



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 07/04/2017 TO 07/04/2017

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
2017/04/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	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
2017/04/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2025	04/05/2017			Bond Future	127.1936	127.1936	127.1101	127.1101	(0.066)	0.0000	0.0000	3,234
2017/04/07	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2025	04/05/2017	132.56	Put	Bond Future	5,366.4300	5.3664	5,449.9100	5.4499	1.556	0	0	0
2017/04/07	2025	04/05/2017	132.58	Put	Bond Future	5,386.4300	5.3864	5,469.9100	5.4699	1.550	0	0	0
2017/04/07	2025	04/05/2017	132.57	Put	Bond Future	5,376.4300	5.3764	5,459.9100	5.4599	1.553	0	0	0
2017/04/07	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2025	03/08/2017			Bond Future	128.3100	128.3100	128.2239	128.2239	(0.067)	0.0000	0.0000	0
2017/04/07	2025	03/08/2017	133.96	Put	Bond Future	5,650.0100	5.6500	5,736.1400	5.7361	1.524	0	0	0
2017/04/07	2025	03/08/2017	133.98	Put	Bond Future	5,670.0100	5.6700	5,756.1400	5.7561	1.519	0	0	0
2017/04/07	2025	03/08/2017	133.97	Put	Bond Future	5,660.0100	5.6600	5,746.1400	5.7461	1.522	0	0	0
2017/04/07	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2025	02/11/2017			Bond Future	130.8507	130.8507	130.7630	130.7630	(0.067)	0.0000	0.0000	0
2017/04/07	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2025	02/11/2017	132.96	Put	Bond Future	2,109.3000	2.1093	2,196.9700	2.1970	4.156	0	0	0
2017/04/07	2025	02/11/2017	132.98	Put	Bond Future	2,129.3000	2.1293	2,216.9700	2.2170	4.117	0	0	0
2017/04/07	2025	02/11/2017	132.97	Put	Bond Future	2,119.3000	2.1193	2,206.9700	2.2070	4.137	0	0	0
2017/04/07	2029	04/05/2017	100.66	Put	Bond Future	1,260.7200	1.2607	1,255.2700	1.2553	(0.432)	0	0	0
2017/04/07	2029	04/05/2017			Bond Future	99.3993	99.3993	99.4047	99.4047	0.005	0.0000	0.0000	1,772
2017/04/07	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2029	04/05/2017	100.65	Put	Bond Future	1,250.7200	1.2507	1,245.2700	1.2453	(0.436)	0	0	0
2017/04/07	2029	04/05/2017	100.67	Put	Bond Future	1,270.7200	1.2707	1,265.2700	1.2653	(0.429)	0	0	0
2017/04/07	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	53.7100	0.0537	100.000	0	0	0
2017/04/07	2030	04/05/2017			Bond Future	9.4138	91.7815	9.3222	92.4070	(0.973)	0.0000	0.0000	31,538
2017/04/07	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	122.2400	0.1222	100.000	0	0	0
2017/04/07	2030	04/05/2017	9.32	Put	Bond Future	640.4100	0.6404	14.8900	0.0149	(97.675)	0	0	0
2017/04/07	2030	04/05/2017	9.34	Put	Bond Future	503.2800	0.5033	0.0000	0.0000	(100.000)	0	0	0
2017/04/07	2030	04/05/2017	9.33	Put	Bond Future	571.8100	0.5718	0.0000	0.0000	(100.000)	0	0	0
2017/04/07	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2030	03/08/2017	9.34	Put	Bond Future	889.2400	0.8892	252.9100	0.2529	(71.559)	0	0	0
2017/04/07	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2030	03/08/2017			Bond Future	9.4720	89.5267	9.3774	90.1630	(0.999)	0.0000	0.0000	3,410

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2017/04/07	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2030	03/08/2017	9.33	Put	Bond Future	957.1100	0.9571	320.7800	0.3208	(66.485)	0	0	0
2017/04/07	2030	03/08/2017	9.35	Put	Bond Future	821.4500	0.8214	185.1200	0.1851	(77.464)	0	0	0
2017/04/07	2030	02/11/2017			Bond Future	9.5205	91.2786	9.4225	91.9278	(1.029)	0.0000	0.0000	0
2017/04/07	2030	02/11/2017	9.34	Put	Bond Future	1,201.5200	1.2015	552.2700	0.5523	(54.036)	0	0	0
2017/04/07	2030	02/11/2017	9.36	Put	Bond Future	1,067.2800	1.0673	418.0300	0.4180	(60.832)	0	0	0
2017/04/07	2030	02/11/2017	9.35	Put	Bond Future	1,134.3600	1.1344	485.1100	0.4851	(57.235)	0	0	0
2017/04/07	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2030	02/11/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2030	02/11/2017	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2032	04/05/2017	9.45	Call	Bond Future	853.7400	0.8537	1,084.4700	1.0845	27.026	0	0	0
2017/04/07	2032	04/05/2017			Bond Future	9.5779	90.4407	9.4965	91.0337	(0.850)	0.0000	0.0000	22,637
2017/04/07	2032	04/05/2017	9.46	Call	Bond Future	882.6200	0.8826	1,118.6900	1.1187	26.747	0	0	0
2017/04/07	2032	04/05/2017	9.44	Put	Bond Future	1,833.2100	1.8332	1,465.5900	1.4656	(20.053)	0	0	0
2017/04/07	2032	04/05/2017	9.46	Put	Bond Future	1,743.2200	1.7432	1,386.2600	1.3863	(20.477)	0	0	0
2017/04/07	2032	04/05/2017	9.45	Put	Bond Future	1,787.9100	1.7879	1,425.6100	1.4256	(20.264)	0	0	0
2017/04/07	2032	04/05/2017	9.44	Call	Bond Future	825.3900	0.8254	1,050.8000	1.0508	27.310	0	0	0
2017/04/07	2032	03/08/2017	9.43	Put	Bond Future	3,448.3900	3.4484	3,101.8400	3.1018	(10.050)	0	0	0
2017/04/07	2032	03/08/2017			Bond Future	9.6339	92.1670	9.5500	92.7702	(0.871)	0.0000	0.0000	0
2017/04/07	2032	03/08/2017	9.45	Put	Bond Future	3,364.4200	3.3644	3,023.1300	3.0231	(10.144)	0	0	0
2017/04/07	2032	03/08/2017	9.44	Put	Bond Future	3,406.1200	3.4061	3,062.2000	3.0622	(10.097)	0	0	0
2017/04/07	2032	03/08/2017	9.44	Call	Bond Future	2,003.1000	2.0031	2,262.4200	2.2624	12.946	0	0	0
2017/04/07	2032	03/08/2017	9.45	Call	Bond Future	2,034.5400	2.0345	2,296.4900	2.2965	12.875	0	0	0
2017/04/07	2032	03/08/2017	9.43	Call	Bond Future	1,972.1400	1.9721	2,228.8300	2.2288	13.016	0	0	0
