



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 12/04/2017 TO 12/04/2017

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
2017/04/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	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
2017/04/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2025	04/05/2017			Bond Future	127.1535	127.1535	127.6144	127.6144	0.363	0.0000	0.0000	3,234
2017/04/12	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2025	04/05/2017	132.56	Put	Bond Future	5,406.5100	5.4065	4,945.5600	4.9456	(8.526)	0	0	0
2017/04/12	2025	04/05/2017	132.58	Put	Bond Future	5,426.5100	5.4265	4,965.5600	4.9656	(8.494)	0	0	0
2017/04/12	2025	04/05/2017	132.57	Put	Bond Future	5,416.5100	5.4165	4,955.5600	4.9556	(8.510)	0	0	0
2017/04/12	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2025	03/08/2017			Bond Future	128.2670	128.2670	128.7370	128.7370	0.366	0.0000	0.0000	0
2017/04/12	2025	03/08/2017	133.96	Put	Bond Future	5,692.9900	5.6930	5,223.0000	5.2230	(8.256)	0	0	0
2017/04/12	2025	03/08/2017	133.98	Put	Bond Future	5,712.9900	5.7130	5,243.0000	5.2430	(8.227)	0	0	0
2017/04/12	2025	03/08/2017	133.97	Put	Bond Future	5,702.9900	5.7030	5,233.0000	5.2330	(8.241)	0	0	0
2017/04/12	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2025	02/11/2017			Bond Future	130.8034	130.8034	131.2809	131.2809	0.365	0.0000	0.0000	0
2017/04/12	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2025	02/11/2017	132.96	Put	Bond Future	2,156.6200	2.1566	1,679.1100	1.6791	(22.142)	0	0	0
2017/04/12	2025	02/11/2017	132.98	Put	Bond Future	2,176.6200	2.1766	1,699.1100	1.6991	(21.938)	0	0	0
2017/04/12	2025	02/11/2017	132.97	Put	Bond Future	2,166.6200	2.1666	1,689.1100	1.6891	(22.039)	0	0	0
2017/04/12	2029	04/05/2017	100.66	Put	Bond Future	1,222.5900	1.2226	1,217.3500	1.2173	(0.429)	0	0	0
2017/04/12	2029	04/05/2017			Bond Future	99.4374	99.4374	99.4426	99.4426	0.005	0.0000	0.0000	1,772
2017/04/12	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2029	04/05/2017	100.65	Put	Bond Future	1,212.5900	1.2126	1,207.3500	1.2073	(0.432)	0	0	0
2017/04/12	2029	04/05/2017	100.67	Put	Bond Future	1,232.5900	1.2326	1,227.3500	1.2273	(0.425)	0	0	0
2017/04/12	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	604.6200	0.6046	100.000	0	0	0
2017/04/12	2030	04/05/2017			Bond Future	9.3335	92.3291	9.2422	92.9580	(0.978)	0.0000	0.0000	31,709
2017/04/12	2030	04/05/2017	9.34	Call	Bond Future	44.3300	0.0443	673.1500	0.6731	1418.498	0	0	0
2017/04/12	2030	04/05/2017	9.32	Put	Bond Future	92.8000	0.0928	0.0000	0.0000	(100.000)	0	0	0
2017/04/12	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2030	04/05/2017	9.33	Put	Bond Future	24.2000	0.0242	0.0000	0.0000	(100.000)	0	0	0
2017/04/12	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	536.0200	0.5360	100.000	0	0	0
2017/04/12	2030	03/08/2017	9.34	Put	Bond Future	332.7900	0.3328	0.0000	0.0000	(100.000)	0	0	0
2017/04/12	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	240.1900	0.2402	100.000	0	0	0
2017/04/12	2030	03/08/2017			Bond Future	9.3892	90.0831	9.2947	90.7240	(1.006)	0.0000	0.0000	3,410

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
2017/04/12	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	308.0600	0.3081	100.000	0	0	0
2017/04/12	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	375.8500	0.3759	100.000	0	0	0
2017/04/12	2030	03/08/2017	9.33	Put	Bond Future	400.6600	0.4007	0.0000	0.0000	(100.000)	0	0	0
2017/04/12	2030	03/08/2017	9.35	Put	Bond Future	265.0000	0.2650	0.0000	0.0000	(100.000)	0	0	0
2017/04/12	2030	02/11/2017			Bond Future	9.4352	91.8434	9.3377	92.4955	(1.033)	0.0000	0.0000	0
2017/04/12	2030	02/11/2017	9.34	Put	Bond Future	636.7000	0.6367	0.0000	0.0000	(100.000)	0	0	0
2017/04/12	2030	02/11/2017	9.36	Put	Bond Future	502.4600	0.5025	0.0000	0.0000	(100.000)	0	0	0
2017/04/12	2030	02/11/2017	9.35	Put	Bond Future	569.5400	0.5695	0.0000	0.0000	(100.000)	0	0	0
2017/04/12	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	15.3900	0.0154	100.000	0	0	0
2017/04/12	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	82.5500	0.0826	100.000	0	0	0
2017/04/12	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	149.6300	0.1496	100.000	0	0	0
2017/04/12	2032	04/05/2017	9.45	Call	Bond Future	950.8300	0.9508	1,225.1200	1.2251	28.847	0	0	0
2017/04/12	2032	04/05/2017			Bond Future	9.5080	90.9496	9.4167	91.6201	(0.960)	0.0000	0.0000	22,637
2017/04/12	2032	04/05/2017	9.46	Call	Bond Future	983.9400	0.9839	1,264.9100	1.2649	28.556	0	0	0
2017/04/12	2032	04/05/2017	9.44	Put	Bond Future	1,417.2600	1.4173	1,014.4100	1.0144	(28.425)	0	0	0
2017/04/12	2032	04/05/2017	9.46	Put	Bond Future	1,335.6400	1.3356	946.0300	0.9460	(29.170)	0	0	0
2017/04/12	2032	04/05/2017	9.45	Put	Bond Future	1,376.1000	1.3761	979.8100	0.9798	(28.798)	0	0	0
2017/04/12	2032	04/05/2017	9.44	Call	Bond Future	918.3400	0.9183	1,186.0700	1.1861	29.154	0	0	0
2017/04/12	2032	03/08/2017	9.43	Put	Bond Future	3,103.8600	3.1039	2,712.2800	2.7123	(12.616)	0	0	0
2017/04/12	2032	03/08/2017			Bond Future	9.5619	92.6839	9.4677	93.3673	(0.985)	0.0000	0.0000	0
2017/04/12	2032	03/08/2017	9.45	Put	Bond Future	3,024.2300	3.0242	2,637.3200	2.6373	(12.794)	0	0	0
2017/04/12	2032	03/08/2017	9.44	Put	Bond Future	3,063.7600	3.0638	2,674.6100	2.6746	(12.702)	0	0	0
2017/04/12	2032	03/08/2017	9.44	Call	Bond Future	2,177.6900	2.1777	2,471.9200	2.4719	13.511	0	0	0
2017/04/12	2032	03/08/2017	9.45	Call	Bond Future	2,211.3000	2.2113	2,507.7700	2.5078	13.407	0	0	0
2017/04/12	2032	03/08/2017	9.43	Call	Bond Future	2,144.5600	2.1446	2,436.3600	2.4364	13.607	0	0	0
2017/04/12	2032	02/11/2017			Bond Future	9.6130	90.3363	9.5159	91.0317	(1.010)	0.0000	0.0000	0
2017/04/12	2032	02/11/2017	9.48	Put	Bond Future	3,827.7100	3.8277	3,514.9800	3.5150	(8.170)	0	0	0
2017/04/12	2032	02/11/2017	9.50	Put	Bond Future	3,751.0800	3.7511	3,441.5100	3.4415	(8.253)	0	0	0
2017/04/12	2032	02/11/2017	9.49	Put	Bond Future	3,789.2500	3.7893	3,478.1100	3.4781	(8.211)	0	0	0
2017/04/12	2032	02/11/2017	9.48	Call	Bond Future	2,873.0900	2.8731	3,255.7500	3.2557	13.319	0	0	0
2017/04/12	2032	02/11/2017	9.49	Call	Bond Future	2,906.9000	2.9069	3,291.1500	3.2912	13.219	0	0	0
2017/04/12	2032	02/11/2017	9.50	Call	Bond Future	2,940.9300	2.9409	3,326.7500	3.3268	13.119	0	0	0
2017/04/12	2033	04/05/2017			Bond Future	104.0165	104.0165	104.4450	104.4450	0.412	0.0000	0.0000	5,704
2017/04/12	2033	04/05/2017	110.83	Put	Bond Future	6,813.4800	6.8135	6,385.0000	6.3850	(6.289)	0	0	0
2017/04/12	2033	04/05/2017	110.85	Put	Bond Future	6,833.4800	6.8335	6,405.0000	6.4050	(6.270)	0	0	0
2017/04/12	2033	04/05/2017	110.84	Put	Bond Future	6,823.4800	6.8235	6,395.0000	6.3950	(6.279)	0	0	0
2017/04/12	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2033	03/08/2017	113.14	Put	Bond Future	7,121.1400	7.1211	6,684.3700	6.6844	(6.133)	0	0	0
2017/04/12	2033	03/08/2017			Bond Future	106.0189	106.0189	106.4556	106.4556	0.412	0.0000	0.0000	430
2017/04/12	2033	03/08/2017	113.13	Put	Bond Future	7,111.1400	7.1111	6,674.3700	6.6744	(6.142)	0	0	0
2017/04/12	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2033	03/08/2017	113.12	Put	Bond Future	7,101.1400	7.1011	6,664.3700	6.6644	(6.151)	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
2017/04/12	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2033	02/11/2017			Bond Future	107.0342	107.0342	107.4780	107.4780	0.415	0.0000	0.0000	0
