7.1428	7,133.5200	7.1335	(0.130)	0	0	0
2017/04/03	EL28	03/08/2017	135.18	Put	Bond Future	7,162.8200	7.1628	7,153.5200	7.1535	(0.130)	0	0	0
2017/04/03	EL28	03/08/2017	135.17	Put	Bond Future	7,152.8200	7.1528	7,143.5200	7.1435	(0.130)	0	0	0
2017/04/03	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	EL28	02/11/2017			Bond Future	128.8034	128.8034	128.8110	128.8110	0.006	0.0000	0.0000	0
2017/04/03	EL28	02/11/2017	133.87	Put	Bond Future	5,066.6300	5.0666	5,059.0400	5.0590	(0.150)	0	0	0
2017/04/03	EL28	02/11/2017	133.89	Put	Bond Future	5,086.6300	5.0866	5,079.0400	5.0790	(0.149)	0	0	0
2017/04/03	EL28	02/11/2017	133.88	Put	Bond Future	5,076.6300	5.0766	5,069.0400	5.0690	(0.150)	0	0	0
2017/04/03	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	ES33	04/05/2017			Bond Future	10.6269	77.0893	10.7475	76.3402	1.134	0.0000	0.0000	9,466
2017/04/03	ES33	04/05/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	ES33	04/05/2017	10.54	Put	Bond Future	547.3300	0.5473	1,296.3900	1.2964	136.857	0	0	0
2017/04/03	ES33	04/05/2017	10.56	Put	Bond Future	420.9000	0.4209	1,169.9600	1.1700	177.966	0	0	0
2017/04/03	ES33	04/05/2017	10.55	Put	Bond Future	484.0800	0.4841	1,233.1400	1.2331	154.739	0	0	0
2017/04/03	ES33	04/05/2017	10.56	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	ES33	04/05/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	ES33	03/08/2017			Bond Future	10.7119	78.5614	10.8365	77.7978	1.163	0.0000	0.0000	0
2017/04/03	ES33	03/08/2017	10.53	Put	Bond Future	1,135.5600	1.1356	1,899.1100	1.8991	67.240	0	0	0
2017/04/03	ES33	03/08/2017	10.55	Put	Bond Future	1,009.4600	1.0095	1,773.0100	1.7730	75.639	0	0	0
2017/04/03	ES33	03/08/2017	10.54	Put	Bond Future	1,072.4700	1.0725	1,836.0200	1.8360	71.195	0	0	0
2017/04/03	ES33	03/08/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	ES33	03/08/2017	10.53	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	ES33	03/08/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	ES33	02/11/2017	10.66	Put	Bond Future	839.0500	0.8391	1,618.7600	1.6188	92.928	0	0	0
2017/04/03	ES33	02/11/2017			Bond Future	10.7967	76.3084	10.9258	75.5287	1.195	0.0000	0.0000	0
2017/04/03	ES33	02/11/2017	10.68	Put	Bond Future	715.4100	0.7154	1,495.1200	1.4951	108.988	0	0	0
2017/04/03	ES33	02/11/2017	10.67	Put	Bond Future	777.1900	0.7772	1,556.9000	1.5569	100.324	0	0	0
2017/04/03	ES33	02/11/2017	10.66	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	ES33	02/11/2017	10.67	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	ES33	02/11/2017	10.68	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2017/04/03	ES42	04/05/2017			Bond Future	10.7777	80.7219	10.8982	79.8682	1.118	0.0000	0.0000	8,777
2017/04/03	ES42	03/08/2017			Bond Future	10.8613	82.2634	10.9858	81.3932	1.147	0.0000	0.0000	0
2017/04/03	ES42	02/11/2017			Bond Future	10.9437	79.6138	11.0727	78.7253	1.178	0.0000	0.0000	0
2017/04/03	GOVI	04/05/2017			GOVI	548.4520	548.4520	543.8800	543.8800	(0.834)	0.0000	0.0000	401
2017/04/03	GOVI	04/05/2017	262.19	Call	GOVI	2,862,620.0000	286.2620	2,816,900.0000	281.6900	(1.597)	0	0	0
2017/04/03	GOVI	04/05/2017	262.20	Call	GOVI	2,862,520.0000	286.2520	2,816,800.0000	281.6800	(1.597)	0	0	0
2017/04/03	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	GOVI	04/05/2017	262.18	Call	GOVI	2,862,720.0000	286.2720	2,817,000.0000	281.7000	(1.597)	0	0	0
2017/04/03	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	GOVI	03/08/2017			GOVI	558.9250	558.9250	554.2640	554.2640	(0.834)	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
2017/04/03	GOVI	03/08/2017	561.11	Put	GOVI	21,850.0000	2.1850	68,460.0000	6.8460	213.318	0	0	0
2017/04/03	GOVI	03/08/2017	561.09	Put	GOVI	21,650.0000	2.1650	68,260.0000	6.8260	215.289	0	0	0
2017/04/03	GOVI	03/08/2017	561.10	Put	GOVI	21,750.0000	2.1750	68,360.0000	6.8360	214.299	0	0	0
2017/04/03	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	GOVI	02/11/2017	572.44	Put	GOVI	25,610.0000	2.5610	73,230.0000	7.3230	185.943	0	0	0
2017/04/03	GOVI	02/11/2017			GOVI	569.8790	569.8790	565.1170	565.1170	(0.836)	0.0000	0.0000	0
2017/04/03	GOVI	02/11/2017	572.46	Put	GOVI	25,810.0000	2.5810	73,430.0000	7.3430	184.502	0	0	0
2017/04/03	GOVI	02/11/2017	572.45	Put	GOVI	25,710.0000	2.5710	73,330.0000	7.3330	185.220	0	0	0
2017/04/03	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/03	IGOV	04/05/2017			Index Future	245.5240	245.5240	245.5490	245.5490	0.010	0.0000	0.0000	925
2017/04/03	IGOV	03/08/2017			Index Future	250.2570	250.2570	250.2810	250.2810	0.010	0.0000	0.0000	295
2017/04/03	IGOV	02/11/2017			Index Future	255.2200	255.2200	255.2400	255.2400	0.008	0.0000	0.0000	0
2017/04/03	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/03	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/03	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/03	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/04/03	IS01	21/09/2017			Interest Rate Swap	99.6154	99.6154	99.6249	99.6249	0.010	0.0000	0.0000	0