2017/04/07	2032	02/11/2017			Bond Future	9.6870	89.8117	9.6003	90.4272	(0.895)	0.0000	0.0000	0
2017/04/07	2032	02/11/2017	9.48	Put	Bond Future	4,150.5100	4.1505	3,812.1300	3.8121	(8.153)	0	0	0
2017/04/07	2032	02/11/2017	9.50	Put	Bond Future	4,070.3800	4.0704	3,736.2000	3.7362	(8.210)	0	0	0
2017/04/07	2032	02/11/2017	9.49	Put	Bond Future	4,110.3000	4.1103	3,774.0200	3.7740	(8.181)	0	0	0
2017/04/07	2032	02/11/2017	9.48	Call	Bond Future	2,671.2500	2.6713	2,948.3900	2.9484	10.375	0	0	0
2017/04/07	2032	02/11/2017	9.49	Call	Bond Future	2,703.3100	2.7033	2,982.5500	2.9825	10.330	0	0	0
2017/04/07	2032	02/11/2017	9.50	Call	Bond Future	2,735.5900	2.7356	3,016.9300	3.0169	10.284	0	0	0
2017/04/07	2033	04/05/2017			Bond Future	103.9758	103.9758	103.9817	103.9817	0.006	0.0000	0.0000	5,778
2017/04/07	2033	04/05/2017	110.83	Put	Bond Future	6,854.2000	6.8542	6,848.3300	6.8483	(0.086)	0	0	0
2017/04/07	2033	04/05/2017	110.85	Put	Bond Future	6,874.2000	6.8742	6,868.3300	6.8683	(0.085)	0	0	0
2017/04/07	2033	04/05/2017	110.84	Put	Bond Future	6,864.2000	6.8642	6,858.3300	6.8583	(0.086)	0	0	0
2017/04/07	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2033	03/08/2017	113.14	Put	Bond Future	7,160.8500	7.1609	7,155.6800	7.1557	(0.072)	0	0	0
2017/04/07	2033	03/08/2017			Bond Future	105.9792	105.9792	105.9843	105.9843	0.005	0.0000	0.0000	356
2017/04/07	2033	03/08/2017	113.13	Put	Bond Future	7,150.8500	7.1509	7,145.6800	7.1457	(0.072)	0	0	0
2017/04/07	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2033	03/08/2017	113.12	Put	Bond Future	7,140.8500	7.1409	7,135.6800	7.1357	(0.072)	0	0	0

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2017/04/07	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2033	02/11/2017			Bond Future	106.9964	106.9964	107.0018	107.0018	0.005	0.0000	0.0000	0
2017/04/07	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2033	02/11/2017	110.07	Put	Bond Future	3,073.6300	3.0736	3,068.1700	3.0682	(0.178)	0	0	0
2017/04/07	2033	02/11/2017	110.09	Put	Bond Future	3,093.6300	3.0936	3,088.1700	3.0882	(0.176)	0	0	0
2017/04/07	2033	02/11/2017	110.08	Put	Bond Future	3,083.6300	3.0836	3,078.1700	3.0782	(0.177)	0	0	0
2017/04/07	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2037	04/05/2017			Bond Future	9.8296	90.7864	9.7482	91.4300	(0.829)	0.0000	0.0000	55,012
2017/04/07	2037	04/05/2017	9.58	Put	Bond Future	2,643.0700	2.6431	2,186.2800	2.1863	(17.283)	0	0	0
2017/04/07	2037	04/05/2017	9.60	Put	Bond Future	2,529.2300	2.5292	2,082.6900	2.0827	(17.655)	0	0	0
2017/04/07	2037	04/05/2017	9.59	Put	Bond Future	2,585.7900	2.5858	2,134.1000	2.1341	(17.468)	0	0	0
2017/04/07	2037	04/05/2017	9.60	Call	Bond Future	695.8500	0.6958	892.9200	0.8929	28.321	0	0	0
2017/04/07	2037	04/05/2017	9.58	Call	Bond Future	647.1700	0.6472	833.9900	0.8340	28.867	0	0	0
2017/04/07	2037	04/05/2017	9.59	Call	Bond Future	671.2100	0.6712	863.1300	0.8631	28.593	0	0	0
2017/04/07	2037	03/08/2017	9.57	Call	Bond Future	1,886.9700	1.8870	2,136.5400	2.1365	13.226	0	0	0
2017/04/07	2037	03/08/2017			Bond Future	9.8910	88.2622	9.8071	88.9169	(0.848)	0.0000	0.0000	160
2017/04/07	2037	03/08/2017	9.58	Call	Bond Future	1,917.5500	1.9175	2,169.8500	2.1699	13.157	0	0	0
2017/04/07	2037	03/08/2017	9.56	Put	Bond Future	4,485.8600	4.4859	4,077.9500	4.0780	(9.093)	0	0	0
2017/04/07	2037	03/08/2017	9.57	Put	Bond Future	4,434.7500	4.4348	4,029.5500	4.0295	(9.137)	0	0	0
2017/04/07	2037	03/08/2017	9.58	Put	Bond Future	4,384.2300	4.3842	3,981.7600	3.9818	(9.180)	0	0	0
2017/04/07	2037	03/08/2017	9.56	Call	Bond Future	1,856.8700	1.8569	2,103.7300	2.1037	13.294	0	0	0
2017/04/07	2037	02/11/2017			Bond Future	9.9436	89.9893	9.8571	90.6574	(0.870)	0.0000	0.0000	0
2017/04/07	2037	02/11/2017	9.66	Call	Bond Future	2,984.2300	2.9842	3,273.5200	3.2735	9.694	0	0	0
2017/04/07	2037	02/11/2017	9.65	Put	Bond Future	5,251.6500	5.2516	4,870.7400	4.8707	(7.253)	0	0	0
2017/04/07	2037	02/11/2017	9.67	Put	Bond Future	5,159.2200	5.1592	4,782.5200	4.7825	(7.301)	0	0	0
2017/04/07	2037	02/11/2017	9.66	Put	Bond Future	5,205.2800	5.2053	4,826.4700	4.8265	(7.277)	0	0	0
2017/04/07	2037	02/11/2017	9.67	Call	Bond Future	3,017.9700	3.0180	3,309.3700	3.3094	9.655	0	0	0
2017/04/07	2037	02/11/2017	9.65	Call	Bond Future	2,950.6800	2.9507	3,237.8700	3.2379	9.733	0	0	0
2017/04/07	2038	04/05/2017	139.77	Put	Bond Future	10,449.5800	10.4496	9,588.2000	9.5882	(8.243)	0	0	0
2017/04/07	2038	04/05/2017			Bond Future	129.3204	129.3204	130.1818	130.1818	0.666	0.0000	0.0000	20,616
2017/04/07	2038	04/05/2017	139.79	Put	Bond Future	10,469.5800	10.4696	9,608.2000	9.6082	(8.227)	0	0	0
2017/04/07	2038	04/05/2017	139.78	Put	Bond Future	10,459.5800	10.4596	9,598.2000	9.5982	(8.235)	0	0	0
2017/04/07	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2038	03/08/2017			Bond Future	130.3111	130.3111	131.1879	131.1879	0.673	0.0000	0.0000	201
2017/04/07	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2038	03/08/2017	141.16	Put	Bond Future	10,848.9200	10.8489	9,972.1300	9.9721	(8.082)	0	0	0
2017/04/07	2038	03/08/2017	141.18	Put	Bond Future	10,868.9200	10.8689	9,992.1300	9.9921	(8.067)	0	0	0
2017/04/07	2038	03/08/2017	141.17	Put	Bond Future	10,858.9200	10.8589	9,982.1300	9.9821	(8.074)	0	0	0
2017/04/07	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2038	02/11/2017			Bond Future	132.8914	132.8914	133.7857	133.7857	0.673	0.0000	0.0000	0