2017/04/12	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2033	02/11/2017	110.07	Put	Bond Future	3,035.8500	3.0358	2,591.9600	2.5920	(14.622)	0	0	0
2017/04/12	2033	02/11/2017	110.09	Put	Bond Future	3,055.8500	3.0558	2,611.9600	2.6120	(14.526)	0	0	0
2017/04/12	2033	02/11/2017	110.08	Put	Bond Future	3,045.8500	3.0458	2,601.9600	2.6020	(14.574)	0	0	0
2017/04/12	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2037	04/05/2017			Bond Future	9.7643	91.3018	9.6730	92.0302	(0.935)	0.0000	0.0000	54,902
2017/04/12	2037	04/05/2017	9.58	Put	Bond Future	2,170.9500	2.1709	1,651.6000	1.6516	(23.923)	0	0	0
2017/04/12	2037	04/05/2017	9.60	Put	Bond Future	2,063.1400	2.0631	1,556.3600	1.5564	(24.564)	0	0	0
2017/04/12	2037	04/05/2017	9.59	Put	Bond Future	2,116.6300	2.1166	1,603.4900	1.6035	(24.243)	0	0	0
2017/04/12	2037	04/05/2017	9.60	Call	Bond Future	745.1500	0.7452	966.7800	0.9668	29.743	0	0	0
2017/04/12	2037	04/05/2017	9.58	Call	Bond Future	690.4400	0.6904	899.5000	0.8995	30.279	0	0	0
2017/04/12	2037	04/05/2017	9.59	Call	Bond Future	717.4400	0.7174	932.7100	0.9327	30.005	0	0	0
2017/04/12	2037	03/08/2017	9.57	Call	Bond Future	2,033.2000	2.0332	2,315.0600	2.3151	13.863	0	0	0
2017/04/12	2037	03/08/2017			Bond Future	9.8239	88.7857	9.7297	89.5281	(0.958)	0.0000	0.0000	160
2017/04/12	2037	03/08/2017	9.58	Call	Bond Future	2,065.7900	2.0658	2,350.0300	2.3500	13.759	0	0	0
2017/04/12	2037	03/08/2017	9.56	Put	Bond Future	4,106.5400	4.1065	3,643.4100	3.6434	(11.278)	0	0	0
2017/04/12	2037	03/08/2017	9.57	Put	Bond Future	4,057.4300	4.0574	3,596.8700	3.5969	(11.351)	0	0	0
2017/04/12	2037	03/08/2017	9.58	Put	Bond Future	4,008.9200	4.0089	3,550.7400	3.5507	(11.429)	0	0	0
2017/04/12	2037	03/08/2017	9.56	Call	Bond Future	2,001.1000	2.0011	2,280.3900	2.2804	13.957	0	0	0
2017/04/12	2037	02/11/2017			Bond Future	9.8747	90.5207	9.7779	91.2763	(0.980)	0.0000	0.0000	0
2017/04/12	2037	02/11/2017	9.66	Call	Bond Future	3,173.1100	3.1731	3,535.0500	3.5350	11.406	0	0	0
2017/04/12	2037	02/11/2017	9.65	Put	Bond Future	4,907.5200	4.9075	4,512.3000	4.5123	(8.053)	0	0	0
2017/04/12	2037	02/11/2017	9.67	Put	Bond Future	4,818.3200	4.8183	4,426.0400	4.4260	(8.141)	0	0	0
2017/04/12	2037	02/11/2017	9.66	Put	Bond Future	4,862.7600	4.8628	4,469.1500	4.4692	(8.094)	0	0	0
2017/04/12	2037	02/11/2017	9.67	Call	Bond Future	3,208.4700	3.2085	3,571.7400	3.5717	11.322	0	0	0
2017/04/12	2037	02/11/2017	9.65	Call	Bond Future	3,137.9500	3.1380	3,498.2800	3.4983	11.483	0	0	0
2017/04/12	2038	04/05/2017	139.77	Put	Bond Future	9,116.5200	9.1165	9,109.6600	9.1097	(0.075)	0	0	0
2017/04/12	2038	04/05/2017			Bond Future	130.6535	130.6535	130.6603	130.6603	0.005	0.0000	0.0000	20,616
2017/04/12	2038	04/05/2017	139.79	Put	Bond Future	9,136.5200	9.1365	9,129.6600	9.1297	(0.075)	0	0	0
2017/04/12	2038	04/05/2017	139.78	Put	Bond Future	9,126.5200	9.1265	9,119.6600	9.1197	(0.075)	0	0	0
2017/04/12	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2038	03/08/2017			Bond Future	131.6676	131.6676	131.6747	131.6747	0.005	0.0000	0.0000	201
2017/04/12	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2038	03/08/2017	141.16	Put	Bond Future	9,492.4100	9.4924	9,485.3300	9.4853	(0.075)	0	0	0
2017/04/12	2038	03/08/2017	141.18	Put	Bond Future	9,512.4100	9.5124	9,505.3300	9.5053	(0.074)	0	0	0
2017/04/12	2038	03/08/2017	141.17	Put	Bond Future	9,502.4100	9.5024	9,495.3300	9.4953	(0.075)	0	0	0
2017/04/12	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2038	02/11/2017			Bond Future	134.2713	134.2713	134.2767	134.2767	0.004	0.0000	0.0000	0
2017/04/12	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	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
2017/04/12	2038	02/11/2017	136.82	Put	Bond Future	2,548.7200	2.5487	2,543.3300	2.5433	(0.211)	0	0	0
2017/04/12	2038	02/11/2017	136.80	Put	Bond Future	2,528.7200	2.5287	2,523.3300	2.5233	(0.213)	0	0	0
2017/04/12	2038	02/11/2017	136.81	Put	Bond Future	2,538.7200	2.5387	2,533.3300	2.5333	(0.212)	0	0	0
2017/04/12	2040	04/05/2017			Bond Future	9.8192	95.0107	9.7330	95.7471	(0.878)	0.0000	0.0000	9,600
2017/04/12	2040	04/05/2017	9.62	Put	Bond Future	2,438.6500	2.4387	1,896.4500	1.8965	(22.234)	0	0	0
2017/04/12	2040	04/05/2017	9.64	Put	Bond Future	2,321.0000	2.3210	1,790.8100	1.7908	(22.843)	0	0	0
2017/04/12	2040	04/05/2017	9.63	Put	Bond Future	2,379.4400	2.3794	1,843.2000	1.8432	(22.536)	0	0	0
2017/04/12	2040	04/05/2017	9.62	Call	Bond Future	722.3800	0.7224	916.6200	0.9166	26.889	0	0	0
2017/04/12	2040	04/05/2017	9.63	Call	Bond Future	750.5400	0.7505	950.7400	0.9507	26.674	0	0	0
2017/04/12	2040	04/05/2017	9.64	Call	Bond Future	779.3400	0.7793	985.5900	0.9856	26.465	0	0	0
2017/04/12	2040	03/08/2017			Bond Future	9.8786	92.3150	9.7897	93.0655	(0.900)	0.0000	0.0000	0
2017/04/12	2040	03/08/2017	9.61	Put	Bond Future	4,486.5200	4.4865	4,007.5300	4.0075	(10.676)	0	0	0
2017/04/12	2040	03/08/2017	9.63	Put	Bond Future	4,381.4200	4.3814	3,907.2400	3.9072	(10.823)	0	0	0
2017/04/12	2040	03/08/2017	9.62	Put	Bond Future	4,433.6500	4.4337	3,957.1600	3.9572	(10.747)	0	0	0
2017/04/12	2040	03/08/2017	9.61	Call	Bond Future	2,188.0800	2.1881	2,459.5900	2.4596	12.409	0	0	0
2017/04/12	2040	03/08/2017	9.62	Call	Bond Future	2,222.4300	2.2224	2,496.4400	2.4964	12.329	0	0	0
2017/04/12	2040	03/08/2017	9.63	Call	Bond Future	2,257.3000	2.2573	2,533.6200	2.5336	12.241	0	0	0
2017/04/12	2040	02/11/2017			Bond Future	9.9295	94.1189	9.8381	94.8828	(0.920)	0.0000	0.0000	0
2017/04/12	2040	02/11/2017	9.66	Call	Bond Future	3,287.4000	3.2874	3,636.0800	3.6361	10.607	0	0	0
2017/04/12	2040	02/11/2017	9.65	Put	Bond Future	5,619.6500	5.6197	5,203.1500	5.2032	(7.411)	0	0	0
2017/04/12	2040	02/11/2017	9.67	Put	Bond Future	5,520.3300	5.5203	5,106.4100	5.1064	(7.498)	0	0	0
2017/04/12	2040	02/11/2017	9.66	Put	Bond Future	5,569.9600	5.5700	5,154.7500	5.1548	(7.454)	0	0	0
2017/04/12	2040	02/11/2017	9.67	Call	Bond Future	3,324.1100	3.3241	3,674.0800	3.6741	10.528	0	0	0
2017/04/12	2040	02/11/2017	9.65	Call	Bond Future	3,250.6200	3.2506	3,598.0100	3.5980	10.687	0	0	0
2017/04/12	2044	04/05/2017			Bond Future	9.8388	92.1256	9.7576	92.8254	(0.825)	0.0000	0.0000	23,891
2017/04/12	2044	04/05/2017	9.67	Call	Bond Future	806.8000	0.8068	1,020.3800	1.0204	26.472	0	0	0
2017/04/12	2044	04/05/2017	9.66	Put	Bond Future	2,331.0800	2.3311	1,838.8600	1.8389	(21.116)	0	0	0
2017/04/12	2044	04/05/2017	9.68	Put	Bond Future	2,215.3100	2.2153	1,735.0700	1.7351	(21.678)	0	0	0
2017/04/12	2044	04/05/2017	9.67	Put	Bond Future	2,272.7100	2.2727	1,786.4900	1.7865	(21.394)	0	0	0
2017/04/12	2044	04/05/2017	9.68	Call	Bond Future	837.3800	0.8374	1,056.9400	1.0569	26.220	0	0	0
2017/04/12	2044	04/05/2017	9.66	Call	Bond Future	777.0600	0.7771	984.6400	0.9846	26.714	0	0	0
2017/04/12	2044	03/08/2017			Bond Future	9.8963	89.5001	9.8127	90.2132	(0.845)	0.0000	0.0000	0
2017/04/12	2044	03/08/2017	9.62	Put	Bond Future	4,551.6000	4.5516	4,131.7300	4.1317	(9.225)	0	0	0
2017/04/12	2044	03/08/2017	9.64	Put	Bond Future	4,444.1300	4.4441	4,028.7800	4.0288	(9.346)	0	0	0
2017/04/12	2044	03/08/2017	9.63	Put	Bond Future	4,497.6400	4.4976	4,080.0200	4.0800	(9.285)	0	0	0
2017/04/12	2044	03/08/2017	9.64	Call	Bond Future	2,227.3600	2.2274	2,525.1800	2.5252	13.371	0	0	0
2017/04/12	2044	03/08/2017	9.62	Call	Bond Future	2,157.9300	2.1579	2,451.2300	2.4512	13.592	0	0	0
2017/04/12	2044	03/08/2017	9.63	Call	Bond Future	2,192.4900	2.1925	2,488.0400	2.4880	13.480	0	0	0