2017/04/03	IS01	21/12/2017			Interest Rate Swap	99.8433	99.8433	99.8716	99.8716	0.028	0.0000	0.0000	0
2017/04/03	IS01	15/03/2018			Interest Rate Swap	99.8360	99.8360	99.8874	99.8874	0.051	0.0000	0.0000	0
2017/04/03	IS01	21/06/2018			Interest Rate Swap	100.0662	100.0662	100.1484	100.1484	0.082	0.0000	0.0000	0
2017/04/03	IS02	18/12/2017			Interest Rate Swap	99.8703	99.8703	99.8981	99.8981	0.028	0.0000	0.0000	0
2017/04/03	IS02	16/03/2018			Interest Rate Swap	99.1189	99.1189	99.1698	99.1698	0.051	0.0000	0.0000	0
2017/04/03	IS02	15/06/2018			Interest Rate Swap	98.7523	98.7523	98.8336	98.8336	0.082	0.0000	0.0000	0
2017/04/03	IS02	21/09/2018			Interest Rate Swap	98.7720	98.7720	98.8856	98.8856	0.115	0.0000	0.0000	0
2017/04/03	IS02	21/12/2018			Interest Rate Swap	99.2300	99.2300	99.3800	99.3800	0.151	0.0000	0.0000	0
2017/04/03	IS02	15/03/2019			Interest Rate Swap	99.7156	99.7156	99.8797	99.8797	0.165	0.0000	0.0000	0
2017/04/03	IS02	21/06/2019			Interest Rate Swap	100.2102	100.2102	100.3985	100.3985	0.188	0.0000	0.0000	0
2017/04/03	IS05	17/12/2020			Interest Rate Swap	97.3698	97.3698	97.7073	97.7073	0.347	0.0000	0.0000	0
2017/04/03	IS05	16/03/2021			Interest Rate Swap	96.6937	96.6937	97.0473	97.0473	0.366	0.0000	0.0000	0
2017/04/03	IS05	15/06/2021			Interest Rate Swap	95.9873	95.9873	96.3584	96.3584	0.387	0.0000	0.0000	0
2017/04/03	IS05	21/09/2021			Interest Rate Swap	96.2549	96.2549	96.6406	96.6406	0.401	0.0000	0.0000	0
2017/04/03	IS05	21/12/2021			Interest Rate Swap	98.5070	98.5070	98.9035	98.9035	0.402	0.0000	0.0000	51
2017/04/03	IS05	15/03/2022			Interest Rate Swap	98.7109	98.7109	99.1238	99.1238	0.418	0.0000	0.0000	0
2017/04/03	IS05	21/06/2022			Interest Rate Swap	99.9608	99.9608	100.3927	100.3927	0.432	0.0000	0.0000	0
2017/04/03	IS10	17/12/2025			Interest Rate Swap	97.2824	97.2824	97.9545	97.9545	0.691	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
2017/04/03	IS10	16/03/2026			Interest Rate Swap	94.3616	94.3616	95.0545	95.0545	0.734	0.0000	0.0000	0
2017/04/03	IS10	15/06/2026			Interest Rate Swap	93.1568	93.1568	93.8635	93.8635	0.759	0.0000	0.0000	0
2017/04/03	IS10	21/09/2026			Interest Rate Swap	95.3018	95.3018	96.0057	96.0057	0.739	0.0000	0.0000	0
2017/04/03	IS10	21/12/2026			Interest Rate Swap	99.0313	99.0313	99.7244	99.7244	0.700	0.0000	0.0000	0
2017/04/03	IS10	15/03/2027			Interest Rate Swap	97.6512	97.6512	98.3569	98.3569	0.723	0.0000	0.0000	0
2017/04/03	IS10	21/06/2027			Interest Rate Swap	99.6980	99.6980	100.4014	100.4014	0.706	0.0000	0.0000	0
2017/04/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/03	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/04/03	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/03	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/03	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/03	JBAF	16/08/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/03	JBAF	20/09/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/04/03	JBAF	20/12/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/04/03	JBAF	20/03/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/04/03	JBAF	20/06/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/04/03	JBAF	19/09/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/04/03	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/03	JBAF	19/12/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/04/03	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/04/03	R023	04/05/2017	8.61	Call	Bond Future	1,626.1900	1.6262	1,275.7200	1.2757	(21.552)	0	0	0
2017/04/03	R023	04/05/2017			Bond Future	8.2923	98.9951	8.3888	98.5648	1.164	0.0000	0.0000	19,766
2017/04/03	R023	04/05/2017	8.59	Call	Bond Future	1,557.3500	1.5574	1,212.9100	1.2129	(22.117)	0	0	0
2017/04/03	R023	04/05/2017	8.60	Call	Bond Future	1,591.6300	1.5916	1,244.1300	1.2441	(21.833)	0	0	0
2017/04/03	R023	04/05/2017	8.59	Put	Bond Future	237.3400	0.2373	323.2700	0.3233	36.205	0	0	0
2017/04/03	R023	04/05/2017	8.61	Put	Bond Future	218.3000	0.2183	298.2000	0.2982	36.601	0	0	0
2017/04/03	R023	04/05/2017	8.60	Put	Bond Future	227.6700	0.2277	310.5400	0.3105	36.399	0	0	0
2017/04/03	R023	03/08/2017	8.60	Put	Bond Future	829.4800	0.8295	980.0500	0.9800	18.152	0	0	0
2017/04/03	R023	03/08/2017			Bond Future	8.3198	100.8855	8.4217	100.4467	1.226	0.0000	0.0000	0
2017/04/03	R023	03/08/2017	8.59	Put	Bond Future	844.3100	0.8443	996.9400	0.9969	18.077	0	0	0
2017/04/03	R023	03/08/2017	8.60	Call	Bond Future	2,029.6100	2.0296	1,741.3900	1.7414	(14.201)	0	0	0
2017/04/03	R023	03/08/2017	8.58	Call	Bond Future	1,974.6500	1.9747	1,690.5600	1.6906	(14.387)	0	0	0
2017/04/03	R023	03/08/2017	8.59	Call	Bond Future	2,001.9300	2.0019	1,715.7700	1.7158	(14.294)	0	0	0
2017/04/03	R023	03/08/2017	8.58	Put	Bond Future	859.5700	0.8596	1,014.2700	1.0143	17.997	0	0	0
2017/04/03	R023	02/11/2017	8.56	Call	Bond Future	2,044.2400	2.0442	1,774.8800	1.7749	(13.177)	0	0	0