2017/04/07	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/07	2038	02/11/2017	136.82	Put	Bond Future	3,928.6000	3.9286	3,034.3000	3.0343	(22.764)	0	0	0
2017/04/07	2038	02/11/2017	136.80	Put	Bond Future	3,908.6000	3.9086	3,014.3000	3.0143	(22.880)	0	0	0
2017/04/07	2038	02/11/2017	136.81	Put	Bond Future	3,918.6000	3.9186	3,024.3000	3.0243	(22.822)	0	0	0
2017/04/07	2040	04/05/2017			Bond Future	9.8744	94.5445	9.8031	95.1480	(0.722)	0.0000	0.0000	9,600
2017/04/07	2040	04/05/2017	9.62	Put	Bond Future	2,889.0600	2.8891	2,454.5500	2.4546	(15.040)	0	0	0
2017/04/07	2040	04/05/2017	9.64	Put	Bond Future	2,766.6900	2.7667	2,341.4900	2.3415	(15.369)	0	0	0
2017/04/07	2040	04/05/2017	9.63	Put	Bond Future	2,827.5400	2.8275	2,397.6600	2.3977	(15.203)	0	0	0
2017/04/07	2040	04/05/2017	9.62	Call	Bond Future	706.6000	0.7066	875.6600	0.8757	23.926	0	0	0
2017/04/07	2040	04/05/2017	9.63	Call	Bond Future	732.4500	0.7325	906.1400	0.9061	23.714	0	0	0
2017/04/07	2040	04/05/2017	9.64	Call	Bond Future	758.8400	0.7588	937.2100	0.9372	23.506	0	0	0
2017/04/07	2040	03/08/2017			Bond Future	9.9353	91.8416	9.8619	92.4554	(0.739)	0.0000	0.0000	0
2017/04/07	2040	03/08/2017	9.61	Put	Bond Future	4,839.4700	4.8395	4,457.1500	4.4571	(7.900)	0	0	0
2017/04/07	2040	03/08/2017	9.63	Put	Bond Future	4,730.8700	4.7309	4,353.5500	4.3536	(7.976)	0	0	0
2017/04/07	2040	03/08/2017	9.62	Put	Bond Future	4,784.8500	4.7849	4,405.0300	4.4050	(7.938)	0	0	0
2017/04/07	2040	03/08/2017	9.61	Call	Bond Future	2,067.6700	2.0677	2,299.1700	2.2992	11.196	0	0	0
2017/04/07	2040	03/08/2017	9.62	Call	Bond Future	2,100.2700	2.1003	2,334.2700	2.3343	11.141	0	0	0
2017/04/07	2040	03/08/2017	9.63	Call	Bond Future	2,133.3900	2.1334	2,369.8900	2.3699	11.086	0	0	0
2017/04/07	2040	02/11/2017			Bond Future	9.9876	93.6388	9.9119	94.2651	(0.758)	0.0000	0.0000	0
2017/04/07	2040	02/11/2017	9.66	Call	Bond Future	3,131.4300	3.1314	3,393.2800	3.3933	8.362	0	0	0
2017/04/07	2040	02/11/2017	9.65	Put	Bond Future	5,945.2200	5.9452	5,578.7600	5.5788	(6.164)	0	0	0
2017/04/07	2040	02/11/2017	9.67	Put	Bond Future	5,843.0900	5.8431	5,480.5100	5.4805	(6.205)	0	0	0
2017/04/07	2040	02/11/2017	9.66	Put	Bond Future	5,894.1200	5.8941	5,529.6100	5.5296	(6.184)	0	0	0
2017/04/07	2040	02/11/2017	9.67	Call	Bond Future	3,166.7400	3.1667	3,430.5200	3.4305	8.330	0	0	0
2017/04/07	2040	02/11/2017	9.65	Call	Bond Future	3,096.0600	3.0961	3,355.9600	3.3560	8.395	0	0	0
2017/04/07	2044	04/05/2017			Bond Future	9.9039	91.5709	9.8276	92.2220	(0.771)	0.0000	0.0000	23,891
2017/04/07	2044	04/05/2017	9.67	Call	Bond Future	756.3000	0.7563	951.6400	0.9516	25.828	0	0	0
2017/04/07	2044	04/05/2017	9.66	Put	Bond Future	2,838.4700	2.8385	2,377.5900	2.3776	(16.237)	0	0	0
2017/04/07	2044	04/05/2017	9.68	Put	Bond Future	2,716.1600	2.7162	2,265.5800	2.2656	(16.589)	0	0	0
2017/04/07	2044	04/05/2017	9.67	Put	Bond Future	2,776.8800	2.7769	2,321.1100	2.3211	(16.413)	0	0	0
2017/04/07	2044	04/05/2017	9.68	Call	Bond Future	783.5600	0.7836	984.0900	0.9841	25.592	0	0	0
2017/04/07	2044	04/05/2017	9.66	Call	Bond Future	729.7800	0.7298	920.0100	0.9200	26.067	0	0	0
2017/04/07	2044	03/08/2017			Bond Future	9.9632	88.9365	9.8847	89.5988	(0.788)	0.0000	0.0000	0
2017/04/07	2044	03/08/2017	9.62	Put	Bond Future	4,962.2800	4.9623	4,546.3300	4.5463	(8.382)	0	0	0
2017/04/07	2044	03/08/2017	9.64	Put	Bond Future	4,850.5400	4.8505	4,440.0300	4.4400	(8.463)	0	0	0
2017/04/07	2044	03/08/2017	9.63	Put	Bond Future	4,906.1800	4.9062	4,492.9500	4.4930	(8.423)	0	0	0
2017/04/07	2044	03/08/2017	9.64	Call	Bond Future	2,070.1800	2.0702	2,322.0100	2.3220	12.165	0	0	0
2017/04/07	2044	03/08/2017	9.62	Call	Bond Future	2,005.0200	2.0050	2,251.4100	2.2514	12.289	0	0	0
2017/04/07	2044	03/08/2017	9.63	Call	Bond Future	2,037.4400	2.0374	2,286.5500	2.2866	12.227	0	0	0
2017/04/07	2044	02/11/2017	9.68	Call	Bond Future	3,176.6800	3.1767	3,460.2100	3.4602	8.925	0	0	0
2017/04/07	2044	02/11/2017			Bond Future	10.0141	90.6768	9.9332	91.3526	(0.808)	0.0000	0.0000	0
2017/04/07	2044	02/11/2017	9.66	Call	Bond Future	3,106.0800	3.1061	3,385.4600	3.3855	8.995	0	0	0
2017/04/07	2044	02/11/2017	9.67	Call	Bond Future	3,141.1400	3.1411	3,422.5900	3.4226	8.960	0	0	0
2017/04/07	2044	02/11/2017	9.66	Put	Bond Future	6,130.3700	6.1304	5,734.0000	5.7340	(6.466)	0	0	0
2017/04/07	2044	02/11/2017	9.68	Put	Bond Future	6,025.4900	6.0255	5,633.2700	5.6333	(6.509)	0	0	0
2017/04/07	2044	02/11/2017	9.67	Put	Bond Future	6,077.6200	6.0776	5,683.3200	5.6833	(6.488)	0	0	0

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2017/04/07	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2046	04/05/2017			Bond Future	126.8185	126.8185	126.8259	126.8259	0.006	0.0000	0.0000	20,203
2017/04/07	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2046	04/05/2017	138.32	Put	Bond Future	11,501.4500	11.5014	11,494.1400	11.4941	(0.064)	0	0	0
2017/04/07	2046	04/05/2017	138.34	Put	Bond Future	11,521.4500	11.5214	11,514.1400	11.5141	(0.063)	0	0	0
2017/04/07	2046	04/05/2017	138.33	Put	Bond Future	11,511.4500	11.5114	11,504.1400	11.5041	(0.064)	0	0	0
2017/04/07	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2046	03/08/2017	141.17	Put	Bond Future	11,907.8500	11.9079	11,901.5500	11.9015	(0.053)	0	0	0
2017/04/07	2046	03/08/2017			Bond Future	129.2622	129.2622	129.2684	129.2684	0.005	0.0000	0.0000	637
2017/04/07	2046	03/08/2017	141.19	Put	Bond Future	11,927.8500	11.9279	11,921.5500	11.9215	(0.053)	0	0	0