2017/04/12	2044	02/11/2017	9.68	Call	Bond Future	3,372.1800	3.3722	3,693.2400	3.6932	9.521	0	0	0
2017/04/12	2044	02/11/2017			Bond Future	9.9455	91.2490	9.8596	91.9748	(0.864)	0.0000	0.0000	0
2017/04/12	2044	02/11/2017	9.66	Call	Bond Future	3,298.2200	3.2982	3,616.6400	3.6166	9.654	0	0	0
2017/04/12	2044	02/11/2017	9.67	Call	Bond Future	3,334.9600	3.3350	3,654.8300	3.6548	9.591	0	0	0
2017/04/12	2044	02/11/2017	9.66	Put	Bond Future	5,750.3200	5.7503	5,342.9600	5.3430	(7.084)	0	0	0
2017/04/12	2044	02/11/2017	9.68	Put	Bond Future	5,648.8000	5.6488	5,244.0800	5.2441	(7.165)	0	0	0
2017/04/12	2044	02/11/2017	9.67	Put	Bond Future	5,699.2500	5.6992	5,293.3400	5.2933	(7.122)	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
2017/04/12	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2046	04/05/2017			Bond Future	126.8682	126.8682	126.8750	126.8750	0.005	0.0000	0.0000	19,416
2017/04/12	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2046	04/05/2017	138.32	Put	Bond Future	11,451.8000	11.4518	11,445.0100	11.4450	(0.059)	0	0	0
2017/04/12	2046	04/05/2017	138.34	Put	Bond Future	11,471.8000	11.4718	11,465.0100	11.4650	(0.059)	0	0	0
2017/04/12	2046	04/05/2017	138.33	Put	Bond Future	11,461.8000	11.4618	11,455.0100	11.4550	(0.059)	0	0	0
2017/04/12	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2046	03/08/2017	141.17	Put	Bond Future	11,859.5700	11.8596	11,852.4900	11.8525	(0.060)	0	0	0
2017/04/12	2046	03/08/2017			Bond Future	129.3104	129.3104	129.3175	129.3175	0.005	0.0000	0.0000	6,273
2017/04/12	2046	03/08/2017	141.19	Put	Bond Future	11,879.5700	11.8796	11,872.4900	11.8725	(0.060)	0	0	0
2017/04/12	2046	03/08/2017	141.18	Put	Bond Future	11,869.5700	11.8696	11,862.4900	11.8625	(0.060)	0	0	0
2017/04/12	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2046	02/11/2017			Bond Future	130.2766	130.2766	130.2821	130.2821	0.004	0.0000	0.0000	0
2017/04/12	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2046	02/11/2017	136.30	Put	Bond Future	6,023.4500	6.0235	6,017.9000	6.0179	(0.092)	0	0	0
2017/04/12	2046	02/11/2017	136.32	Put	Bond Future	6,043.4500	6.0435	6,037.9000	6.0379	(0.092)	0	0	0
2017/04/12	2046	02/11/2017	136.31	Put	Bond Future	6,033.4500	6.0335	6,027.9000	6.0279	(0.092)	0	0	0
2017/04/12	2050	04/05/2017			Bond Future	135.4845	135.4845	135.4919	135.4919	0.005	0.0000	0.0000	22,203
2017/04/12	2050	04/05/2017	147.83	Put	Bond Future	12,345.4700	12.3455	12,338.0900	12.3381	(0.060)	0	0	0
2017/04/12	2050	04/05/2017	147.85	Put	Bond Future	12,365.4700	12.3655	12,358.0900	12.3581	(0.060)	0	0	0
2017/04/12	2050	04/05/2017	147.84	Put	Bond Future	12,355.4700	12.3555	12,348.0900	12.3481	(0.060)	0	0	0
2017/04/12	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2050	03/08/2017			Bond Future	136.4278	136.4278	136.4355	136.4355	0.006	0.0000	0.0000	3,504
2017/04/12	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2050	03/08/2017	149.22	Put	Bond Future	12,792.1900	12.7922	12,784.4700	12.7845	(0.060)	0	0	0
2017/04/12	2050	03/08/2017	149.24	Put	Bond Future	12,812.1900	12.8122	12,804.4700	12.8045	(0.060)	0	0	0
2017/04/12	2050	03/08/2017	149.23	Put	Bond Future	12,802.1900	12.8022	12,794.4700	12.7945	(0.060)	0	0	0
2017/04/12	2050	02/11/2017	144.66	Put	Bond Future	5,534.6200	5.5346	5,528.3900	5.5284	(0.113)	0	0	0
2017/04/12	2050	02/11/2017	144.67	Put	Bond Future	5,544.6200	5.5446	5,538.3900	5.5384	(0.112)	0	0	0
2017/04/12	2050	02/11/2017			Bond Future	139.1254	139.1254	139.1316	139.1316	0.004	0.0000	0.0000	0
2017/04/12	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	2050	02/11/2017	144.65	Put	Bond Future	5,524.6200	5.5246	5,518.3900	5.5184	(0.113)	0	0	0
2017/04/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	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
2017/04/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	AL37	04/05/2017			Index Future	528.6250	528.6250	529.8680	529.8680	0.235	0.0000	0.0000	1
2017/04/12	AL37	03/08/2017			Index Future	538.7060	538.7060	539.9740	539.9740	0.235	0.0000	0.0000	0
2017/04/12	AL37	02/11/2017			Index Future	549.2320	549.2320	550.5170	550.5170	0.234	0.0000	0.0000	0
2017/04/12	AL7T	04/05/2017			Index Future	603.7440	603.7440	607.0570	607.0570	0.549	0.0000	0.0000	0
2017/04/12	AL7T	03/08/2017			Index Future	615.2580	615.2580	618.6350	618.6350	0.549	0.0000	0.0000	0
2017/04/12	AL7T	02/11/2017			Index Future	627.2800	627.2800	630.7140	630.7140	0.547	0.0000	0.0000	0
2017/04/12	ALBI	04/05/2017			Index Future	546.6170	546.6170	549.9640	549.9640	0.612	0.0000	0.0000	595
2017/04/12	ALBI	03/08/2017			Index Future	557.0420	557.0420	560.4530	560.4530	0.612	0.0000	0.0000	33
2017/04/12	ALBI	02/11/2017			Index Future	567.9260	567.9260	571.3960	571.3960	0.611	0.0000	0.0000	0
2017/04/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	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
2017/04/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/12	EL28	04/05/2017			Bond Future	125.8415	125.8415	126.4514	126.4514	0.485	0.0000	0.0000	0
2017/04/12	EL28	04/05/2017	137.90	Put	Bond Future	12,058.4600	12.0585	11,448.6500	11.4487	(5.057)	0	0	0
2017/04/12	EL28	04/05/2017	137.92	Put	Bond Future	12,078.4600	12.0785	11,468.6500	11.4687	(5.049)	0	0	0
2017/04/12	EL28	04/05/2017	137.91	Put	Bond Future	12,068.4600	12.0685	11,458.6500	11.4587	(5.053)	0	0	0
2017/04/12	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/12	EL28	03/08/2017			Bond Future	128.2641	128.2641	128.8858	128.8858	0.485	0.0000	0.0000	0
2017/04/12	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	EL28	03/08/2017	135.16	Put	Bond Future	6,895.9400	6.8959	6,274.2100	6.2742	(9.016)	0	0	0
2017/04/12	EL28	03/08/2017	135.18	Put	Bond Future	6,915.9400	6.9159	6,294.2100	6.2942	(8.990)	0	0	0
2017/04/12	EL28	03/08/2017	135.17	Put	Bond Future	6,905.9400	6.9059	6,284.2100	6.2842	(9.003)	0	0	0
2017/04/12	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	EL28	02/11/2017			Bond Future	129.0478	129.0478	129.6801	129.6801	0.490	0.0000	0.0000	0
2017/04/12	EL28	02/11/2017	133.87	Put	Bond Future	4,822.1800	4.8222	4,189.9400	4.1899	(13.111)	0	0	0
2017/04/12	EL28	02/11/2017	133.89	Put	Bond Future	4,842.1800	4.8422	4,209.9400	4.2099	(13.057)	0	0	0
2017/04/12	EL28	02/11/2017	133.88	Put	Bond Future	4,832.1800	4.8322	4,199.9400	4.1999	(13.084)	0	0	0
2017/04/12	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	ES33	04/05/2017			Bond Future	10.8365	75.7940	10.7398	76.3876	(0.892)	0.0000	0.0000	2,000
2017/04/12	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	ES33	04/05/2017	10.54	Put	Bond Future	1,842.6200	1.8426	1,249.0500	1.2491	(32.213)	0	0	0
2017/04/12	ES33	04/05/2017	10.56	Put	Bond Future	1,716.1900	1.7162	1,122.6200	1.1226	(34.586)	0	0	0
2017/04/12	ES33	04/05/2017	10.55	Put	Bond Future	1,779.3700	1.7794	1,185.8000	1.1858	(33.358)	0	0	0
2017/04/12	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	ES33	03/08/2017			Bond Future	10.9289	77.2394	10.8289	77.8443	(0.915)	0.0000	0.0000	7,466
2017/04/12	ES33	03/08/2017	10.53	Put	Bond Future	2,457.5500	2.4575	1,852.6900	1.8527	(24.612)	0	0	0
2017/04/12	ES33	03/08/2017	10.55	Put	Bond Future	2,331.4500	2.3315	1,726.5900	1.7266	(25.944)	0	0	0
2017/04/12	ES33	03/08/2017	10.54	Put	Bond Future	2,394.4600	2.3945	1,789.6000	1.7896	(25.261)	0	0	0
2017/04/12	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	ES33	02/11/2017	10.66	Put	Bond Future	2,191.5300	2.1915	1,575.8900	1.5759	(28.092)	0	0	0