2017/04/03	R023	02/11/2017			Bond Future	8.3436	98.9312	8.4519	98.4822	1.298	0.0000	0.0000	0
2017/04/03	R023	02/11/2017	8.57	Call	Bond Future	2,069.1700	2.0692	1,797.9800	1.7980	(13.106)	0	0	0
2017/04/03	R023	02/11/2017	8.58	Call	Bond Future	2,094.5400	2.0945	1,821.5300	1.8215	(13.034)	0	0	0
2017/04/03	R023	02/11/2017	8.56	Put	Bond Future	1,149.5400	1.1495	1,329.1500	1.3291	15.625	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
2017/04/03	R023	02/11/2017	8.58	Put	Bond Future	1,117.6500	1.1177	1,293.6100	1.2936	15.744	0	0	0
2017/04/03	R023	02/11/2017	8.57	Put	Bond Future	1,133.3700	1.1334	1,311.1500	1.3112	15.686	0	0	0
2017/04/03	R035	04/05/2017	9.55	Put	Bond Future	283.3500	0.2834	1,291.4500	1.2915	355.779	0	0	0
2017/04/03	R035	04/05/2017			Bond Future	9.5850	95.6543	9.7108	94.6463	1.313	0.0000	0.0000	8,780
2017/04/03	R035	04/05/2017	9.54	Put	Bond Future	364.5400	0.3645	1,372.6400	1.3726	276.540	0	0	0
2017/04/03	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R035	04/05/2017	9.53	Put	Bond Future	445.8400	0.4458	1,453.9400	1.4539	226.113	0	0	0
2017/04/03	R035	03/08/2017			Bond Future	9.6367	97.4809	9.7665	96.4534	1.347	0.0000	0.0000	0
2017/04/03	R035	03/08/2017	9.52	Put	Bond Future	938.3800	0.9384	1,965.8100	1.9658	109.490	0	0	0
2017/04/03	R035	03/08/2017	9.50	Put	Bond Future	1,100.6500	1.1006	2,128.0800	2.1281	93.348	0	0	0
2017/04/03	R035	03/08/2017	9.51	Put	Bond Future	1,019.4600	1.0195	2,046.8900	2.0469	100.782	0	0	0
2017/04/03	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R035	02/11/2017			Bond Future	9.6871	94.8892	9.8212	93.8400	1.384	0.0000	0.0000	0
2017/04/03	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R035	02/11/2017	9.59	Put	Bond Future	770.9500	0.7709	1,820.1000	1.8201	136.085	0	0	0
2017/04/03	R035	02/11/2017	9.61	Put	Bond Future	611.3700	0.6114	1,660.5200	1.6605	171.606	0	0	0
2017/04/03	R035	02/11/2017	9.60	Put	Bond Future	691.1100	0.6911	1,740.2600	1.7403	151.807	0	0	0
2017/04/03	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R186	04/05/2017	8.95	Put	Bond Future	863.8300	0.8638	1,196.7600	1.1968	38.541	0	0	5,209
2017/04/03	R186	04/05/2017			Bond Future	8.8591	114.4651	8.9803	113.6411	1.369	0.0000	0.0000	108,919
2017/04/03	R186	04/05/2017	8.89	Put	Bond Future	1,041.3200	1.0413	1,422.0400	1.4220	36.561	0	0	0
2017/04/03	R186	04/05/2017	8.94	Put	Bond Future	891.7800	0.8918	1,232.5500	1.2325	38.212	0	0	500
2017/04/03	R186	04/05/2017	9.20	Call	Bond Future	2,650.6700	2.6507	1,990.9500	1.9909	(24.889)	0	0	0
2017/04/03	R186	04/05/2017	8.91	Put	Bond Future	979.5300	0.9795	1,344.1400	1.3441	37.223	0	0	0
2017/04/03	R186	04/05/2017	8.70	Put	Bond Future	1,763.7200	1.7637	2,298.0500	2.2981	30.296	0	0	0
2017/04/03	R186	04/05/2017	8.90	Put	Bond Future	1,010.0900	1.0101	1,382.7400	1.3827	36.893	0	0	0
2017/04/03	R186	04/05/2017	8.44	Put	Bond Future	3,131.3200	3.1313	3,835.0500	3.8350	22.474	0	0	0
2017/04/03	R186	04/05/2017	8.91	Call	Bond Future	1,326.6100	1.3266	867.2100	0.8672	(34.630)	0	0	0
2017/04/03	R186	04/05/2017	8.98	Call	Bond Future	1,605.4500	1.6054	1,091.2000	1.0912	(32.032)	0	0	0
2017/04/03	R186	04/05/2017	9.20	Put	Bond Future	355.3000	0.3553	519.5900	0.5196	46.240	0	0	5,209
2017/04/03	R186	04/05/2017	8.70	Call	Bond Future	670.4800	0.6705	380.8000	0.3808	(43.205)	0	0	500
2017/04/03	R186	04/05/2017	8.89	Call	Bond Future	1,252.3100	1.2523	809.0200	0.8090	(35.398)	0	0	0
2017/04/03	R186	04/05/2017	8.94	Call	Bond Future	1,442.5800	1.4426	959.3400	0.9593	(33.498)	0	0	0
2017/04/03	R186	04/05/2017	8.98	Put	Bond Future	783.8100	0.7838	1,093.5700	1.0936	39.520	0	0	0
2017/04/03	R186	04/05/2017	8.95	Call	Bond Future	1,482.4300	1.4824	991.3500	0.9914	(33.127)	0	0	0
2017/04/03	R186	04/05/2017	8.90	Call	Bond Future	1,289.1500	1.2891	837.7900	0.8378	(35.012)	0	0	0
2017/04/03	R186	04/05/2017	8.44	Call	Bond Future	219.6700	0.2197	99.3900	0.0994	(54.755)	0	0	500
2017/04/03	R186	03/08/2017	8.93	Put	Bond Future	2,127.3900	2.1274	2,528.0100	2.5280	18.832	0	0	0
2017/04/03	R186	03/08/2017	9.35	Call	Bond Future	4,002.0500	4.0020	3,405.0400	3.4050	(14.918)	0	0	0
2017/04/03	R186	03/08/2017			Bond Future	8.9050	111.3481	9.0314	110.5081	1.419	0.0000	0.0000	9,133
2017/04/03	R186	03/08/2017	8.92	Put	Bond Future	2,159.2000	2.1592	2,563.9200	2.5639	18.744	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
2017/04/03	R186	03/08/2017	9.50	Call	Bond Future	4,710.4800	4.7105	4,067.1100	4.0671	(13.658)	0	0	0
2017/04/03	R186	03/08/2017	8.85	Put	Bond Future	2,391.6000	2.3916	2,825.2600	2.8253	18.133	0	0	750
2017/04/03	R186	03/08/2017	8.93	Call	Bond Future	2,294.2800	2.2943	1,854.9100	1.8549	(19.151)	0	0	0
2017/04/03	R186	03/08/2017	8.91	Call	Bond Future	2,224.8200	2.2248	1,793.6500	1.7937	(19.380)	0	0	0
2017/04/03	R186	03/08/2017	8.92	Call	Bond Future	2,259.4000	2.2594	1,824.1300	1.8241	(19.265)	0	0	0
2017/04/03	R186	03/08/2017	9.50	Put	Bond Future	830.2800	0.8303	1,026.9000	1.0269	23.681	0	0	6,500