2017/04/07	2046	03/08/2017	141.18	Put	Bond Future	11,917.8500	11.9179	11,911.5500	11.9115	(0.053)	0	0	0
2017/04/07	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2046	02/11/2017			Bond Future	130.2306	130.2306	130.2372	130.2372	0.005	0.0000	0.0000	0
2017/04/07	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2046	02/11/2017	136.30	Put	Bond Future	6,069.4500	6.0695	6,062.8400	6.0628	(0.109)	0	0	0
2017/04/07	2046	02/11/2017	136.32	Put	Bond Future	6,089.4500	6.0895	6,082.8400	6.0828	(0.109)	0	0	0
2017/04/07	2046	02/11/2017	136.31	Put	Bond Future	6,079.4500	6.0795	6,072.8400	6.0728	(0.109)	0	0	0
2017/04/07	2050	04/05/2017			Bond Future	134.5093	134.5093	135.4384	135.4384	0.691	0.0000	0.0000	24,114
2017/04/07	2050	04/05/2017	147.83	Put	Bond Future	13,320.7200	13.3207	12,391.5600	12.3916	(6.975)	0	0	0
2017/04/07	2050	04/05/2017	147.85	Put	Bond Future	13,340.7200	13.3407	12,411.5600	12.4116	(6.965)	0	0	0
2017/04/07	2050	04/05/2017	147.84	Put	Bond Future	13,330.7200	13.3307	12,401.5600	12.4016	(6.970)	0	0	0
2017/04/07	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2050	03/08/2017			Bond Future	135.4360	135.4360	136.3821	136.3821	0.699	0.0000	0.0000	302
2017/04/07	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2050	03/08/2017	149.22	Put	Bond Future	13,784.0300	13.7840	12,837.8800	12.8379	(6.864)	0	0	0
2017/04/07	2050	03/08/2017	149.24	Put	Bond Future	13,804.0300	13.8040	12,857.8800	12.8579	(6.854)	0	0	0
2017/04/07	2050	03/08/2017	149.23	Put	Bond Future	13,794.0300	13.7940	12,847.8800	12.8479	(6.859)	0	0	0
2017/04/07	2050	02/11/2017	144.66	Put	Bond Future	6,542.1200	6.5421	5,577.3000	5.5773	(14.748)	0	0	0
2017/04/07	2050	02/11/2017	144.67	Put	Bond Future	6,552.1200	6.5521	5,587.3000	5.5873	(14.725)	0	0	0
2017/04/07	2050	02/11/2017			Bond Future	138.1179	138.1179	139.0827	139.0827	0.699	0.0000	0.0000	0
2017/04/07	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	2050	02/11/2017	144.65	Put	Bond Future	6,532.1200	6.5321	5,567.3000	5.5673	(14.770)	0	0	0
2017/04/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	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
2017/04/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	AL37	04/05/2017			Index Future	527.4850	527.4850	528.7260	528.7260	0.235	0.0000	0.0000	1
2017/04/07	AL37	03/08/2017			Index Future	537.5540	537.5540	538.8120	538.8120	0.234	0.0000	0.0000	0
2017/04/07	AL37	02/11/2017			Index Future	548.0710	548.0710	549.3560	549.3560	0.234	0.0000	0.0000	0
2017/04/07	AL7T	04/05/2017			Index Future	601.1360	601.1360	604.0190	604.0190	0.480	0.0000	0.0000	0
2017/04/07	AL7T	03/08/2017			Index Future	612.6100	612.6100	615.5410	615.5410	0.478	0.0000	0.0000	0
2017/04/07	AL7T	02/11/2017			Index Future	624.5960	624.5960	627.5870	627.5870	0.479	0.0000	0.0000	0
2017/04/07	ALBI	04/05/2017			Index Future	544.0970	544.0970	547.1020	547.1020	0.552	0.0000	0.0000	594
2017/04/07	ALBI	03/08/2017			Index Future	554.4820	554.4820	557.5380	557.5380	0.551	0.0000	0.0000	33
2017/04/07	ALBI	02/11/2017			Index Future	565.3310	565.3310	568.4490	568.4490	0.552	0.0000	0.0000	0
2017/04/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/04/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/07	EL28	04/05/2017			Bond Future	125.7739	125.7739	125.7836	125.7836	0.008	0.0000	0.0000	0
2017/04/07	EL28	04/05/2017	137.90	Put	Bond Future	12,126.1400	12.1261	12,116.3900	12.1164	(0.080)	0	0	0
2017/04/07	EL28	04/05/2017	137.92	Put	Bond Future	12,146.1400	12.1461	12,136.3900	12.1364	(0.080)	0	0	0
2017/04/07	EL28	04/05/2017	137.91	Put	Bond Future	12,136.1400	12.1361	12,126.3900	12.1264	(0.080)	0	0	0
2017/04/07	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	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
2017/04/07	EL28	03/08/2017			Bond Future	128.1972		128.2061		0.007	0.0000	0.0000	0
2017/04/07	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	EL28	03/08/2017	135.16	Put	Bond Future	6,962.7800	6.9628	6,953.9400	6.9539	(0.127)	0	0	0
2017/04/07	EL28	03/08/2017	135.18	Put	Bond Future	6,982.7800	6.9828	6,973.9400	6.9739	(0.127)	0	0	0
2017/04/07	EL28	03/08/2017	135.17	Put	Bond Future	6,972.7800	6.9728	6,963.9400	6.9639	(0.127)	0	0	0
2017/04/07	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	EL28	02/11/2017			Bond Future	128.9830	128.9830	128.9924	128.9924	0.007	0.0000	0.0000	0
2017/04/07	EL28	02/11/2017	133.87	Put	Bond Future	4,886.9900	4.8870	4,877.6400	4.8776	(0.191)	0	0	0
2017/04/07	EL28	02/11/2017	133.89	Put	Bond Future	4,906.9900	4.9070	4,897.6400	4.8976	(0.191)	0	0	0
2017/04/07	EL28	02/11/2017	133.88	Put	Bond Future	4,896.9900	4.8970	4,887.6400	4.8876	(0.191)	0	0	0
2017/04/07	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	ES33	04/05/2017			Bond Future	10.8890	75.4744	10.8325	75.8186	(0.520)	0.0000	0.0000	9,466
2017/04/07	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	ES33	04/05/2017	10.54	Put	Bond Future	2,162.2900	2.1623	1,818.0800	1.8181	(15.919)	0	0	0
2017/04/07	ES33	04/05/2017	10.56	Put	Bond Future	2,035.8600	2.0359	1,691.6500	1.6916	(16.907)	0	0	0
2017/04/07	ES33	04/05/2017	10.55	Put	Bond Future	2,099.0400	2.0990	1,754.8300	1.7548	(16.398)	0	0	0
2017/04/07	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	ES33	03/08/2017			Bond Future	10.9830	76.9150	10.9246	77.2648	(0.531)	0.0000	0.0000	0