2017/04/12	ES33	02/11/2017			Bond Future	11.0219	74.9560	10.9186	75.5716	(0.937)	0.0000	0.0000	0
2017/04/12	ES33	02/11/2017	10.68	Put	Bond Future	2,067.8900	2.0679	1,452.2500	1.4522	(29.771)	0	0	0
2017/04/12	ES33	02/11/2017	10.67	Put	Bond Future	2,129.6700	2.1297	1,514.0300	1.5140	(28.908)	0	0	0
2017/04/12	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	ES42	04/05/2017			Bond Future	10.9913	79.2196	10.9046	79.8231	(0.788)	0.0000	0.0000	8,777
2017/04/12	ES42	03/08/2017			Bond Future	11.0823	80.7303	10.9927	81.3453	(0.808)	0.0000	0.0000	0
2017/04/12	ES42	02/11/2017			Bond Future	11.1730	78.0458	11.0806	78.6716	(0.828)	0.0000	0.0000	0
2017/04/12	GOVI	04/05/2017			GOVI	544.9660	544.9660	548.3020	548.3020	0.612	0.0000	0.0000	405
2017/04/12	GOVI	04/05/2017	262.19	Call	GOVI	2,827,760.0000	282.7760	2,861,120.0000	286.1120	1.180	0	0	0
2017/04/12	GOVI	04/05/2017	262.20	Call	GOVI	2,827,660.0000	282.7660	2,861,020.0000	286.1020	1.180	0	0	0
2017/04/12	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	GOVI	04/05/2017	262.18	Call	GOVI	2,827,860.0000	282.7860	2,861,220.0000	286.1220	1.180	0	0	0
2017/04/12	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	GOVI	03/08/2017			GOVI	555.3590	555.3590	558.7590	558.7590	0.612	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
2017/04/12	GOVI	03/08/2017	561.11	Put	GOVI	57,510.0000	5.7510	23,510.0000	2.3510	(59.120)	0	0	0
2017/04/12	GOVI	03/08/2017	561.09	Put	GOVI	57,310.0000	5.7310	23,310.0000	2.3310	(59.326)	0	0	0
2017/04/12	GOVI	03/08/2017	561.10	Put	GOVI	57,410.0000	5.7410	23,410.0000	2.3410	(59.223)	0	0	0
2017/04/12	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	GOVI	02/11/2017	572.44	Put	GOVI	62,290.0000	6.2290	27,710.0000	2.7710	(55.515)	0	0	0
2017/04/12	GOVI	02/11/2017			GOVI	566.2110	566.2110	569.6690	569.6690	0.611	0.0000	0.0000	0
2017/04/12	GOVI	02/11/2017	572.46	Put	GOVI	62,490.0000	6.2490	27,910.0000	2.7910	(55.337)	0	0	0
2017/04/12	GOVI	02/11/2017	572.45	Put	GOVI	62,390.0000	6.2390	27,810.0000	2.7810	(55.426)	0	0	0
2017/04/12	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/12	IGOV	04/05/2017			Index Future	246.0780	246.0780	246.4440	246.4440	0.149	0.0000	0.0000	513
2017/04/12	IGOV	03/08/2017			Index Future	250.8150	250.8150	251.1890	251.1890	0.149	0.0000	0.0000	709
2017/04/12	IGOV	02/11/2017			Index Future	255.7750	255.7750	256.1520	256.1520	0.147	0.0000	0.0000	0
2017/04/12	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/12	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/12	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/12	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/04/12	IS01	21/09/2017			Interest Rate Swap	99.6250	99.6250	99.6221	99.6221	(0.003)	0.0000	0.0000	0
2017/04/12	IS01	21/12/2017			Interest Rate Swap	99.8755	99.8755	99.8652	99.8652	(0.010)	0.0000	0.0000	0
2017/04/12	IS01	15/03/2018			Interest Rate Swap	99.9015	99.9015	99.8778	99.8778	(0.024)	0.0000	0.0000	0
2017/04/12	IS01	21/06/2018			Interest Rate Swap	100.1722	100.1722	100.1310	100.1310	(0.041)	0.0000	0.0000	0
2017/04/12	IS02	18/12/2017			Interest Rate Swap	99.9019	99.9019	99.8922	99.8922	(0.010)	0.0000	0.0000	0
2017/04/12	IS02	16/03/2018			Interest Rate Swap	99.1836	99.1836	99.1598	99.1598	(0.024)	0.0000	0.0000	0
2017/04/12	IS02	15/06/2018			Interest Rate Swap	98.8575	98.8575	98.8175	98.8175	(0.040)	0.0000	0.0000	0
2017/04/12	IS02	21/09/2018			Interest Rate Swap	98.9202	98.9202	98.8578	98.8578	(0.063)	0.0000	0.0000	0
2017/04/12	IS02	21/12/2018			Interest Rate Swap	99.4300	99.4300	99.3400	99.3400	(0.091)	0.0000	0.0000	0
2017/04/12	IS02	15/03/2019			Interest Rate Swap	99.9424	99.9424	99.8403	99.8403	(0.102)	0.0000	0.0000	0
2017/04/12	IS02	21/06/2019			Interest Rate Swap	100.4723	100.4723	100.3505	100.3505	(0.121)	0.0000	0.0000	0
2017/04/12	IS05	17/12/2020			Interest Rate Swap	97.7930	97.7930	97.5377	97.5377	(0.261)	0.0000	0.0000	0
2017/04/12	IS05	16/03/2021			Interest Rate Swap	97.1343	97.1343	96.8625	96.8625	(0.280)	0.0000	0.0000	0
2017/04/12	IS05	15/06/2021			Interest Rate Swap	96.4452	96.4452	96.1506	96.1506	(0.305)	0.0000	0.0000	0
2017/04/12	IS05	21/09/2021			Interest Rate Swap	96.7240	96.7240	96.4003	96.4003	(0.335)	0.0000	0.0000	0
2017/04/12	IS05	21/12/2021			Interest Rate Swap	98.9824	98.9824	98.6348	98.6348	(0.351)	0.0000	0.0000	51
2017/04/12	IS05	15/03/2022			Interest Rate Swap	99.1992	99.1992	98.8301	98.8301	(0.372)	0.0000	0.0000	0
2017/04/12	IS05	21/06/2022			Interest Rate Swap	100.4609	100.4609	100.0730	100.0730	(0.386)	0.0000	0.0000	0
2017/04/12	IS10	17/12/2025			Interest Rate Swap	97.9044	97.9044	97.3210	97.3210	(0.596)	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
2017/04/12	IS10	16/03/2026			Interest Rate Swap	95.0099	95.0099	94.4007	94.4007	(0.641)	0.0000	0.0000	0
2017/04/12	IS10	15/06/2026			Interest Rate Swap	93.8176	93.8176	93.1927	93.1927	(0.666)	0.0000	0.0000	0
2017/04/12	IS10	21/09/2026			Interest Rate Swap	95.9512	95.9512	95.3256	95.3256	(0.652)	0.0000	0.0000	0
2017/04/12	IS10	21/12/2026			Interest Rate Swap	99.6612	99.6612	99.0449	99.0449	(0.618)	0.0000	0.0000	0
2017/04/12	IS10	15/03/2027			Interest Rate Swap	98.2877	98.2877	97.6627	97.6627	(0.636)	0.0000	0.0000	0
2017/04/12	IS10	21/06/2027			Interest Rate Swap	100.3264	100.3264	99.7031	99.7031	(0.621)	0.0000	0.0000	0
2017/04/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/12	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/04/12	JBAF	17/05/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/04/12	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/04/12	JBAF	19/07/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/04/12	JBAF	16/08/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/12	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/12	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/04/12	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/12	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/12	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/04/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/12	JBAF	19/12/2018			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2017/04/12	JBAF	20/03/2019			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/04/12	R023	04/05/2017	8.61	Call	Bond Future	1,463.8400	1.4638	1,676.5800	1.6766	14.533	0	0	0
2017/04/12	R023	04/05/2017			Bond Future	8.3181	98.8796	8.2571	99.1526	(0.734)	0.0000	0.0000	19,771
2017/04/12	R023	04/05/2017	8.59	Call	Bond Future	1,393.8800	1.3939	1,601.8000	1.6018	14.917	0	0	0
2017/04/12	R023	04/05/2017	8.60	Call	Bond Future	1,428.6900	1.4287	1,639.0500	1.6391	14.724	0	0	0
2017/04/12	R023	04/05/2017	8.59	Put	Bond Future	189.3900	0.1894	124.3100	0.1243	(34.363)	0	0	0
2017/04/12	R023	04/05/2017	8.61	Put	Bond Future	171.4700	0.1715	111.2100	0.1112	(35.143)	0	0	0
2017/04/12	R023	04/05/2017	8.60	Put	Bond Future	180.2500	0.1802	117.6100	0.1176	(34.752)	0	0	0
2017/04/12	R023	03/08/2017	8.60	Put	Bond Future	872.7600	0.8728	775.3300	0.7753	(11.163)	0	0	0
2017/04/12	R023	03/08/2017			Bond Future	8.3476	100.7652	8.2832	101.0435	(0.772)	0.0000	0.0000	0
2017/04/12	R023	03/08/2017	8.59	Put	Bond Future	888.2000	0.8882	789.4800	0.7895	(11.115)	0	0	0
2017/04/12	R023	03/08/2017	8.60	Call	Bond Future	1,952.6000	1.9526	2,133.4700	2.1335	9.263	0	0	0
2017/04/12	R023	03/08/2017	8.58	Call	Bond Future	1,898.8400	1.8988	2,077.1300	2.0771	9.389	0	0	0
2017/04/12	R023	03/08/2017	8.59	Call	Bond Future	1,925.5300	1.9255	2,105.1100	2.1051	9.326	0	0	0