2017/04/03	R186	03/08/2017	9.35	Put	Bond Future	1,082.5100	1.0825	1,325.4900	1.3255	22.446	0	0	750
2017/04/03	R186	03/08/2017	8.85	Call	Bond Future	2,023.4700	2.0235	1,617.1400	1.6171	(20.081)	0	0	0
2017/04/03	R186	03/08/2017	8.91	Put	Bond Future	2,191.3600	2.1914	2,600.1800	2.6002	18.656	0	0	0
2017/04/03	R186	02/11/2017	8.89	Put	Bond Future	3,082.7000	3.0827	3,517.8800	3.5179	14.117	0	0	0
2017/04/03	R186	02/11/2017	8.88	Call	Bond Future	2,696.2000	2.6962	2,276.3200	2.2763	(15.573)	0	0	0
2017/04/03	R186	02/11/2017			Bond Future	8.9441	113.5306	9.0761	112.6724	1.476	0.0000	0.0000	0
2017/04/03	R186	02/11/2017	8.89	Call	Bond Future	2,728.5400	2.7285	2,305.5200	2.3055	(15.504)	0	0	0
2017/04/03	R186	02/11/2017	8.90	Call	Bond Future	2,761.4500	2.7614	2,335.2800	2.3353	(15.433)	0	0	0
2017/04/03	R186	02/11/2017	8.88	Put	Bond Future	3,116.0100	3.1160	3,554.3300	3.5543	14.067	0	0	0
2017/04/03	R186	02/11/2017	8.90	Put	Bond Future	3,050.0100	3.0500	3,482.0400	3.4820	14.165	0	0	0
2017/04/03	R197	04/05/2017	308.58	Put	Bond Future	12,362.9900	12.3630	12,346.7800	12.3468	(0.131)	0	0	0
2017/04/03	R197	04/05/2017			Bond Future	296.2170	296.2170	296.2332	296.2332	0.005	0.0000	0.0000	1,063
2017/04/03	R197	04/05/2017	308.60	Put	Bond Future	12,382.9900	12.3830	12,366.7800	12.3668	(0.131)	0	0	0
2017/04/03	R197	04/05/2017	308.59	Put	Bond Future	12,372.9900	12.3730	12,356.7800	12.3568	(0.131)	0	0	0
2017/04/03	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R197	03/08/2017			Bond Future	295.0317	295.0317	295.0478	295.0478	0.005	0.0000	0.0000	0
2017/04/03	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R197	03/08/2017	308.05	Put	Bond Future	13,018.2800	13.0183	13,002.2000	13.0022	(0.124)	0	0	0
2017/04/03	R197	03/08/2017	308.07	Put	Bond Future	13,038.2800	13.0383	13,022.2000	13.0222	(0.123)	0	0	0
2017/04/03	R197	03/08/2017	308.06	Put	Bond Future	13,028.2800	13.0283	13,012.2000	13.0122	(0.123)	0	0	0
2017/04/03	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R197	02/11/2017			Bond Future	300.8828	300.8828	300.8944	300.8944	0.004	0.0000	0.0000	0
2017/04/03	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R197	02/11/2017	305.15	Put	Bond Future	4,267.2000	4.2672	4,255.5800	4.2556	(0.272)	0	0	0
2017/04/03	R197	02/11/2017	305.17	Put	Bond Future	4,287.2000	4.2872	4,275.5800	4.2756	(0.271)	0	0	0
2017/04/03	R197	02/11/2017	305.16	Put	Bond Future	4,277.2000	4.2772	4,265.5800	4.2656	(0.272)	0	0	0
2017/04/03	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R202	04/05/2017	256.73	Put	Bond Future	13,636.7000	13.6367	13,623.9800	13.6240	(0.093)	0	0	0
2017/04/03	R202	04/05/2017			Bond Future	243.0933	243.0933	243.1060	243.1060	0.005	0.0000	0.0000	33,327
2017/04/03	R202	04/05/2017	256.72	Put	Bond Future	13,626.7000	13.6267	13,613.9800	13.6140	(0.093)	0	0	0
2017/04/03	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R202	04/05/2017	256.71	Put	Bond Future	13,616.7000	13.6167	13,603.9800	13.6040	(0.093)	0	0	0
2017/04/03	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R202	03/08/2017			Bond Future	244.1168	244.1168	244.1292	244.1292	0.005	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
2017/04/03	R202	03/08/2017	258.37	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R202	03/08/2017	258.35	Put	Bond Future	14,233.1900		14.2332	14,220.8100	14.2208	0	0	0
2017/04/03	R202	03/08/2017	258.37	Put	Bond Future	14,253.1900		14.2532	14,240.8100	14.2408	0	0	0
2017/04/03	R202	03/08/2017	258.36	Put	Bond Future	14,243.1900		14.2432	14,230.8100	14.2308	0	0	0
2017/04/03	R202	03/08/2017	258.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R202	02/11/2017			Bond Future	248.9579	248.9579		248.9669	248.9669	0.0000	0.0000	0
2017/04/03	R202	02/11/2017	253.89	Put	Bond Future	4,932.1300		4.9321	4,923.1500	4.9231	0	0	0
2017/04/03	R202	02/11/2017	253.91	Put	Bond Future	4,952.1300		4.9521	4,943.1500	4.9431	0	0	0
2017/04/03	R202	02/11/2017	253.90	Put	Bond Future	4,942.1300		4.9421	4,933.1500	4.9331	0	0	0
2017/04/03	R202	02/11/2017	253.89	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R202	02/11/2017	253.90	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R202	02/11/2017	253.91	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R203	04/05/2017	6.92	Put	Bond Future	157.0200	0.1570	166.3200	0.1663	5.923	0	0	0
2017/04/03	R203	04/05/2017	6.91	Call	Bond Future	0.8300	0.0008	0.4400	0.0004	(46.988)	0	0	0
2017/04/03	R203	04/05/2017			Bond Future	7.3658	101.4831	7.3936	101.4734	0.378	0.0000	0.0000	31,101
2017/04/03	R203	04/05/2017	6.92	Call	Bond Future	0.9500	0.0010	0.5100	0.0005	(46.316)	0	0	0
2017/04/03	R203	04/05/2017	6.93	Call	Bond Future	1.0600	0.0011	0.5800	0.0006	(45.283)	0	0	0
2017/04/03	R203	04/05/2017	6.91	Put	Bond Future	160.4100	0.1604	169.7600	0.1698	5.829	0	0	0
2017/04/03	R203	04/05/2017	6.93	Put	Bond Future	153.6200	0.1536	162.8800	0.1629	6.028	0	0	0