2017/04/07	ES33	03/08/2017	10.53	Put	Bond Future	2,782.0000	2.7820	2,432.1200	2.4321	(12.577)	0	0	0
2017/04/07	ES33	03/08/2017	10.55	Put	Bond Future	2,655.9000	2.6559	2,306.0200	2.3060	(13.174)	0	0	0
2017/04/07	ES33	03/08/2017	10.54	Put	Bond Future	2,718.9100	2.7189	2,369.0300	2.3690	(12.868)	0	0	0
2017/04/07	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	ES33	02/11/2017	10.66	Put	Bond Future	2,520.2800	2.5203	2,163.1400	2.1631	(14.171)	0	0	0
2017/04/07	ES33	02/11/2017			Bond Future	11.0775	74.6272	11.0171	74.9843	(0.546)	0.0000	0.0000	0
2017/04/07	ES33	02/11/2017	10.68	Put	Bond Future	2,396.6400	2.3966	2,039.5000	2.0395	(14.902)	0	0	0
2017/04/07	ES33	02/11/2017	10.67	Put	Bond Future	2,458.4200	2.4584	2,101.2800	2.1013	(14.527)	0	0	0
2017/04/07	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	ES42	04/05/2017			Bond Future	11.0295	78.9559	10.9779	79.3123	(0.468)	0.0000	0.0000	8,777
2017/04/07	ES42	03/08/2017			Bond Future	11.1216	80.4630	11.0684	80.8253	(0.478)	0.0000	0.0000	0
2017/04/07	ES42	02/11/2017			Bond Future	11.2134	77.7755	11.1583	78.1453	(0.492)	0.0000	0.0000	0
2017/04/07	GOVI	04/05/2017			GOVI	542.3640	542.3640	545.4310	545.4310	0.565	0.0000	0.0000	401
2017/04/07	GOVI	04/05/2017	262.19	Call	GOVI	2,801,740.0000	280.1740	2,832,410.0000	283.2410	1.095	0	0	0
2017/04/07	GOVI	04/05/2017	262.20	Call	GOVI	2,801,640.0000	280.1640	2,832,310.0000	283.2310	1.095	0	0	0
2017/04/07	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	GOVI	04/05/2017	262.18	Call	GOVI	2,801,840.0000	280.1840	2,832,510.0000	283.2510	1.095	0	0	0
2017/04/07	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	GOVI	03/08/2017			GOVI	552.7160	552.7160	555.8350	555.8350	0.564	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
2017/04/07	GOVI	03/08/2017	561.11	Put	GOVI	83,940.0000	8.3940	52,750.0000	5.2750	(37.157)	0	0	0
2017/04/07	GOVI	03/08/2017	561.09	Put	GOVI	83,740.0000	8.3740	52,550.0000	5.2550	(37.246)	0	0	0
2017/04/07	GOVI	03/08/2017	561.10	Put	GOVI	83,840.0000	8.3840	52,650.0000	5.2650	(37.202)	0	0	0
2017/04/07	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	GOVI	02/11/2017	572.44	Put	GOVI	89,100.0000	8.9100	57,270.0000	5.7270	(35.724)	0	0	0
2017/04/07	GOVI	02/11/2017			GOVI	563.5300	563.5300	566.7130	566.7130	0.565	0.0000	0.0000	0
2017/04/07	GOVI	02/11/2017	572.46	Put	GOVI	89,300.0000	8.9300	57,470.0000	5.7470	(35.644)	0	0	0
2017/04/07	GOVI	02/11/2017	572.45	Put	GOVI	89,200.0000	8.9200	57,370.0000	5.7370	(35.684)	0	0	0
2017/04/07	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/07	IGOV	04/05/2017			Index Future	245.6180	245.6180	245.9350	245.9350	0.129	0.0000	0.0000	925
2017/04/07	IGOV	03/08/2017			Index Future	250.3500	250.3500	250.6710	250.6710	0.128	0.0000	0.0000	297
2017/04/07	IGOV	02/11/2017			Index Future	255.3070	255.3070	255.6350	255.6350	0.128	0.0000	0.0000	0
2017/04/07	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/07	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/07	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/07	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/04/07	IS01	21/09/2017			Interest Rate Swap	99.6311	99.6311	99.6289	99.6289	(0.002)	0.0000	0.0000	0
2017/04/07	IS01	21/12/2017			Interest Rate Swap	99.8889	99.8889	99.8832	99.8832	(0.006)	0.0000	0.0000	0
2017/04/07	IS01	15/03/2018			Interest Rate Swap	99.9208	99.9208	99.9124	99.9124	(0.008)	0.0000	0.0000	0
2017/04/07	IS01	21/06/2018			Interest Rate Swap	100.2020	100.2020	100.1876	100.1876	(0.014)	0.0000	0.0000	0
2017/04/07	IS02	18/12/2017			Interest Rate Swap	99.9146	99.9146	99.9093	99.9093	(0.005)	0.0000	0.0000	0
2017/04/07	IS02	16/03/2018			Interest Rate Swap	99.2035	99.2035	99.1947	99.1947	(0.009)	0.0000	0.0000	0
2017/04/07	IS02	15/06/2018			Interest Rate Swap	98.8871	98.8871	98.8728	98.8728	(0.014)	0.0000	0.0000	0
2017/04/07	IS02	21/09/2018			Interest Rate Swap	98.9559	98.9559	98.9377	98.9377	(0.018)	0.0000	0.0000	0
2017/04/07	IS02	21/12/2018			Interest Rate Swap	99.4600	99.4600	99.4400	99.4400	(0.020)	0.0000	0.0000	0
2017/04/07	IS02	15/03/2019			Interest Rate Swap	99.9842	99.9842	99.9592	99.9592	(0.025)	0.0000	0.0000	0
2017/04/07	IS02	21/06/2019			Interest Rate Swap	100.5217	100.5217	100.4876	100.4876	(0.034)	0.0000	0.0000	0
2017/04/07	IS05	17/12/2020			Interest Rate Swap	97.9444	97.9444	97.8209	97.8209	(0.126)	0.0000	0.0000	0
2017/04/07	IS05	16/03/2021			Interest Rate Swap	97.3032	97.3032	97.1658	97.1658	(0.141)	0.0000	0.0000	0
2017/04/07	IS05	15/06/2021			Interest Rate Swap	96.6291	96.6291	96.4791	96.4791	(0.155)	0.0000	0.0000	0
2017/04/07	IS05	21/09/2021			Interest Rate Swap	96.9217	96.9217	96.7598	96.7598	(0.167)	0.0000	0.0000	0
2017/04/07	IS05	21/12/2021			Interest Rate Swap	99.1894	99.1894	99.0188	99.0188	(0.172)	0.0000	0.0000	51
2017/04/07	IS05	15/03/2022			Interest Rate Swap	99.4156	99.4156	99.2360	99.2360	(0.181)	0.0000	0.0000	0
2017/04/07	IS05	21/06/2022			Interest Rate Swap	100.6858	100.6858	100.4970	100.4970	(0.187)	0.0000	0.0000	0
2017/04/07	IS10	17/12/2025			Interest Rate Swap	98.2822	98.2822	97.9837	97.9837	(0.304)	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
2017/04/07	IS10	16/03/2026			Interest Rate Swap	95.3973	95.3973	95.0824	95.0824	(0.330)	0.0000	0.0000	0
2017/04/07	IS10	15/06/2026			Interest Rate Swap	94.2132	94.2132	93.8908	93.8908	(0.342)	0.0000	0.0000	0