2017/04/12	R023	03/08/2017	8.58	Put	Bond Future	904.0500	0.9041	804.0400	0.8040	(11.062)	0	0	0
2017/04/12	R023	02/11/2017	8.56	Call	Bond Future	2,006.0900	2.0061	2,191.4900	2.1915	9.242	0	0	0
2017/04/12	R023	02/11/2017			Bond Future	8.3746	98.8025	8.3067	99.0849	(0.811)	0.0000	0.0000	0
2017/04/12	R023	02/11/2017	8.57	Call	Bond Future	2,030.3900	2.0304	2,216.8500	2.2169	9.183	0	0	0
2017/04/12	R023	02/11/2017	8.58	Call	Bond Future	2,054.5500	2.0546	2,242.6500	2.2426	9.155	0	0	0
2017/04/12	R023	02/11/2017	8.56	Put	Bond Future	1,240.0300	1.2400	1,143.1100	1.1431	(7.816)	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
2017/04/12	R023	02/11/2017	8.58	Put	Bond Future	1,206.3000	1.2063	1,112.0800	1.1121	(7.811)	0	0	0
2017/04/12	R023	02/11/2017	8.57	Put	Bond Future	1,223.2300	1.2232	1,127.3700	1.1274	(7.837)	0	0	0
2017/04/12	R035	04/05/2017	9.55	Put	Bond Future	1,071.3600	1.0714	339.6200	0.3396	(68.300)	0	0	0
2017/04/12	R035	04/05/2017			Bond Future	9.6832	94.8663	9.5920	95.5981	(0.942)	0.0000	0.0000	8,780
2017/04/12	R035	04/05/2017	9.54	Put	Bond Future	1,152.5500	1.1525	420.8100	0.4208	(63.489)	0	0	0
2017/04/12	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R035	04/05/2017	9.53	Put	Bond Future	1,233.8500	1.2339	502.1100	0.5021	(59.305)	0	0	0
2017/04/12	R035	03/08/2017			Bond Future	9.7383	96.6754	9.6442	97.4211	(0.966)	0.0000	0.0000	0
2017/04/12	R035	03/08/2017	9.52	Put	Bond Future	1,743.8400	1.7438	998.1300	0.9981	(42.763)	0	0	0
2017/04/12	R035	03/08/2017	9.50	Put	Bond Future	1,906.1100	1.9061	1,160.4000	1.1604	(39.122)	0	0	0
2017/04/12	R035	03/08/2017	9.51	Put	Bond Future	1,824.9200	1.8249	1,079.2100	1.0792	(40.863)	0	0	0
2017/04/12	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R035	02/11/2017			Bond Future	9.7926	94.0622	9.6957	94.8211	(0.989)	0.0000	0.0000	0
2017/04/12	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R035	02/11/2017	9.59	Put	Bond Future	1,597.9500	1.5979	839.0100	0.8390	(47.495)	0	0	0
2017/04/12	R035	02/11/2017	9.61	Put	Bond Future	1,438.3700	1.4384	679.4300	0.6794	(52.764)	0	0	0
2017/04/12	R035	02/11/2017	9.60	Put	Bond Future	1,518.1100	1.5181	759.1700	0.7592	(49.992)	0	0	0
2017/04/12	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R186	04/05/2017	8.95	Put	Bond Future	966.6400	0.9666	648.3800	0.6484	(32.924)	0	0	5,209
2017/04/12	R186	04/05/2017			Bond Future	8.9428	113.8955	8.8514	114.5176	(1.022)	0.0000	0.0000	106,804
2017/04/12	R186	04/05/2017	8.89	Put	Bond Future	1,178.2400	1.1782	819.6300	0.8196	(30.436)	0	0	0
2017/04/12	R186	04/05/2017	8.94	Put	Bond Future	999.9900	1.0000	674.9400	0.6749	(32.505)	0	0	500
2017/04/12	R186	04/05/2017	9.20	Call	Bond Future	2,091.4400	2.0914	2,554.5200	2.5545	22.142	0	0	0
2017/04/12	R186	04/05/2017	8.91	Put	Bond Future	1,104.6200	1.1046	759.4800	0.7595	(31.245)	0	0	0
2017/04/12	R186	04/05/2017	8.70	Put	Bond Future	2,028.4700	2.0285	1,553.3500	1.5534	(23.423)	0	0	0
2017/04/12	R186	04/05/2017	8.90	Put	Bond Future	1,141.0500	1.1411	789.1500	0.7892	(30.840)	0	0	0
2017/04/12	R186	04/05/2017	8.44	Put	Bond Future	3,564.7100	3.5647	2,987.1800	2.9872	(16.201)	0	0	0
2017/04/12	R186	04/05/2017	8.91	Call	Bond Future	882.1100	0.8821	1,159.0800	1.1591	31.399	0	0	0
2017/04/12	R186	04/05/2017	8.98	Call	Bond Future	1,123.2300	1.1232	1,447.3000	1.4473	28.852	0	0	0
2017/04/12	R186	04/05/2017	9.20	Put	Bond Future	365.6600	0.3657	206.6300	0.2066	(43.491)	0	0	5,209
2017/04/12	R186	04/05/2017	8.70	Call	Bond Future	365.6400	0.3656	512.6300	0.5126	40.201	0	0	500
2017/04/12	R186	04/05/2017	8.89	Call	Bond Future	819.6400	0.8196	1,083.1400	1.0831	32.148	0	0	0
2017/04/12	R186	04/05/2017	8.94	Call	Bond Future	981.2000	0.9812	1,278.2600	1.2783	30.275	0	0	0
2017/04/12	R186	04/05/2017	8.98	Put	Bond Future	871.1800	0.8712	573.1400	0.5731	(34.211)	0	0	0
2017/04/12	R186	04/05/2017	8.95	Call	Bond Future	1,015.6500	1.0156	1,319.5000	1.3195	29.917	0	0	0
2017/04/12	R186	04/05/2017	8.90	Call	Bond Future	850.5200	0.8505	1,120.7300	1.1207	31.770	0	0	0
2017/04/12	R186	04/05/2017	8.44	Call	Bond Future	83.4700	0.0835	128.0500	0.1280	53.408	0	0	500
2017/04/12	R186	03/08/2017	8.93	Put	Bond Future	2,432.3500	2.4324	2,095.0100	2.0950	(13.869)	0	0	0
2017/04/12	R186	03/08/2017	9.35	Call	Bond Future	3,611.6500	3.6117	4,024.5200	4.0245	11.432	0	0	0
2017/04/12	R186	03/08/2017			Bond Future	8.9926	110.7647	8.8974	111.3988	(1.059)	0.0000	0.0000	35,360
2017/04/12	R186	03/08/2017	8.92	Put	Bond Future	2,467.0300	2.4670	2,127.1400	2.1271	(13.777)	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
2017/04/12	R186	03/08/2017	9.50	Call	Bond Future	4,286.5300	4.2865	4,736.1900	4.7362	10.490	0	0	0
2017/04/12	R186	03/08/2017	8.85	Put	Bond Future	2,718.8400	2.7188	2,362.5600	2.3626	(13.104)	0	0	750
2017/04/12	R186	03/08/2017	8.93	Call	Bond Future	2,015.8500	2.0159	2,312.6100	2.3126	14.721	0	0	0
2017/04/12	R186	03/08/2017	8.91	Call	Bond Future	1,952.1200	1.9521	2,244.0300	2.2440	14.953	0	0	0
2017/04/12	R186	03/08/2017	8.92	Call	Bond Future	1,983.8400	1.9838	2,278.0500	2.2781	14.830	0	0	0
2017/04/12	R186	03/08/2017	9.50	Put	Bond Future	989.7200	0.9897	805.2800	0.8053	(18.636)	0	0	6,500
2017/04/12	R186	03/08/2017	9.35	Put	Bond Future	1,275.5000	1.2755	1,054.2700	1.0543	(17.345)	0	0	750
2017/04/12	R186	03/08/2017	8.85	Call	Bond Future	1,767.3200	1.7673	2,045.1400	2.0451	15.720	0	0	0
2017/04/12	R186	03/08/2017	8.91	Put	Bond Future	2,502.0500	2.5021	2,159.8600	2.1599	(13.676)	0	0	0
2017/04/12	R186	02/11/2017	8.89	Put	Bond Future	3,479.9900	3.4800	3,152.5400	3.1525	(9.410)	0	0	0
2017/04/12	R186	02/11/2017	8.88	Call	Bond Future	2,493.7600	2.4938	2,809.9400	2.8099	12.679	0	0	0
2017/04/12	R186	02/11/2017			Bond Future	9.0365	112.9290	8.9375	113.5739	(1.096)	0.0000	0.0000	1
2017/04/12	R186	02/11/2017	8.89	Call	Bond Future	2,524.3000	2.5243	2,841.7200	2.8417	12.575	0	0	0
2017/04/12	R186	02/11/2017	8.90	Call	Bond Future	2,555.0300	2.5550	2,874.0500	2.8740	12.486	0	0	0
2017/04/12	R186	02/11/2017	8.88	Put	Bond Future	3,515.1000	3.5151	3,186.4100	3.1864	(9.351)	0	0	0
2017/04/12	R186	02/11/2017	8.90	Put	Bond Future	3,445.1200	3.4451	3,119.2700	3.1193	(9.458)	0	0	0
2017/04/12	R197	04/05/2017	308.58	Put	Bond Future	10,647.8300	10.6478	10,632.0000	10.6320	(0.149)	0	0	0
2017/04/12	R197	04/05/2017			Bond Future	297.9322	297.9322	297.9480	297.9480	0.005	0.0000	0.0000	1,063
2017/04/12	R197	04/05/2017	308.60	Put	Bond Future	10,667.8300	10.6678	10,652.0000	10.6520	(0.148)	0	0	0
2017/04/12	R197	04/05/2017	308.59	Put	Bond Future	10,657.8300	10.6578	10,642.0000	10.6420	(0.149)	0	0	0
2017/04/12	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R197	03/08/2017			Bond Future	296.7724	296.7724	296.7890	296.7890	0.006	0.0000	0.0000	0
2017/04/12	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R197	03/08/2017	308.05	Put	Bond Future	11,277.6400	11.2776	11,260.9700	11.2610	(0.148)	0	0	0
2017/04/12	R197	03/08/2017	308.07	Put	Bond Future	11,297.6400	11.2976	11,280.9700	11.2810	(0.148)	0	0	0
2017/04/12	R197	03/08/2017	308.06	Put	Bond Future	11,287.6400	11.2876	11,270.9700	11.2710	(0.148)	0	0	0
2017/04/12	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R197	02/11/2017			Bond Future	302.6408	302.6408	302.6536	302.6536	0.004	0.0000	0.0000	0
2017/04/12	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R197	02/11/2017	305.15	Put	Bond Future	2,509.1800	2.5092	2,496.3800	2.4964	(0.510)	0	0	0