2017/04/03	R203	03/08/2017	4.89	Call	Bond Future	0.6400	0.0006	0.5900	0.0006	(7.813)	0	0	0
2017/04/03	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/03	R203	03/08/2017	4.87	Call	Bond Future	0.5800	0.0006	0.5400	0.0005	(6.897)	0	0	0
2017/04/03	R203	03/08/2017	4.88	Call	Bond Future	0.6100	0.0006	0.5600	0.0006	(8.197)	0	0	0
2017/04/03	R203	03/08/2017	4.87	Put	Bond Future	119.0800	0.1191	119.0400	0.1190	(0.034)	0	0	0
2017/04/03	R203	03/08/2017	4.89	Put	Bond Future	116.9900	0.1170	116.9400	0.1169	(0.043)	0	0	0
2017/04/03	R203	03/08/2017	4.88	Put	Bond Future	118.0300	0.1180	117.9800	0.1180	(0.042)	0	0	0
2017/04/03	R204	04/05/2017	7.90	Put	Bond Future	21.4000	0.0214	34.9900	0.0350	63.505	0	0	0
2017/04/03	R204	04/05/2017			Bond Future	7.5698	103.6852	7.6549	103.5574	1.123	0.0000	0.0000	28,589
2017/04/03	R204	04/05/2017	7.92	Put	Bond Future	18.4100	0.0184	30.3200	0.0303	64.693	0	0	0
2017/04/03	R204	04/05/2017	7.91	Put	Bond Future	19.8600	0.0199	32.5800	0.0326	64.048	0	0	0
2017/04/03	R204	04/05/2017	7.90	Call	Bond Future	516.5500	0.5166	402.3000	0.4023	(22.118)	0	0	0
2017/04/03	R204	04/05/2017	7.91	Call	Bond Future	529.9600	0.5300	414.8400	0.4148	(21.722)	0	0	0
2017/04/03	R204	04/05/2017	7.92	Call	Bond Future	543.4500	0.5434	427.5200	0.4275	(21.332)	0	0	0
2017/04/03	R204	03/08/2017	7.77	Put	Bond Future	182.4000	0.1824	228.4500	0.2284	25.247	0	0	0
2017/04/03	R204	03/08/2017			Bond Future	7.5383	101.6249	7.6399	101.4944	1.348	0.0000	0.0000	0
2017/04/03	R204	03/08/2017	7.76	Put	Bond Future	186.7200	0.1867	233.5700	0.2336	25.091	0	0	0
2017/04/03	R204	03/08/2017	7.75	Call	Bond Future	462.6300	0.4626	379.8200	0.3798	(17.900)	0	0	0
2017/04/03	R204	03/08/2017	7.76	Call	Bond Future	471.0300	0.4710	387.4100	0.3874	(17.753)	0	0	0
2017/04/03	R204	03/08/2017	7.77	Call	Bond Future	479.5000	0.4795	395.0800	0.3951	(17.606)	0	0	0
2017/04/03	R204	03/08/2017	7.75	Put	Bond Future	191.1200	0.1911	238.7800	0.2388	24.937	0	0	0
2017/04/03	R204	02/11/2017	7.76	Put	Bond Future	139.2400	0.1392	184.0100	0.1840	32.153	0	0	0
2017/04/03	R204	02/11/2017			Bond Future	7.4395	103.6168	7.5664	103.4821	1.705	0.0000	0.0000	0
2017/04/03	R204	02/11/2017	7.75	Put	Bond Future	142.3000	0.1423	187.8000	0.1878	31.975	0	0	0
2017/04/03	R204	02/11/2017	7.76	Call	Bond Future	478.9000	0.4789	389.0100	0.3890	(18.770)	0	0	0
2017/04/03	R204	02/11/2017	7.74	Call	Bond Future	463.9200	0.4639	375.5000	0.3755	(19.059)	0	0	0
2017/04/03	R204	02/11/2017	7.75	Call	Bond Future	471.3900	0.4714	382.2300	0.3822	(18.914)	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
2017/04/03	R204	02/11/2017	7.74	Put	Bond Future	145.4100	0.1454	191.6500	0.1916	31.800	0	0	0
2017/04/03	R207	04/05/2017	8.21	Put	Bond Future	20.9700	0.0210	34.7300	0.0347	65.618	0	0	0
2017/04/03	R207	04/05/2017			Bond Future	7.7585	101.0555	7.8517	100.8351	1.202	0.0000	0.0000	76,368
2017/04/03	R207	04/05/2017	8.22	Call	Bond Future	1,104.2100	1.1042	896.7000	0.8967	(18.793)	0	0	0
2017/04/03	R207	04/05/2017	8.20	Call	Bond Future	1,060.5200	1.0605	854.8100	0.8548	(19.397)	0	0	0
2017/04/03	R207	04/05/2017	8.21	Call	Bond Future	1,082.3300	1.0823	875.6900	0.8757	(19.092)	0	0	0
2017/04/03	R207	04/05/2017	8.20	Put	Bond Future	22.5200	0.0225	37.2100	0.0372	65.231	0	0	0
2017/04/03	R207	04/05/2017	8.22	Put	Bond Future	19.5100	0.0195	32.4000	0.0324	66.069	0	0	0
2017/04/03	R207	03/08/2017	8.19	Call	Bond Future	1,112.7700	1.1128	943.6600	0.9437	(15.197)	0	0	51
2017/04/03	R207	03/08/2017			Bond Future	7.7651	99.3420	7.8690	99.1172	1.339	0.0000	0.0000	0
2017/04/03	R207	03/08/2017	8.39	Put	Bond Future	116.6000	0.1166	152.7700	0.1528	31.021	0	0	0
2017/04/03	R207	03/08/2017	8.19	Put	Bond Future	197.9100	0.1979	253.6100	0.2536	28.144	0	0	0
2017/04/03	R207	03/08/2017	8.41	Put	Bond Future	110.3400	0.1103	144.8700	0.1449	31.294	0	0	0
2017/04/03	R207	03/08/2017	8.40	Put	Bond Future	113.4400	0.1134	148.7800	0.1488	31.153	0	0	0
2017/04/03	R207	03/08/2017	8.41	Call	Bond Future	1,494.7000	1.4947	1,304.4200	1.3044	(12.730)	0	0	0
2017/04/03	R207	03/08/2017	8.39	Call	Bond Future	1,458.4000	1.4584	1,269.7600	1.2698	(12.935)	0	0	0
2017/04/03	R207	03/08/2017	8.40	Call	Bond Future	1,476.5200	1.4765	1,287.0500	1.2871	(12.832)	0	0	0
2017/04/03	R207	02/11/2017			Bond Future	7.7356	101.2892	7.8531	101.0584	1.519	0.0000	0.0000	0
2017/04/03	R207	02/11/2017	8.03	Put	Bond Future	343.6800	0.3437	426.0800	0.4261	23.976	0	0	0
2017/04/03	R207	02/11/2017	8.05	Put	Bond Future	331.3300	0.3313	411.4900	0.4115	24.193	0	0	0
2017/04/03	R207	02/11/2017	8.03	Call	Bond Future	920.7400	0.9207	772.3700	0.7724	(16.114)	0	0	0
2017/04/03	R207	02/11/2017	8.04	Put	Bond Future	337.4600	0.3375	418.7300	0.4187	24.083	0	0	0
2017/04/03	R207	02/11/2017	8.04	Call	Bond Future	934.0500	0.9341	784.5500	0.7845	(16.006)	0	0	0
2017/04/03	R207	02/11/2017	8.05	Call	Bond Future	947.4400	0.9474	796.8300	0.7968	(15.897)	0	0	0