2017/04/07	IS10	21/09/2026			Interest Rate Swap	96.3496	96.3496	96.0302	96.0302	(0.331)	0.0000	0.0000	0
2017/04/07	IS10	21/12/2026			Interest Rate Swap	100.0582	100.0582	99.7469	99.7469	(0.311)	0.0000	0.0000	0
2017/04/07	IS10	15/03/2027			Interest Rate Swap	98.6955	98.6955	98.3818	98.3818	(0.318)	0.0000	0.0000	0
2017/04/07	IS10	21/06/2027			Interest Rate Swap	100.7396	100.7396	100.4269	100.4269	(0.310)	0.0000	0.0000	0
2017/04/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/07	JBAF	19/04/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/04/07	JBAF	17/05/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/04/07	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/04/07	JBAF	19/07/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/04/07	JBAF	16/08/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/07	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/07	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/04/07	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/07	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/07	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/04/07	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/07	JBAF	19/12/2018			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2017/04/07	JBAF	20/03/2019			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/04/07	R023	04/05/2017	8.61	Call	Bond Future	1,312.6300	1.3126	1,510.7800	1.5108	15.096	0	0	0
2017/04/07	R023	04/05/2017			Bond Future	8.3766	98.6189	8.3152	98.8924	(0.733)	0.0000	0.0000	19,743
2017/04/07	R023	04/05/2017	8.59	Call	Bond Future	1,248.8500	1.2489	1,442.1900	1.4422	15.481	0	0	0
2017/04/07	R023	04/05/2017	8.60	Call	Bond Future	1,280.5600	1.2806	1,476.3200	1.4763	15.287	0	0	0
2017/04/07	R023	04/05/2017	8.59	Put	Bond Future	305.0800	0.3051	224.8900	0.2249	(26.285)	0	0	0
2017/04/07	R023	04/05/2017	8.61	Put	Bond Future	280.9800	0.2810	205.6000	0.2056	(26.828)	0	0	0
2017/04/07	R023	04/05/2017	8.60	Put	Bond Future	292.8400	0.2928	215.0700	0.2151	(26.557)	0	0	0
2017/04/07	R023	03/08/2017	8.60	Put	Bond Future	1,002.0700	1.0021	889.9300	0.8899	(11.191)	0	0	0
2017/04/07	R023	03/08/2017			Bond Future	8.4090	100.5013	8.3445	100.7789	(0.767)	0.0000	0.0000	0
2017/04/07	R023	03/08/2017	8.59	Put	Bond Future	1,018.8300	1.0188	905.3800	0.9054	(11.135)	0	0	0
2017/04/07	R023	03/08/2017	8.60	Call	Bond Future	1,818.0200	1.8180	1,983.4700	1.9835	9.101	0	0	0
2017/04/07	R023	03/08/2017	8.58	Call	Bond Future	1,766.9300	1.7669	1,929.7400	1.9297	9.214	0	0	0
2017/04/07	R023	03/08/2017	8.59	Call	Bond Future	1,792.2700	1.7923	1,956.4100	1.9564	9.158	0	0	0
2017/04/07	R023	03/08/2017	8.58	Put	Bond Future	1,036.0300	1.0360	921.2500	0.9213	(11.079)	0	0	0
2017/04/07	R023	02/11/2017	8.56	Call	Bond Future	1,873.1400	1.8731	2,031.2700	2.0313	8.442	0	0	0
2017/04/07	R023	02/11/2017			Bond Future	8.4389	98.5361	8.3705	98.8196	(0.810)	0.0000	0.0000	0
2017/04/07	R023	02/11/2017	8.57	Call	Bond Future	1,896.3500	1.8963	2,055.6100	2.0556	8.398	0	0	0
2017/04/07	R023	02/11/2017	8.58	Call	Bond Future	1,919.4200	1.9194	2,079.8100	2.0798	8.356	0	0	0
2017/04/07	R023	02/11/2017	8.56	Put	Bond Future	1,373.4700	1.3735	1,248.1100	1.2481	(9.127)	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
2017/04/07	R023	02/11/2017	8.58	Put	Bond Future	1,337.5600	1.3376	1,214.4600	1.2145	(9.203)	0	0	0
2017/04/07	R023	02/11/2017	8.57	Put	Bond Future	1,355.5800	1.3556	1,231.3500	1.2314	(9.164)	0	0	0
2017/04/07	R035	04/05/2017	9.55	Put	Bond Future	1,586.7700	1.5868	939.8900	0.9399	(40.767)	0	0	0
2017/04/07	R035	04/05/2017			Bond Future	9.7481	94.3509	9.6667	94.9978	(0.835)	0.0000	0.0000	8,780
2017/04/07	R035	04/05/2017	9.54	Put	Bond Future	1,667.9600	1.6680	1,021.0800	1.0211	(38.783)	0	0	0
2017/04/07	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R035	04/05/2017	9.53	Put	Bond Future	1,749.2600	1.7493	1,102.3800	1.1024	(36.980)	0	0	0
2017/04/07	R035	03/08/2017			Bond Future	9.8050	96.1519	9.7212	96.8100	(0.855)	0.0000	0.0000	0
2017/04/07	R035	03/08/2017	9.52	Put	Bond Future	2,267.3900	2.2674	1,609.3000	1.6093	(29.024)	0	0	0
2017/04/07	R035	03/08/2017	9.50	Put	Bond Future	2,429.6600	2.4297	1,771.5700	1.7716	(27.086)	0	0	0
2017/04/07	R035	03/08/2017	9.51	Put	Bond Future	2,348.4700	2.3485	1,690.3800	1.6904	(28.022)	0	0	0
2017/04/07	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R035	02/11/2017			Bond Future	9.8612	93.5310	9.7746	94.2024	(0.877)	0.0000	0.0000	0
2017/04/07	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R035	02/11/2017	9.59	Put	Bond Future	2,129.1700	2.1292	1,457.7400	1.4577	(31.535)	0	0	0
2017/04/07	R035	02/11/2017	9.61	Put	Bond Future	1,969.5900	1.9696	1,298.1600	1.2982	(34.090)	0	0	0
2017/04/07	R035	02/11/2017	9.60	Put	Bond Future	2,049.3300	2.0493	1,377.9000	1.3779	(32.763)	0	0	0
2017/04/07	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R186	04/05/2017	8.95	Put	Bond Future	1,335.4400	1.3354	1,027.7700	1.0278	(23.039)	0	0	5,209
2017/04/07	R186	04/05/2017			Bond Future	9.0178	113.3881	8.9362	113.9400	(0.905)	0.0000	0.0000	110,548
2017/04/07	R186	04/05/2017	8.89	Put	Bond Future	1,575.7600	1.5758	1,235.7100	1.2357	(21.580)	0	0	0
2017/04/07	R186	04/05/2017	8.94	Put	Bond Future	1,373.7600	1.3738	1,060.6500	1.0606	(22.792)	0	0	500
2017/04/07	R186	04/05/2017	9.20	Call	Bond Future	1,816.2500	1.8163	2,191.6800	2.1917	20.671	0	0	0