2017/04/12	R197	02/11/2017	305.17	Put	Bond Future	2,529.1800	2.5292	2,516.3800	2.5164	(0.506)	0	0	0
2017/04/12	R197	02/11/2017	305.16	Put	Bond Future	2,519.1800	2.5192	2,506.3800	2.5064	(0.508)	0	0	0
2017/04/12	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R202	04/05/2017	256.73	Put	Bond Future	15,328.8000	15.3288	14,696.1700	14.6962	(4.127)	0	0	0
2017/04/12	R202	04/05/2017			Bond Future	241.4012	241.4012	242.0338	242.0338	0.262	0.0000	0.0000	28,185
2017/04/12	R202	04/05/2017	256.72	Put	Bond Future	15,318.8000	15.3188	14,686.1700	14.6862	(4.130)	0	0	0
2017/04/12	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R202	04/05/2017	256.71	Put	Bond Future	15,308.8000	15.3088	14,676.1700	14.6762	(4.132)	0	0	0
2017/04/12	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R202	03/08/2017			Bond Future	242.3858	242.3858	243.0311	243.0311	0.266	0.0000	0.0000	10,283

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
2017/04/12	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R202	03/08/2017	258.35	Put	Bond Future	15,964.2500	15.9642	15,318.8800	15.3189	(4.043)	0	0	0
2017/04/12	R202	03/08/2017	258.37	Put	Bond Future	15,984.2500	15.9842	15,338.8800	15.3389	(4.038)	0	0	0
2017/04/12	R202	03/08/2017	258.36	Put	Bond Future	15,974.2500	15.9742	15,328.8800	15.3289	(4.040)	0	0	0
2017/04/12	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R202	02/11/2017			Bond Future	247.1788	247.1788	247.8334	247.8334	0.265	0.0000	0.0000	0
2017/04/12	R202	02/11/2017	253.89	Put	Bond Future	6,711.2200	6.7112	6,056.5700	6.0566	(9.755)	0	0	0
2017/04/12	R202	02/11/2017	253.91	Put	Bond Future	6,731.2200	6.7312	6,076.5700	6.0766	(9.726)	0	0	0
2017/04/12	R202	02/11/2017	253.90	Put	Bond Future	6,721.2200	6.7212	6,066.5700	6.0666	(9.740)	0	0	0
2017/04/12	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R203	04/05/2017	6.92	Put	Bond Future	184.3600	0.1844	184.9400	0.1849	0.315	0	0	0
2017/04/12	R203	04/05/2017	6.91	Call	Bond Future	0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	0
2017/04/12	R203	04/05/2017			Bond Future	7.4463	101.4550	7.4482	101.4543	0.025	0.0000	0.0000	31,101
2017/04/12	R203	04/05/2017	6.92	Call	Bond Future	0.1400	0.0001	0.0600	0.0001	(57.143)	0	0	0
2017/04/12	R203	04/05/2017	6.93	Call	Bond Future	0.1600	0.0002	0.0700	0.0001	(56.250)	0	0	0
2017/04/12	R203	04/05/2017	6.91	Put	Bond Future	187.8500	0.1879	188.4400	0.1884	0.314	0	0	0
2017/04/12	R203	04/05/2017	6.93	Put	Bond Future	180.8700	0.1809	181.4400	0.1814	0.315	0	0	0
2017/04/12	R203	03/08/2017	4.89	Call	Bond Future	0.4800	0.0005	0.4600	0.0005	(4.167)	0	0	0
2017/04/12	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/12	R203	03/08/2017	4.87	Call	Bond Future	0.4300	0.0004	0.4200	0.0004	(2.326)	0	0	0
2017/04/12	R203	03/08/2017	4.88	Call	Bond Future	0.4500	0.0005	0.4400	0.0004	(2.222)	0	0	0
2017/04/12	R203	03/08/2017	4.87	Put	Bond Future	118.9300	0.1189	118.9200	0.1189	(0.008)	0	0	0
2017/04/12	R203	03/08/2017	4.89	Put	Bond Future	116.8300	0.1168	116.8100	0.1168	(0.017)	0	0	0
2017/04/12	R203	03/08/2017	4.88	Put	Bond Future	117.8700	0.1179	117.8600	0.1179	(0.008)	0	0	0
2017/04/12	R204	04/05/2017	7.90	Put	Bond Future	15.6100	0.0156	10.3500	0.0103	(33.696)	0	0	0
2017/04/12	R204	04/05/2017			Bond Future	7.5912	103.6531	7.5705	103.6842	(0.273)	0.0000	0.0000	28,589
2017/04/12	R204	04/05/2017	7.92	Put	Bond Future	13.0600	0.0131	8.4900	0.0085	(34.992)	0	0	0
2017/04/12	R204	04/05/2017	7.91	Put	Bond Future	14.2800	0.0143	9.3800	0.0094	(34.314)	0	0	0
2017/04/12	R204	04/05/2017	7.90	Call	Bond Future	478.5800	0.4786	504.4500	0.5045	5.406	0	0	0
2017/04/12	R204	04/05/2017	7.91	Call	Bond Future	492.2000	0.4922	518.4300	0.5184	5.329	0	0	0
2017/04/12	R204	04/05/2017	7.92	Call	Bond Future	505.9200	0.5059	532.4800	0.5325	5.250	0	0	0
2017/04/12	R204	03/08/2017	7.77	Put	Bond Future	188.3700	0.1884	177.9400	0.1779	(5.537)	0	0	0
2017/04/12	R204	03/08/2017			Bond Future	7.5659	101.5895	7.5411	101.6213	(0.327)	0.0000	0.0000	0
2017/04/12	R204	03/08/2017	7.76	Put	Bond Future	192.8800	0.1929	182.2500	0.1823	(5.511)	0	0	0
2017/04/12	R204	03/08/2017	7.75	Call	Bond Future	433.5600	0.4336	454.5300	0.4545	4.837	0	0	0
2017/04/12	R204	03/08/2017	7.76	Call	Bond Future	441.7700	0.4418	462.9300	0.4629	4.790	0	0	0
2017/04/12	R204	03/08/2017	7.77	Call	Bond Future	450.0500	0.4501	471.4100	0.4714	4.746	0	0	0
2017/04/12	R204	03/08/2017	7.75	Put	Bond Future	197.4700	0.1975	186.6500	0.1866	(5.479)	0	0	0
2017/04/12	R204	02/11/2017	7.76	Put	Bond Future	154.8100	0.1548	152.4200	0.1524	(1.544)	0	0	0
2017/04/12	R204	02/11/2017			Bond Future	7.4793	103.5745	7.4502	103.6055	(0.390)	0.0000	0.0000	0
2017/04/12	R204	02/11/2017	7.75	Put	Bond Future	158.1100	0.1581	155.6100	0.1556	(1.581)	0	0	0
2017/04/12	R204	02/11/2017	7.76	Call	Bond Future	452.1700	0.4522	480.7400	0.4807	6.318	0	0	0
2017/04/12	R204	02/11/2017	7.74	Call	Bond Future	437.6800	0.4377	466.0200	0.4660	6.475	0	0	0
2017/04/12	R204	02/11/2017	7.75	Call	Bond Future	444.9000	0.4449	473.3600	0.4734	6.397	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
2017/04/12	R204	02/11/2017	7.74	Put	Bond Future	161.4700	0.1615	158.8500	0.1588	(1.623)	0	0	0
2017/04/12	R207	04/05/2017	8.21	Put	Bond Future	11.9800	0.0120	4.3500	0.0044	(63.689)	0	0	0
2017/04/12	R207	04/05/2017			Bond Future	7.7710	101.0260	7.7042	101.1840	(0.858)	0.0000	0.0000	76,368
2017/04/12	R207	04/05/2017	8.22	Call	Bond Future	1,066.1700	1.0662	1,217.0700	1.2171	14.153	0	0	0
2017/04/12	R207	04/05/2017	8.20	Call	Bond Future	1,021.5900	1.0216	1,171.2900	1.1713	14.654	0	0	0
2017/04/12	R207	04/05/2017	8.21	Call	Bond Future	1,043.8500	1.0439	1,194.1700	1.1942	14.401	0	0	0
2017/04/12	R207	04/05/2017	8.20	Put	Bond Future	13.0800	0.0131	4.8300	0.0048	(63.073)	0	0	0
2017/04/12	R207	04/05/2017	8.22	Put	Bond Future	10.9600	0.0110	3.9100	0.0039	(64.325)	0	0	0
2017/04/12	R207	03/08/2017	8.19	Call	Bond Future	1,091.5900	1.0916	1,208.2400	1.2082	10.686	0	0	51
2017/04/12	R207	03/08/2017			Bond Future	7.7802	99.3093	7.7059	99.4704	(0.955)	0.0000	0.0000	0
2017/04/12	R207	03/08/2017	8.39	Put	Bond Future	123.7300	0.1237	94.7300	0.0947	(23.438)	0	0	0
2017/04/12	R207	03/08/2017	8.19	Put	Bond Future	209.3800	0.2094	165.0000	0.1650	(21.196)	0	0	0
2017/04/12	R207	03/08/2017	8.41	Put	Bond Future	117.1500	0.1171	89.4100	0.0894	(23.679)	0	0	0
2017/04/12	R207	03/08/2017	8.40	Put	Bond Future	120.4000	0.1204	92.0400	0.0920	(23.555)	0	0	0
2017/04/12	R207	03/08/2017	8.41	Call	Bond Future	1,468.8600	1.4689	1,602.1500	1.6022	9.074	0	0	0
2017/04/12	R207	03/08/2017	8.39	Call	Bond Future	1,432.8800	1.4329	1,564.9100	1.5649	9.214	0	0	0
2017/04/12	R207	03/08/2017	8.40	Call	Bond Future	1,450.8300	1.4508	1,583.5000	1.5835	9.144	0	0	0
2017/04/12	R207	02/11/2017			Bond Future	7.7556	101.2499	7.6729	101.4126	(1.066)	0.0000	0.0000	0
2017/04/12	R207	02/11/2017	8.03	Put	Bond Future	374.3600	0.3744	342.0600	0.3421	(8.628)	0	0	0
2017/04/12	R207	02/11/2017	8.05	Put	Bond Future	361.4400	0.3614	330.0900	0.3301	(8.674)	0	0	0
2017/04/12	R207	02/11/2017	8.03	Call	Bond Future	912.1000	0.9121	1,042.5600	1.0426	14.303	0	0	0
2017/04/12	R207	02/11/2017	8.04	Put	Bond Future	367.8600	0.3679	335.8900	0.3359	(8.691)	0	0	0
2017/04/12	R207	02/11/2017	8.04	Call	Bond Future	925.1300	0.9251	1,055.9200	1.0559	14.137	0	0	0
2017/04/12	R207	02/11/2017	8.05	Call	Bond Future	938.2300	0.9382	1,069.6400	1.0696	14.006	0	0	0
2017/04/12	R208	04/05/2017	8.39	Call	Bond Future	1,535.2100	1.5352	1,720.8700	1.7209	12.093	0	0	0