2017/04/03	R208	04/05/2017	8.39	Call	Bond Future	1,606.9300	1.6069	1,343.6500	1.3437	(16.384)	0	0	0
2017/04/03	R208	04/05/2017			Bond Future	7.8974	96.9259	7.9845	96.6458	1.103	0.0000	0.0000	23,301
2017/04/03	R208	04/05/2017	8.37	Call	Bond Future	1,548.5100	1.5485	1,287.3300	1.2873	(16.867)	0	0	0
2017/04/03	R208	04/05/2017	8.38	Call	Bond Future	1,577.6400	1.5776	1,315.3800	1.3154	(16.624)	0	0	0
2017/04/03	R208	04/05/2017	8.37	Put	Bond Future	40.5700	0.0406	59.4800	0.0595	46.611	0	0	0
2017/04/03	R208	04/05/2017	8.39	Put	Bond Future	35.8100	0.0358	52.6200	0.0526	46.942	0	0	0
2017/04/03	R208	04/05/2017	8.38	Put	Bond Future	38.1000	0.0381	55.9300	0.0559	46.798	0	0	0
2017/04/03	R208	03/08/2017	8.32	Call	Bond Future	1,600.7000	1.6007	1,390.5300	1.3905	(13.130)	0	0	0
2017/04/03	R208	03/08/2017			Bond Future	7.9085	98.7767	8.0024	98.4911	1.188	0.0000	0.0000	0
2017/04/03	R208	03/08/2017	8.30	Call	Bond Future	1,556.8200	1.5568	1,349.3400	1.3493	(13.327)	0	0	0
2017/04/03	R208	03/08/2017	8.31	Call	Bond Future	1,578.6000	1.5786	1,369.7600	1.3698	(13.229)	0	0	0
2017/04/03	R208	03/08/2017	8.30	Put	Bond Future	373.0600	0.3731	451.2100	0.4512	20.948	0	0	0
2017/04/03	R208	03/08/2017	8.32	Put	Bond Future	356.9500	0.3570	432.4100	0.4324	21.140	0	0	0
2017/04/03	R208	03/08/2017	8.31	Put	Bond Future	364.8400	0.3648	441.6300	0.4416	21.048	0	0	0
2017/04/03	R208	02/11/2017	8.18	Put	Bond Future	581.8900	0.5819	688.8800	0.6889	18.387	0	0	0
2017/04/03	R208	02/11/2017			Bond Future	7.9057	97.3101	8.0080	97.0173	1.294	0.0000	0.0000	0
2017/04/03	R208	02/11/2017	8.20	Put	Bond Future	562.1600	0.5622	666.4700	0.6665	18.555	0	0	0
2017/04/03	R208	02/11/2017	8.19	Put	Bond Future	571.9600	0.5720	677.6000	0.6776	18.470	0	0	0
2017/04/03	R208	02/11/2017	8.18	Call	Bond Future	1,364.7100	1.3647	1,178.9100	1.1789	(13.615)	0	0	0
2017/04/03	R208	02/11/2017	8.19	Call	Bond Future	1,383.1800	1.3832	1,196.0300	1.1960	(13.530)	0	0	0
2017/04/03	R208	02/11/2017	8.20	Call	Bond Future	1,401.7600	1.4018	1,213.2800	1.2133	(13.446)	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
2017/04/03	R209	04/05/2017	9.48	Put	Bond Future	1,646.1000	1.6461	2,106.1800	2.1062	27.950	0	0	0
2017/04/03	R209	04/05/2017			Bond Future	9.5886	71.7687	9.7093	70.9657	1.259	0.0000	0.0000	62,304
2017/04/03	R209	04/05/2017	9.47	Put	Bond Future	1,686.6400	1.6866	2,153.9000	2.1539	27.704	0	0	0
2017/04/03	R209	04/05/2017	9.63	Call	Bond Future	1,391.7100	1.3917	940.8400	0.9408	(32.397)	0	0	0
2017/04/03	R209	04/05/2017	8.93	Call	Bond Future	90.1900	0.0902	36.3900	0.0364	(59.652)	0	0	1,130
2017/04/03	R209	04/05/2017	9.33	Put	Bond Future	2,319.8800	2.3199	2,883.8000	2.8838	24.308	0	0	1,130
2017/04/03	R209	04/05/2017	9.46	Call	Bond Future	856.6700	0.8567	528.1000	0.5281	(38.354)	0	0	0
2017/04/03	R209	04/05/2017	9.47	Call	Bond Future	883.8800	0.8839	548.1300	0.5481	(37.986)	0	0	0
2017/04/03	R209	04/05/2017	9.33	Call	Bond Future	551.9900	0.5520	312.9000	0.3129	(43.314)	0	0	0
2017/04/03	R209	04/05/2017	9.48	Call	Bond Future	911.5400	0.9115	568.6100	0.5686	(37.621)	0	0	0
2017/04/03	R209	04/05/2017	9.63	Put	Bond Future	1,114.8600	1.1149	1,467.0000	1.4670	31.586	0	0	1,130
2017/04/03	R209	04/05/2017	8.93	Put	Bond Future	4,725.0300	4.7250	5,474.2400	5.4742	15.856	0	0	0
2017/04/03	R209	04/05/2017	9.46	Put	Bond Future	1,727.7300	1.7277	2,202.1700	2.2022	27.460	0	0	0
2017/04/03	R209	03/08/2017			Bond Future	9.6366	73.1392	9.7608	72.3207	1.289	0.0000	0.0000	0
2017/04/03	R209	03/08/2017	9.44	Call	Bond Future	1,787.0300	1.7870	1,431.4800	1.4315	(19.896)	0	0	0
2017/04/03	R209	03/08/2017	9.43	Put	Bond Future	3,152.7200	3.1527	3,619.4800	3.6195	14.805	0	0	0
2017/04/03	R209	03/08/2017	9.45	Put	Bond Future	3,073.2600	3.0733	3,532.5000	3.5325	14.943	0	0	0
2017/04/03	R209	03/08/2017	9.44	Put	Bond Future	3,112.8100	3.1128	3,575.8000	3.5758	14.874	0	0	0
2017/04/03	R209	03/08/2017	9.45	Call	Bond Future	1,815.7900	1.8158	1,456.4900	1.4565	(19.788)	0	0	0
2017/04/03	R209	03/08/2017	9.43	Call	Bond Future	1,758.5200	1.7585	1,406.7400	1.4067	(20.004)	0	0	0
2017/04/03	R209	02/11/2017	9.52	Put	Bond Future	3,662.6100	3.6626	4,105.9500	4.1060	12.104	0	0	0
2017/04/03	R209	02/11/2017	8.30	Put	Bond Future	10,409.7600	10.4098	11,157.0300	11.1570	7.179	0	0	0
2017/04/03	R209	02/11/2017			Bond Future	9.6815	71.4222	9.8095	70.5865	1.321	0.0000	0.0000	1,118
2017/04/03	R209	02/11/2017	9.54	Put	Bond Future	3,589.4000	3.5894	4,026.8600	4.0269	12.188	0	0	0
2017/04/03	R209	02/11/2017	10.00	Call	Bond Future	4,255.3000	4.2553	3,728.8300	3.7288	(12.372)	0	0	0
2017/04/03	R209	02/11/2017	9.53	Put	Bond Future	3,625.8600	3.6259	4,066.2600	4.0663	12.146	0	0	0
2017/04/03	R209	02/11/2017	9.54	Call	Bond Future	2,647.2400	2.6472	2,249.0200	2.2490	(15.043)	0	0	0
2017/04/03	R209	02/11/2017	9.00	Put	Bond Future	5,996.8400	5.9968	6,590.4700	6.5905	9.899	0	0	0
2017/04/03	R209	02/11/2017	9.52	Call	Bond Future	2,585.8200	2.5858	2,193.4800	2.1935	(15.173)	0	0	0