2017/04/07	R186	04/05/2017	8.91	Put	Bond Future	1,492.8900	1.4929	1,163.5400	1.1635	(22.061)	0	0	0
2017/04/07	R186	04/05/2017	8.70	Put	Bond Future	2,494.6600	2.4947	2,062.4200	2.0624	(17.327)	0	0	0
2017/04/07	R186	04/05/2017	8.90	Put	Bond Future	1,533.9800	1.5340	1,199.2700	1.1993	(21.820)	0	0	0
2017/04/07	R186	04/05/2017	8.44	Put	Bond Future	4,069.3000	4.0693	3,556.0800	3.5561	(12.612)	0	0	0
2017/04/07	R186	04/05/2017	8.91	Call	Bond Future	762.9300	0.7629	985.5300	0.9855	29.177	0	0	0
2017/04/07	R186	04/05/2017	8.98	Call	Bond Future	969.2600	0.9693	1,229.9100	1.2299	26.892	0	0	0
2017/04/07	R186	04/05/2017	9.20	Put	Bond Future	597.9200	0.5979	421.4000	0.4214	(29.522)	0	0	5,209
2017/04/07	R186	04/05/2017	8.70	Call	Bond Future	324.3800	0.3244	444.0900	0.4441	36.904	0	0	500
2017/04/07	R186	04/05/2017	8.89	Call	Bond Future	709.7100	0.7097	921.6100	0.9216	29.857	0	0	0
2017/04/07	R186	04/05/2017	8.94	Call	Bond Future	847.5200	0.8475	1,086.3600	1.0864	28.181	0	0	0
2017/04/07	R186	04/05/2017	8.98	Put	Bond Future	1,224.6600	1.2247	933.3600	0.9334	(23.786)	0	0	0
2017/04/07	R186	04/05/2017	8.95	Call	Bond Future	877.0000	0.8770	1,121.2800	1.1213	27.854	0	0	0
2017/04/07	R186	04/05/2017	8.90	Call	Bond Future	736.0000	0.7360	953.2400	0.9532	29.516	0	0	0
2017/04/07	R186	04/05/2017	8.44	Call	Bond Future	80.6100	0.0806	119.3400	0.1193	48.046	0	0	500
2017/04/07	R186	03/08/2017	8.93	Put	Bond Future	2,756.9800	2.7570	2,446.9800	2.4470	(11.244)	0	0	0
2017/04/07	R186	03/08/2017	9.35	Call	Bond Future	3,321.5200	3.3215	3,678.4700	3.6785	10.747	0	0	0
2017/04/07	R186	03/08/2017			Bond Future	9.0705	110.2496	8.9857	110.8107	(0.935)	0.0000	0.0000	9,133
2017/04/07	R186	03/08/2017	8.92	Put	Bond Future	2,794.0200	2.7940	2,481.3900	2.4814	(11.189)	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
2017/04/07	R186	03/08/2017	9.50	Call	Bond Future	3,963.0300	3.9630	4,353.3600	4.3534	9.849	0	0	0
2017/04/07	R186	03/08/2017	8.85	Put	Bond Future	3,062.1100	3.0621	2,731.1500	2.7312	(10.808)	0	0	750
2017/04/07	R186	03/08/2017	8.93	Call	Bond Future	1,825.3900	1.8254	2,076.5200	2.0765	13.758	0	0	0
2017/04/07	R186	03/08/2017	8.91	Call	Bond Future	1,766.3700	1.7664	2,012.2500	2.0122	13.920	0	0	0
2017/04/07	R186	03/08/2017	8.92	Call	Bond Future	1,795.7400	1.7957	2,044.2400	2.0442	13.838	0	0	0
2017/04/07	R186	03/08/2017	9.50	Put	Bond Future	1,181.3100	1.1813	1,010.5100	1.0105	(14.459)	0	0	6,500
2017/04/07	R186	03/08/2017	9.35	Put	Bond Future	1,500.4600	1.5005	1,296.2800	1.2963	(13.608)	0	0	750
2017/04/07	R186	03/08/2017	8.85	Call	Bond Future	1,595.5000	1.5955	1,825.6700	1.8257	14.426	0	0	0
2017/04/07	R186	03/08/2017	8.91	Put	Bond Future	2,831.3900	2.8314	2,516.1400	2.5161	(11.134)	0	0	0
2017/04/07	R186	02/11/2017	8.89	Put	Bond Future	3,803.4500	3.8035	3,481.5900	3.4816	(8.462)	0	0	0
2017/04/07	R186	02/11/2017	8.88	Call	Bond Future	2,296.7800	2.2968	2,545.6400	2.5456	10.835	0	0	0
2017/04/07	R186	02/11/2017			Bond Future	9.1172	112.4068	9.0287	112.9795	(0.971)	0.0000	0.0000	1
2017/04/07	R186	02/11/2017	8.89	Call	Bond Future	2,325.5500	2.3256	2,576.3900	2.5764	10.786	0	0	0
2017/04/07	R186	02/11/2017	8.90	Call	Bond Future	2,354.5300	2.3545	2,607.3500	2.6074	10.738	0	0	0
2017/04/07	R186	02/11/2017	8.88	Put	Bond Future	3,840.3300	3.8403	3,516.4900	3.5165	(8.433)	0	0	0
2017/04/07	R186	02/11/2017	8.90	Put	Bond Future	3,766.8300	3.7668	3,446.9500	3.4469	(8.492)	0	0	0
2017/04/07	R197	04/05/2017	308.58	Put	Bond Future	11,929.5300	11.9295	10,912.6400	10.9126	(8.524)	0	0	0
2017/04/07	R197	04/05/2017			Bond Future	296.6505	296.6505	297.6674	297.6674	0.343	0.0000	0.0000	1,063
2017/04/07	R197	04/05/2017	308.60	Put	Bond Future	11,949.5300	11.9495	10,932.6400	10.9326	(8.510)	0	0	0
2017/04/07	R197	04/05/2017	308.59	Put	Bond Future	11,939.5300	11.9395	10,922.6400	10.9226	(8.517)	0	0	0
2017/04/07	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R197	03/08/2017			Bond Future	295.4710	295.4710	296.5051	296.5051	0.350	0.0000	0.0000	0
2017/04/07	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R197	03/08/2017	308.05	Put	Bond Future	12,579.0000	12.5790	11,544.9000	11.5449	(8.221)	0	0	0
2017/04/07	R197	03/08/2017	308.07	Put	Bond Future	12,599.0000	12.5990	11,564.9000	11.5649	(8.208)	0	0	0
2017/04/07	R197	03/08/2017	308.06	Put	Bond Future	12,589.0000	12.5890	11,554.9000	11.5549	(8.214)	0	0	0
2017/04/07	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R197	02/11/2017			Bond Future	301.3216	301.3216	302.3766	302.3766	0.350	0.0000	0.0000	0
2017/04/07	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R197	02/11/2017	305.15	Put	Bond Future	3,828.4200	3.8284	2,773.3900	2.7734	(27.558)	0	0	0
2017/04/07	R197	02/11/2017	305.17	Put	Bond Future	3,848.4200	3.8484	2,793.3900	2.7934	(27.415)	0	0	0
2017/04/07	R197	02/11/2017	305.16	Put	Bond Future	3,838.4200	3.8384	2,783.3900	2.7834	(27.486)	0	0	0
2017/04/07	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R202	04/05/2017	256.73	Put	Bond Future	14,181.6900	14.1817	15,100.5800	15.1006	6.479	0	0	0
2017/04/07	R202	04/05/2017			Bond Future	242.5483	242.5483	241.6294	241.6294	(0.379)	0.0000	0.0000	33,327
2017/04/07	R202	04/05/2017	256.72	Put	Bond Future	14,171.6900	14.1717	15,090.5800	15.0906	6.484	0	0	0
2017/04/07	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R202	04/05/2017	256.71	Put	Bond Future	14,161.6900	14.1617	15,080.5800	15.0806	6.489	0	0	0