2017/04/12	R208	04/05/2017			Bond Future	7.9151	96.8687	7.8540	97.0658	(0.773)	0.0000	0.0000	23,301
2017/04/12	R208	04/05/2017	8.37	Call	Bond Future	1,475.5400	1.4755	1,659.5700	1.6596	12.472	0	0	0
2017/04/12	R208	04/05/2017	8.38	Call	Bond Future	1,505.3100	1.5053	1,690.1900	1.6902	12.282	0	0	0
2017/04/12	R208	04/05/2017	8.37	Put	Bond Future	24.7600	0.0248	11.7000	0.0117	(52.746)	0	0	0
2017/04/12	R208	04/05/2017	8.39	Put	Bond Future	21.2500	0.0213	9.8200	0.0098	(53.788)	0	0	0
2017/04/12	R208	04/05/2017	8.38	Put	Bond Future	22.9300	0.0229	10.7200	0.0107	(53.249)	0	0	0
2017/04/12	R208	03/08/2017	8.32	Call	Bond Future	1,560.1700	1.5602	1,702.6200	1.7026	9.130	0	0	0
2017/04/12	R208	03/08/2017			Bond Future	7.9285	98.7160	7.8625	98.9169	(0.832)	0.0000	0.0000	0
2017/04/12	R208	03/08/2017	8.30	Call	Bond Future	1,516.9700	1.5170	1,657.4700	1.6575	9.262	0	0	0
2017/04/12	R208	03/08/2017	8.31	Call	Bond Future	1,538.4100	1.5384	1,679.9000	1.6799	9.197	0	0	0
2017/04/12	R208	03/08/2017	8.30	Put	Bond Future	393.9900	0.3940	333.5400	0.3335	(15.343)	0	0	0
2017/04/12	R208	03/08/2017	8.32	Put	Bond Future	377.2000	0.3772	318.7000	0.3187	(15.509)	0	0	0
2017/04/12	R208	03/08/2017	8.31	Put	Bond Future	385.4300	0.3854	325.9700	0.3260	(15.427)	0	0	0
2017/04/12	R208	02/11/2017	8.18	Put	Bond Future	632.0300	0.6320	585.2300	0.5852	(7.405)	0	0	0
2017/04/12	R208	02/11/2017			Bond Future	7.9294	97.2423	7.8585	97.4458	(0.894)	0.0000	0.0000	0
2017/04/12	R208	02/11/2017	8.20	Put	Bond Future	611.1800	0.6112	566.1900	0.5662	(7.361)	0	0	0
2017/04/12	R208	02/11/2017	8.19	Put	Bond Future	621.4000	0.6214	575.6500	0.5756	(7.362)	0	0	0
2017/04/12	R208	02/11/2017	8.18	Call	Bond Future	1,347.0200	1.3470	1,503.6900	1.5037	11.631	0	0	0
2017/04/12	R208	02/11/2017	8.19	Call	Bond Future	1,364.7900	1.3648	1,522.5100	1.5225	11.556	0	0	0
2017/04/12	R208	02/11/2017	8.20	Call	Bond Future	1,382.9500	1.3829	1,541.4300	1.5414	11.460	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
2017/04/12	R209	04/05/2017	9.48	Put	Bond Future	1,842.0300	1.8420	1,382.8100	1.3828	(24.930)	0	0	0
2017/04/12	R209	04/05/2017			Bond Future	9.6772	71.1781	9.5811	71.8195	(0.994)	0.0000	0.0000	61,343
2017/04/12	R209	04/05/2017	9.47	Put	Bond Future	1,889.4000	1.8894	1,424.6100	1.4246	(24.600)	0	0	0
2017/04/12	R209	04/05/2017	9.63	Call	Bond Future	902.4000	0.9024	1,175.4000	1.1754	30.253	0	0	0
2017/04/12	R209	04/05/2017	8.93	Call	Bond Future	22.7200	0.0227	34.6000	0.0346	52.289	0	0	1,130
2017/04/12	R209	04/05/2017	9.33	Put	Bond Future	2,622.0800	2.6221	2,088.2400	2.0882	(20.359)	0	0	1,130
2017/04/12	R209	04/05/2017	9.46	Call	Bond Future	475.8000	0.4758	646.9500	0.6469	35.971	0	0	0
2017/04/12	R209	04/05/2017	9.47	Call	Bond Future	495.9800	0.4960	672.6800	0.6727	35.626	0	0	0
2017/04/12	R209	04/05/2017	9.33	Call	Bond Future	263.5300	0.2635	371.1800	0.3712	40.849	0	0	0
2017/04/12	R209	04/05/2017	9.48	Call	Bond Future	516.8100	0.5168	699.0800	0.6991	35.268	0	0	0
2017/04/12	R209	04/05/2017	9.63	Put	Bond Future	1,216.2100	1.2162	847.7200	0.8477	(30.298)	0	0	1,130
2017/04/12	R209	04/05/2017	8.93	Put	Bond Future	5,248.2200	5.2482	4,618.6100	4.6186	(11.997)	0	0	0
2017/04/12	R209	04/05/2017	9.46	Put	Bond Future	1,937.5200	1.9375	1,467.1800	1.4672	(24.275)	0	0	0
2017/04/12	R209	03/08/2017			Bond Future	9.7280	72.5354	9.6291	73.1892	(1.017)	0.0000	0.0000	653
2017/04/12	R209	03/08/2017	9.44	Call	Bond Future	1,541.2100	1.5412	1,787.7600	1.7878	15.997	0	0	0
2017/04/12	R209	03/08/2017	9.43	Put	Bond Future	3,513.4700	3.5135	3,103.8700	3.1039	(11.658)	0	0	0
2017/04/12	R209	03/08/2017	9.45	Put	Bond Future	3,428.5000	3.4285	3,023.6700	3.0237	(11.808)	0	0	0
2017/04/12	R209	03/08/2017	9.44	Put	Bond Future	3,470.8000	3.4708	3,063.5800	3.0636	(11.733)	0	0	0
2017/04/12	R209	03/08/2017	9.45	Call	Bond Future	1,567.2200	1.5672	1,816.1600	1.8162	15.884	0	0	0
2017/04/12	R209	03/08/2017	9.43	Call	Bond Future	1,515.4600	1.5155	1,759.6300	1.7596	16.112	0	0	0
2017/04/12	R209	02/11/2017	9.52	Put	Bond Future	4,070.0800	4.0701	3,701.3700	3.7014	(9.059)	0	0	0
2017/04/12	R209	02/11/2017	8.30	Put	Bond Future	10,996.9900	10.9970	10,439.8400	10.4398	(5.066)	0	0	0
2017/04/12	R209	02/11/2017			Bond Future	9.7763	70.8022	9.6746	71.4677	(1.039)	0.0000	0.0000	901
2017/04/12	R209	02/11/2017	10.00	Call	Bond Future	3,942.5300	3.9425	4,324.4400	4.3244	9.687	0	0	0
2017/04/12	R209	02/11/2017	9.54	Put	Bond Future	3,992.6500	3.9926	3,627.1700	3.6272	(9.154)	0	0	0
2017/04/12	R209	02/11/2017	9.53	Put	Bond Future	4,031.2200	4.0312	3,664.1300	3.6641	(9.106)	0	0	0
2017/04/12	R209	02/11/2017	9.54	Call	Bond Future	2,430.5000	2.4305	2,730.5700	2.7306	12.346	0	0	0
2017/04/12	R209	02/11/2017	10.60	Put	Bond Future	0.0000	0.0000	1,113.2100	1.1132	100.000	0	0	1,300
2017/04/12	R209	02/11/2017	9.00	Put	Bond Future	6,500.0600	6.5001	6,037.1500	6.0372	(7.122)	0	0	0
2017/04/12	R209	02/11/2017	9.52	Call	Bond Future	2,373.3000	2.3733	2,670.1400	2.6701	12.507	0	0	0
2017/04/12	R209	02/11/2017	10.00	Put	Bond Future	2,509.7600	2.5098	2,226.1200	2.2261	(11.301)	0	0	3,360
2017/04/12	R209	02/11/2017	10.60	Call	Bond Future	0.0000	0.0000	6,841.6200	6.8416	100.000	0	0	0
2017/04/12	R209	02/11/2017	8.30	Call	Bond Future	322.8400	0.3228	431.2400	0.4312	33.577	0	0	2,800
2017/04/12	R209	02/11/2017	9.00	Call	Bond Future	1,166.3200	1.1663	1,368.9600	1.3690	17.374	0	0	4,100
2017/04/12	R209	02/11/2017	9.53	Call	Bond Future	2,401.8000	2.4018	2,700.2600	2.7003	12.427	0	0	0
2017/04/12	R210	04/05/2017			Bond Future	182.8592	182.8592	183.7395	183.7395	0.481	0.0000	0.0000	1,503
2017/04/12	R210	04/05/2017	192.31	Put	Bond Future	9,450.8200	9.4508	8,570.4600	8.5705	(9.315)	0	0	0
2017/04/12	R210	04/05/2017	192.33	Put	Bond Future	9,470.8200	9.4708	8,590.4600	8.5905	(9.295)	0	0	0
2017/04/12	R210	04/05/2017	192.32	Put	Bond Future	9,460.8200	9.4608	8,580.4600	8.5805	(9.305)	0	0	0
2017/04/12	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R210	03/08/2017	196.29	Put	Bond Future	9,910.8100	9.9108	9,013.1500	9.0132	(9.057)	0	0	0
2017/04/12	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R210	03/08/2017			Bond Future	186.3792	186.3792	187.2769	187.2769	0.482	0.0000	0.0000	195
2017/04/12	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R210	03/08/2017	196.30	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
2017/04/12	R210	03/08/2017	196.28	Put	Bond Future	9,900.8100	9.9008	9,003.1500	9.0032	(9.067)	0	0	0
2017/04/12	R210	03/08/2017	196.30	Put	Bond Future	9,920.8100	9.9208	9,023.1500	9.0232	(9.048)	0	0	0
2017/04/12	R210	02/11/2017	192.08	Put	Bond Future	4,427.0700	4.4271	3,514.2300	3.5142	(20.620)	0	0	0
2017/04/12	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R210	02/11/2017			Bond Future	187.6529	187.6529	188.5658	188.5658	0.486	0.0000	0.0000	0
2017/04/12	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R210	02/11/2017	192.07	Put	Bond Future	4,417.0700	4.4171	3,504.2300	3.5042	(20.666)	0	0	0
2017/04/12	R210	02/11/2017	192.09	Put	Bond Future	4,437.0700	4.4371	3,524.2300	3.5242	(20.573)	0	0	0
2017/04/12	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R212	04/05/2017			Bond Future	147.9433	147.9433	147.9512	147.9512	0.005	0.0000	0.0000	3,268
2017/04/12	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R212	04/05/2017	152.23	Put	Bond Future	4,286.7000	4.2867	4,278.8400	4.2788	(0.183)	0	0	0