2017/04/03	R209	02/11/2017	10.00	Put	Bond Future	2,202.5400	2.2025	2,511.7500	2.5118	14.039	0	0	3,360
2017/04/03	R209	02/11/2017	8.30	Call	Bond Future	355.6000	0.3556	267.1900	0.2672	(24.862)	0	0	2,800
2017/04/03	R209	02/11/2017	9.00	Call	Bond Future	1,283.0900	1.2831	1,041.0400	1.0410	(18.865)	0	0	2,800
2017/04/03	R209	02/11/2017	9.53	Call	Bond Future	2,616.4300	2.6164	2,221.1500	2.2212	(15.108)	0	0	0
2017/04/03	R210	04/05/2017			Bond Future	182.0306	182.0306	182.0406	182.0406	0.005	0.0000	0.0000	1,698
2017/04/03	R210	04/05/2017	192.31	Put	Bond Future	10,279.3500	10.2793	10,269.3900	10.2694	(0.097)	0	0	0
2017/04/03	R210	04/05/2017	192.33	Put	Bond Future	10,299.3500	10.2993	10,289.3900	10.2894	(0.097)	0	0	0
2017/04/03	R210	04/05/2017	192.32	Put	Bond Future	10,289.3500	10.2893	10,279.3900	10.2794	(0.097)	0	0	0
2017/04/03	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R210	03/08/2017	196.29	Put	Bond Future	10,750.6300	10.7506	10,740.7700	10.7408	(0.092)	0	0	0
2017/04/03	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R210	03/08/2017			Bond Future	185.5394	185.5394	185.5492	185.5492	0.005	0.0000	0.0000	0
2017/04/03	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R210	03/08/2017	196.28	Put	Bond Future	10,740.6300	10.7406	10,730.7700	10.7308	(0.092)	0	0	0
2017/04/03	R210	03/08/2017	196.30	Put	Bond Future	10,760.6300	10.7606	10,750.7700	10.7508	(0.092)	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
2017/04/03	R210	02/11/2017	192.08	Put	Bond Future	5,272.9100	5.2729	5,265.8200	5.2658	(0.134)	0	0	0
2017/04/03	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R210	02/11/2017			Bond Future	186.8071	186.8071	186.8142	186.8142	0.004	0.0000	0.0000	0
2017/04/03	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R210	02/11/2017	192.07	Put	Bond Future	5,262.9100	5.2629	5,255.8200	5.2558	(0.135)	0	0	0
2017/04/03	R210	02/11/2017	192.09	Put	Bond Future	5,282.9100	5.2829	5,275.8200	5.2758	(0.134)	0	0	0
2017/04/03	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R212	04/05/2017			Bond Future	147.0465	147.0465	147.0546	147.0546	0.006	0.0000	0.0000	3,268
2017/04/03	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R212	04/05/2017	152.23	Put	Bond Future	5,183.5100	5.1835	5,175.3900	5.1754	(0.157)	0	0	0
2017/04/03	R212	04/05/2017	152.25	Put	Bond Future	5,203.5100	5.2035	5,195.3900	5.1954	(0.156)	0	0	0
2017/04/03	R212	04/05/2017	152.24	Put	Bond Future	5,193.5100	5.1935	5,185.3900	5.1854	(0.156)	0	0	0
2017/04/03	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R212	03/08/2017			Bond Future	147.8480	147.8480	147.8560	147.8560	0.005	0.0000	0.0000	0
2017/04/03	R212	03/08/2017	153.34	Put	Bond Future	5,491.9700	5.4920	5,483.9900	5.4840	(0.145)	0	0	0
2017/04/03	R212	03/08/2017	153.36	Put	Bond Future	5,511.9700	5.5120	5,503.9900	5.5040	(0.145)	0	0	0
2017/04/03	R212	03/08/2017	153.35	Put	Bond Future	5,501.9700	5.5020	5,493.9900	5.4940	(0.145)	0	0	0
2017/04/03	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R212	02/11/2017			Bond Future	150.7801	150.7801	150.7859	150.7859	0.004	0.0000	0.0000	0
2017/04/03	R212	02/11/2017	152.40	Put	Bond Future	1,619.9000	1.6199	1,614.0700	1.6141	(0.360)	0	0	0
2017/04/03	R212	02/11/2017	152.42	Put	Bond Future	1,639.9000	1.6399	1,634.0700	1.6341	(0.356)	0	0	0
2017/04/03	R212	02/11/2017	152.41	Put	Bond Future	1,629.9000	1.6299	1,624.0700	1.6241	(0.358)	0	0	0
2017/04/03	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/03	R213	04/05/2017			Bond Future	9.2878	83.7116	9.4137	82.8704	1.356	0.0000	0.0000	45,201
2017/04/03	R213	04/05/2017	9.35	Put	Bond Future	1,006.0400	1.0060	1,367.5600	1.3676	35.935	0	0	0
2017/04/03	R213	04/05/2017	9.37	Put	Bond Future	948.5600	0.9486	1,294.9200	1.2949	36.514	0	0	0
2017/04/03	R213	04/05/2017	9.35	Call	Bond Future	1,423.2000	1.4232	943.5200	0.9435	(33.704)	0	0	0
2017/04/03	R213	04/05/2017	9.36	Put	Bond Future	977.0500	0.9770	1,330.9600	1.3310	36.222	0	0	0
2017/04/03	R213	04/05/2017	9.36	Call	Bond Future	1,460.9800	1.4610	973.6900	0.9737	(33.354)	0	0	0
2017/04/03	R213	04/05/2017	9.37	Call	Bond Future	1,499.1900	1.4992	1,004.3500	1.0044	(33.007)	0	0	0
2017/04/03	R213	03/08/2017	9.33	Put	Bond Future	2,313.4100	2.3134	2,729.9200	2.7299	18.004	0	0	0
2017/04/03	R213	03/08/2017			Bond Future	9.3331	85.3101	9.4631	84.4527	1.393	0.0000	0.0000	0
2017/04/03	R213	03/08/2017	9.35	Put	Bond Future	2,248.8200	2.2488	2,657.3200	2.6573	18.165	0	0	0
2017/04/03	R213	03/08/2017	9.34	Put	Bond Future	2,280.9400	2.2809	2,693.4500	2.6935	18.085	0	0	0
2017/04/03	R213	03/08/2017	9.33	Call	Bond Future	2,292.6800	2.2927	1,851.7300	1.8517	(19.233)	0	0	0
2017/04/03	R213	03/08/2017	9.34	Call	Bond Future	2,326.6400	2.3266	1,881.6900	1.8817	(19.124)	0	0	0
2017/04/03	R213	03/08/2017	9.35	Call	Bond Future	2,360.8900	2.3609	1,911.9300	1.9119	(19.017)	0	0	0
2017/04/03	R213	02/11/2017	9.36	Put	Bond Future	3,010.4200	3.0104	3,438.4400	3.4384	14.218	0	0	0