2017/04/12	R212	04/05/2017	152.25	Put	Bond Future	4,306.7000	4.3067	4,298.8400	4.2988	(0.183)	0	0	0
2017/04/12	R212	04/05/2017	152.24	Put	Bond Future	4,296.7000	4.2967	4,288.8400	4.2888	(0.183)	0	0	0
2017/04/12	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R212	03/08/2017			Bond Future	148.7583	148.7583	148.7665	148.7665	0.006	0.0000	0.0000	0
2017/04/12	R212	03/08/2017	153.34	Put	Bond Future	4,581.7000	4.5817	4,573.4700	4.5735	(0.180)	0	0	0
2017/04/12	R212	03/08/2017	153.36	Put	Bond Future	4,601.7000	4.6017	4,593.4700	4.5935	(0.179)	0	0	0
2017/04/12	R212	03/08/2017	153.35	Put	Bond Future	4,591.7000	4.5917	4,583.4700	4.5835	(0.179)	0	0	0
2017/04/12	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R212	02/11/2017			Bond Future	151.7000	151.7000	151.7062	151.7062	0.004	0.0000	0.0000	0
2017/04/12	R212	02/11/2017	152.40	Put	Bond Future	700.0400	0.7000	693.7600	0.6938	(0.897)	0	0	0
2017/04/12	R212	02/11/2017	152.42	Put	Bond Future	720.0400	0.7200	713.7600	0.7138	(0.872)	0	0	0
2017/04/12	R212	02/11/2017	152.41	Put	Bond Future	710.0400	0.7100	703.7600	0.7038	(0.884)	0	0	0
2017/04/12	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/12	R213	04/05/2017			Bond Future	9.3768	83.1160	9.2856	83.7262	(0.972)	0.0000	0.0000	45,201
2017/04/12	R213	04/05/2017	9.35	Put	Bond Future	1,109.4400	1.1094	772.7800	0.7728	(30.345)	0	0	0
2017/04/12	R213	04/05/2017	9.37	Put	Bond Future	1,040.9800	1.0410	716.8800	0.7169	(31.134)	0	0	0
2017/04/12	R213	04/05/2017	9.35	Call	Bond Future	930.9300	0.9309	1,204.5400	1.2045	29.391	0	0	0
2017/04/12	R213	04/05/2017	9.36	Put	Bond Future	1,074.8000	1.0748	744.4600	0.7445	(30.735)	0	0	0
2017/04/12	R213	04/05/2017	9.36	Call	Bond Future	963.0600	0.9631	1,242.9900	1.2430	29.067	0	0	0
2017/04/12	R213	04/05/2017	9.37	Call	Bond Future	995.9400	0.9959	1,282.1100	1.2821	28.734	0	0	0
2017/04/12	R213	03/08/2017	9.33	Put	Bond Future	2,631.9800	2.6320	2,293.0800	2.2931	(12.876)	0	0	0
2017/04/12	R213	03/08/2017			Bond Future	9.4253	84.7009	9.3312	85.3229	(0.998)	0.0000	0.0000	0
2017/04/12	R213	03/08/2017	9.35	Put	Bond Future	2,561.6500	2.5617	2,227.3300	2.2273	(13.051)	0	0	0
2017/04/12	R213	03/08/2017	9.34	Put	Bond Future	2,596.6500	2.5967	2,260.0400	2.2600	(12.963)	0	0	0
2017/04/12	R213	03/08/2017	9.33	Call	Bond Future	2,002.0000	2.0020	2,285.1000	2.2851	14.141	0	0	0
2017/04/12	R213	03/08/2017	9.34	Call	Bond Future	2,033.1000	2.0331	2,318.4900	2.3185	14.037	0	0	0
2017/04/12	R213	03/08/2017	9.35	Call	Bond Future	2,064.4700	2.0645	2,352.1500	2.3522	13.935	0	0	0
2017/04/12	R213	02/11/2017	9.36	Put	Bond Future	3,400.8300	3.4008	3,083.1100	3.0831	(9.342)	0	0	0
2017/04/12	R213	02/11/2017			Bond Future	9.4730	82.8049	9.3760	83.4379	(1.023)	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
2017/04/12	R213	02/11/2017	9.35	Put	Bond Future	3,435.6000	3.4356	3,116.4400	3.1164	(9.290)	0	0	0
2017/04/12	R213	02/11/2017	9.36	Call	Bond Future	2,662.5600	2.6626	2,977.7800	2.9778	11.839	0	0	0
2017/04/12	R213	02/11/2017	9.34	Call	Bond Future	2,600.7100	2.6007	2,913.0300	2.9130	12.009	0	0	0
2017/04/12	R213	02/11/2017	9.35	Call	Bond Future	2,631.5300	2.6315	2,945.3100	2.9453	11.924	0	0	0
2017/04/12	R213	02/11/2017	9.34	Put	Bond Future	3,470.6500	3.4706	3,150.0300	3.1500	(9.238)	0	0	0
2017/04/12	R214	04/05/2017	9.58	Put	Bond Future	1,911.0700	1.9111	1,473.2200	1.4732	(22.911)	0	0	0
2017/04/12	R214	04/05/2017			Bond Future	9.7720	71.1886	9.6859	71.7858	(0.881)	0.0000	0.0000	35,332
2017/04/12	R214	04/05/2017	9.57	Put	Bond Future	1,959.9700	1.9600	1,517.1300	1.5171	(22.594)	0	0	0
2017/04/12	R214	04/05/2017	9.58	Call	Bond Future	567.5900	0.5676	726.9600	0.7270	28.078	0	0	0
2017/04/12	R214	04/05/2017	9.56	Call	Bond Future	523.6500	0.5237	673.1700	0.6732	28.553	0	0	0
2017/04/12	R214	04/05/2017	9.57	Call	Bond Future	545.3500	0.5453	699.7300	0.6997	28.308	0	0	0
2017/04/12	R214	04/05/2017	9.56	Put	Bond Future	2,009.5300	2.0095	1,561.8300	1.5618	(22.279)	0	0	0
2017/04/12	R214	03/08/2017	9.51	Call	Bond Future	1,582.6800	1.5827	1,792.5000	1.7925	13.257	0	0	0
2017/04/12	R214	03/08/2017			Bond Future	9.8218	72.5461	9.7333	73.1548	(0.901)	0.0000	0.0000	0
2017/04/12	R214	03/08/2017	9.52	Call	Bond Future	1,609.4200	1.6094	1,821.2000	1.8212	13.159	0	0	0
2017/04/12	R214	03/08/2017	9.53	Call	Bond Future	1,636.4300	1.6364	1,850.1700	1.8502	13.061	0	0	0
2017/04/12	R214	03/08/2017	9.51	Put	Bond Future	3,766.3700	3.7664	3,367.5700	3.3676	(10.588)	0	0	0
2017/04/12	R214	03/08/2017	9.53	Put	Bond Future	3,676.7400	3.6767	3,281.8600	3.2819	(10.740)	0	0	0
2017/04/12	R214	03/08/2017	9.52	Put	Bond Future	3,721.3600	3.7214	3,324.5200	3.3245	(10.664)	0	0	0
2017/04/12	R214	02/11/2017	9.60	Call	Bond Future	2,433.9300	2.4339	2,713.8300	2.7138	11.500	0	0	0
2017/04/12	R214	02/11/2017			Bond Future	9.8709	70.6663	9.7800	71.2858	(0.920)	0.0000	0.0000	0
2017/04/12	R214	02/11/2017	9.58	Call	Bond Future	2,375.3100	2.3753	2,652.6800	2.6527	11.677	0	0	0
2017/04/12	R214	02/11/2017	9.59	Call	Bond Future	2,404.5300	2.4045	2,683.1600	2.6832	11.588	0	0	0
2017/04/12	R214	02/11/2017	9.60	Put	Bond Future	4,307.9000	4.3079	3,968.2800	3.9683	(7.884)	0	0	0
2017/04/12	R214	02/11/2017	9.58	Put	Bond Future	4,390.8900	4.3909	4,048.7400	4.0487	(7.792)	0	0	0
2017/04/12	R214	02/11/2017	9.59	Put	Bond Future	4,349.2500	4.3493	4,008.3600	4.0084	(7.838)	0	0	0
2017/04/12	R248	04/05/2017	9.66	Call	Bond Future	842.7700	0.8428	1,034.8100	1.0348	22.787	0	0	0
2017/04/12	R248	04/05/2017			Bond Future	9.8324	91.2032	9.7513	91.9178	(0.825)	0.0000	0.0000	77,183
2017/04/12	R248	04/05/2017	9.67	Call	Bond Future	874.0200	0.8740	1,071.9100	1.0719	22.641	0	0	0
2017/04/12	R248	04/05/2017	9.65	Put	Bond Future	2,434.0700	2.4341	1,905.7900	1.9058	(21.704)	0	0	0
2017/04/12	R248	04/05/2017	9.67	Put	Bond Future	2,315.4600	2.3155	1,798.8000	1.7988	(22.313)	0	0	0
2017/04/12	R248	04/05/2017	9.66	Put	Bond Future	2,374.3100	2.3743	1,851.8000	1.8518	(22.007)	0	0	0
2017/04/12	R248	04/05/2017	9.65	Call	Bond Future	812.2700	0.8123	998.5400	0.9985	22.932	0	0	0
2017/04/12	R248	03/08/2017			Bond Future	9.8843	92.9424	9.8008	93.6706	(0.844)	0.0000	0.0000	170
2017/04/12	R248	03/08/2017	9.57	Call	Bond Future	2,094.2400	2.0942	2,375.6800	2.3757	13.439	0	0	0
2017/04/12	R248	03/08/2017	9.56	Put	Bond Future	4,950.2600	4.9503	4,500.9800	4.5010	(9.076)	0	0	0
2017/04/12	R248	03/08/2017	9.58	Put	Bond Future	4,835.3500	4.8354	4,390.8100	4.3908	(9.194)	0	0	0
2017/04/12	R248	03/08/2017	9.57	Put	Bond Future	4,892.4600	4.8925	4,445.6500	4.4456	(9.133)	0	0	0
2017/04/12	R248	03/08/2017	9.58	Call	Bond Future	2,128.5500	2.1285	2,412.2600	2.4123	13.329	0	0	0
2017/04/12	R248	03/08/2017	9.56	Call	Bond Future	2,060.4600	2.0605	2,339.4300	2.3394	13.539	0	0	0
2017/04/12	R248	02/11/2017	9.66	Put	Bond Future	5,646.9400	5.6469	5,217.5900	5.2176	(7.603)	0	0	0
2017/04/12	R248	02/11/2017			Bond Future	9.9353	90.3197	9.8496	91.0609	(0.863)	0.0000	0.0000	0
2017/04/12	R248	02/11/2017	9.65	Put	Bond Future	5,699.4500	5.6995	5,268.7600	5.2688	(7.557)	0	0	0
2017/04/12	R248	02/11/2017	9.64	Call	Bond Future	3,152.8700	3.1529	3,462.0100	3.4620	9.805	0	0	0
2017/04/12	R248	02/11/2017	9.65	Call	Bond Future	3,190.1800	3.1902	3,500.6700	3.5007	9.733	0	0	0
2017/04/12	R248	02/11/2017	9.66	Call	Bond Future	3,227.7300	3.2277	3,539.5600	3.5396	9.661	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
2017/04/12	R248 02/11/2017	9.64	Put	Bond Future	5,752.3600	5.7524	5,320.3200	5.3203	(7.511)	0	0	0
Total											880486	