2017/04/03	R213	02/11/2017			Bond Future	9.3771	83.4310	9.5114	82.5555	1.433	0.0000	0.0000	0
2017/04/03	R213	02/11/2017	9.35	Put	Bond Future	3,043.2100	3.0432	3,474.3700	3.4744	14.168	0	0	0
2017/04/03	R213	02/11/2017	9.36	Call	Bond Future	2,898.2600	2.8983	2,450.7000	2.4507	(15.442)	0	0	0

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2017/04/03	R213	02/11/2017	9.34	Call	Bond Future	2,832.1800	2.8322	2,390.9300	2.3909	(15.580)	0	0	0
2017/04/03	R213	02/11/2017	9.35	Call	Bond Future	2,865.2500	2.8652	2,420.8300	2.4208	(15.511)	0	0	0
2017/04/03	R213	02/11/2017	9.34	Put	Bond Future	3,076.0100	3.0760	3,510.3400	3.5103	14.120	0	0	0
2017/04/03	R214	04/05/2017	9.58	Put	Bond Future	1,606.3600	1.6064	2,062.2800	2.0623	28.382	0	0	0
2017/04/03	R214	04/05/2017			Bond Future	9.6580	71.9812	9.7787	71.1423	1.250	0.0000	0.0000	35,332
2017/04/03	R214	04/05/2017	9.57	Put	Bond Future	1,646.7300	1.6467	2,110.1700	2.1102	28.143	0	0	0
2017/04/03	R214	04/05/2017	9.58	Call	Bond Future	1,055.4200	1.0554	672.4500	0.6725	(36.286)	0	0	0
2017/04/03	R214	04/05/2017	9.56	Call	Bond Future	994.4400	0.9944	626.4900	0.6265	(37.001)	0	0	0
2017/04/03	R214	04/05/2017	9.57	Call	Bond Future	1,024.6500	1.0247	649.2000	0.6492	(36.642)	0	0	0
2017/04/03	R214	04/05/2017	9.56	Put	Bond Future	1,687.7800	1.6878	2,158.7200	2.1587	27.903	0	0	0
2017/04/03	R214	03/08/2017	9.51	Call	Bond Future	1,935.6900	1.9357	1,559.4800	1.5595	(19.435)	0	0	0
2017/04/03	R214	03/08/2017			Bond Future	9.7044	73.3557	9.8285	72.5006	1.279	0.0000	0.0000	0
2017/04/03	R214	03/08/2017	9.52	Call	Bond Future	1,966.1300	1.9661	1,586.0600	1.5861	(19.331)	0	0	0
2017/04/03	R214	03/08/2017	9.53	Call	Bond Future	1,996.8400	1.9968	1,612.9000	1.6129	(19.227)	0	0	0
2017/04/03	R214	03/08/2017	9.51	Put	Bond Future	3,309.8500	3.3099	3,788.7600	3.7888	14.469	0	0	0
2017/04/03	R214	03/08/2017	9.53	Put	Bond Future	3,227.6200	3.2276	3,698.8000	3.6988	14.598	0	0	0
2017/04/03	R214	03/08/2017	9.52	Put	Bond Future	3,268.5400	3.2685	3,743.5900	3.7436	14.534	0	0	0
2017/04/03	R214	02/11/2017	9.60	Call	Bond Future	2,807.7700	2.8078	2,391.3100	2.3913	(14.832)	0	0	0
2017/04/03	R214	02/11/2017			Bond Future	9.7495	71.4960	9.8773	70.6229	1.311	0.0000	0.0000	0
2017/04/03	R214	02/11/2017	9.58	Call	Bond Future	2,743.6000	2.7436	2,333.2000	2.3332	(14.958)	0	0	0
2017/04/03	R214	02/11/2017	9.59	Call	Bond Future	2,775.4800	2.7755	2,362.0500	2.3621	(14.896)	0	0	0
2017/04/03	R214	02/11/2017	9.60	Put	Bond Future	3,852.0800	3.8521	4,308.6500	4.3087	11.853	0	0	0
2017/04/03	R214	02/11/2017	9.58	Put	Bond Future	3,929.5200	3.9295	4,392.1500	4.3921	11.773	0	0	0
2017/04/03	R214	02/11/2017	9.59	Put	Bond Future	3,890.5400	3.8905	4,350.1400	4.3501	11.813	0	0	0
2017/04/03	R248	04/05/2017	9.66	Call	Bond Future	1,539.5300	1.5395	1,002.1400	1.0021	(34.906)	0	0	0
2017/04/03	R248	04/05/2017			Bond Future	9.7136	92.2535	9.8394	91.1421	1.295	0.0000	0.0000	76,383
2017/04/03	R248	04/05/2017	9.67	Call	Bond Future	1,581.4200	1.5814	1,034.6000	1.0346	(34.578)	0	0	0
2017/04/03	R248	04/05/2017	9.65	Put	Bond Future	2,069.9500	2.0700	2,653.3700	2.6534	28.185	0	0	0
2017/04/03	R248	04/05/2017	9.67	Put	Bond Future	1,972.6100	1.9726	2,537.1700	2.5372	28.620	0	0	0
2017/04/03	R248	04/05/2017	9.66	Put	Bond Future	2,020.8200	2.0208	2,594.8100	2.5948	28.404	0	0	0
2017/04/03	R248	04/05/2017	9.65	Call	Bond Future	1,498.4000	1.4984	970.4400	0.9704	(35.235)	0	0	0
2017/04/03	R248	03/08/2017			Bond Future	9.7618	94.0151	9.8912	92.8823	1.326	0.0000	0.0000	170
2017/04/03	R248	03/08/2017	9.57	Call	Bond Future	2,656.9700	2.6570	2,150.0300	2.1500	(19.080)	0	0	0
2017/04/03	R248	03/08/2017	9.56	Put	Bond Future	4,435.3700	4.4354	5,066.0800	5.0661	14.220	0	0	0
2017/04/03	R248	03/08/2017	9.58	Put	Bond Future	4,330.2800	4.3303	4,951.2900	4.9513	14.341	0	0	0
2017/04/03	R248	03/08/2017	9.57	Put	Bond Future	4,382.4800	4.3825	5,008.3400	5.0083	14.281	0	0	0
2017/04/03	R248	03/08/2017	9.58	Call	Bond Future	2,696.1900	2.6962	2,184.4000	2.1844	(18.982)	0	0	0
2017/04/03	R248	03/08/2017	9.56	Call	Bond Future	2,618.2800	2.6183	2,116.1900	2.1162	(19.176)	0	0	0
2017/04/03	R248	02/11/2017	9.66	Put	Bond Future	5,122.2700	5.1223	5,721.7400	5.7217	11.703	0	0	0
2017/04/03	R248	02/11/2017			Bond Future	9.8086	91.4189	9.9420	90.2624	1.360	0.0000	0.0000	0
2017/04/03	R248	02/11/2017	9.65	Put	Bond Future	5,171.0400	5.1710	5,774.3300	5.7743	11.667	0	0	0
2017/04/03	R248	02/11/2017	9.64	Call	Bond Future	3,719.8900	3.7199	3,170.5200	3.1705	(14.768)	0	0	0
2017/04/03	R248	02/11/2017	9.65	Call	Bond Future	3,760.9600	3.7610	3,207.7700	3.2078	(14.709)	0	0	0
2017/04/03	R248	02/11/2017	9.66	Call	Bond Future	3,802.2500	3.8023	3,245.2400	3.2452	(14.649)	0	0	0
2017/04/03	R248	02/11/2017	9.64	Put	Bond Future	5,220.1900	5.2202	5,827.3000	5.8273	11.630	0	0	0

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Total												837178
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