2017/04/07	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R202	03/08/2017			Bond Future	243.5593	243.5593	242.6207	242.6207	(0.385)	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
2017/04/07	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R202	03/08/2017	258.35	Put	Bond Future	14,790.6600	14.7907	15,729.2800	15.7293	6.346	0	0	0
2017/04/07	R202	03/08/2017	258.37	Put	Bond Future	14,810.6600	14.8107	15,749.2800	15.7493	6.337	0	0	0
2017/04/07	R202	03/08/2017	258.36	Put	Bond Future	14,800.6600	14.8007	15,739.2800	15.7393	6.342	0	0	0
2017/04/07	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R202	02/11/2017			Bond Future	248.3817	248.3817	247.4251	247.4251	(0.385)	0.0000	0.0000	0
2017/04/07	R202	02/11/2017	253.89	Put	Bond Future	5,508.2500	5.5083	6,464.8600	6.4649	17.367	0	0	0
2017/04/07	R202	02/11/2017	253.91	Put	Bond Future	5,528.2500	5.5283	6,484.8600	6.4849	17.304	0	0	0
2017/04/07	R202	02/11/2017	253.90	Put	Bond Future	5,518.2500	5.5183	6,474.8600	6.4749	17.335	0	0	0
2017/04/07	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R203	04/05/2017	6.92	Put	Bond Future	188.7300	0.1887	182.8900	0.1829	(3.094)	0	0	0
2017/04/07	R203	04/05/2017	6.91	Call	Bond Future	0.2300	0.0002	0.2500	0.0003	8.696	0	0	0
2017/04/07	R203	04/05/2017			Bond Future	7.4585	101.4508	7.4417	101.4566	(0.225)	0.0000	0.0000	31,101
2017/04/07	R203	04/05/2017	6.92	Call	Bond Future	0.2700	0.0003	0.2900	0.0003	7.407	0	0	0
2017/04/07	R203	04/05/2017	6.93	Call	Bond Future	0.3000	0.0003	0.3300	0.0003	10.000	0	0	0
2017/04/07	R203	04/05/2017	6.91	Put	Bond Future	192.2000	0.1922	186.3600	0.1864	(3.039)	0	0	0
2017/04/07	R203	04/05/2017	6.93	Put	Bond Future	185.2500	0.1852	179.4200	0.1794	(3.147)	0	0	0
2017/04/07	R203	03/08/2017	4.89	Call	Bond Future	0.5500	0.0006	0.5300	0.0005	(3.636)	0	0	0
2017/04/07	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/07	R203	03/08/2017	4.87	Call	Bond Future	0.5000	0.0005	0.4800	0.0005	(4.000)	0	0	0
2017/04/07	R203	03/08/2017	4.88	Call	Bond Future	0.5200	0.0005	0.5100	0.0005	(1.923)	0	0	0
2017/04/07	R203	03/08/2017	4.87	Put	Bond Future	119.0000	0.1190	118.9800	0.1190	(0.017)	0	0	0
2017/04/07	R203	03/08/2017	4.89	Put	Bond Future	116.9000	0.1169	116.8800	0.1169	(0.017)	0	0	0
2017/04/07	R203	03/08/2017	4.88	Put	Bond Future	117.9400	0.1179	117.9300	0.1179	(0.008)	0	0	0
2017/04/07	R204	04/05/2017	7.90	Put	Bond Future	33.2000	0.0332	20.9100	0.0209	(37.018)	0	0	0
2017/04/07	R204	04/05/2017			Bond Future	7.6439	103.5739	7.5912	103.6531	(0.689)	0.0000	0.0000	28,589
2017/04/07	R204	04/05/2017	7.92	Put	Bond Future	28.7500	0.0288	17.8400	0.0178	(37.948)	0	0	0
2017/04/07	R204	04/05/2017	7.91	Put	Bond Future	30.9100	0.0309	19.3200	0.0193	(37.496)	0	0	0
2017/04/07	R204	04/05/2017	7.90	Call	Bond Future	417.0400	0.4170	483.8800	0.4839	16.027	0	0	0
2017/04/07	R204	04/05/2017	7.91	Call	Bond Future	429.7000	0.4297	497.2400	0.4972	15.718	0	0	0
2017/04/07	R204	04/05/2017	7.92	Call	Bond Future	442.4800	0.4425	510.7000	0.5107	15.418	0	0	0
2017/04/07	R204	03/08/2017	7.77	Put	Bond Future	224.8800	0.2249	193.0900	0.1931	(14.136)	0	0	0
2017/04/07	R204	03/08/2017			Bond Future	7.6272	101.5107	7.5654	101.5901	(0.811)	0.0000	0.0000	0
2017/04/07	R204	03/08/2017	7.76	Put	Bond Future	229.9100	0.2299	197.6100	0.1976	(14.049)	0	0	0
2017/04/07	R204	03/08/2017	7.75	Call	Bond Future	392.3500	0.3923	438.9300	0.4389	11.872	0	0	0
2017/04/07	R204	03/08/2017	7.76	Call	Bond Future	400.0400	0.4000	447.1200	0.4471	11.769	0	0	0
2017/04/07	R204	03/08/2017	7.77	Call	Bond Future	407.8000	0.4078	455.3900	0.4554	11.670	0	0	0
2017/04/07	R204	03/08/2017	7.75	Put	Bond Future	235.0200	0.2350	202.2200	0.2022	(13.956)	0	0	0
2017/04/07	R204	02/11/2017	7.76	Put	Bond Future	185.5100	0.1855	155.9800	0.1560	(15.918)	0	0	0
2017/04/07	R204	02/11/2017			Bond Future	7.5524	103.4969	7.4757	103.5784	(1.016)	0.0000	0.0000	0
2017/04/07	R204	02/11/2017	7.75	Put	Bond Future	189.2500	0.1893	159.2700	0.1593	(15.841)	0	0	0
2017/04/07	R204	02/11/2017	7.76	Call	Bond Future	405.3000	0.4053	457.2400	0.4572	12.815	0	0	0
2017/04/07	R204	02/11/2017	7.74	Call	Bond Future	391.6900	0.3917	442.7300	0.4427	13.031	0	0	0
2017/04/07	R204	02/11/2017	7.75	Call	Bond Future	398.4700	0.3985	449.9600	0.4500	12.922	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
2017/04/07	R204	02/11/2017	7.74	Put	Bond Future	193.0500	0.1930	162.6200	0.1626	(15.763)	0	0	0
2017/04/07	R207	04/05/2017	8.21	Put	Bond Future	27.7300	0.0277	17.8300	0.0178	(35.701)	0	0	0
2017/04/07	R207	04/05/2017			Bond Future	7.8192	100.9121	7.7724	101.0225	(0.598)	0.0000	0.0000	76,368
2017/04/07	R207	04/05/2017	8.22	Call	Bond Future	967.0500	0.9670	1,068.2000	1.0682	10.460	0	0	0
2017/04/07	R207	04/05/2017	8.20	Call	Bond Future	924.3200	0.9243	1,024.2700	1.0243	10.813	0	0	0
2017/04/07	R207	04/05/2017	8.21	Call	Bond Future	945.6400	0.9456	1,046.2000	1.0462	10.634	0	0	0
2017/04/07	R207	04/05/2017	8.20	Put	Bond Future	29.7700	0.0298	19.2600	0.0193	(35.304)	0	0	0
2017/04/07	R207	04/05/2017	8.22	Put	Bond Future	25.8000	0.0258	16.4900	0.0165	(36.085)	0	0	0
2017/04/07	R207	03/08/2017	8.19	Call	Bond Future	1,018.0000	1.0180	1,097.0200	1.0970	7.762	0	0	51
2017/04/07	R207	03/08/2017			Bond Future	7.8330	99.1950	7.7815	99.3064	(0.657)	0.0000	0.0000	0
2017/04/07	R207	03/08/2017	8.39	Put	Bond Future	152.2500	0.1522	130.2900	0.1303	(14.424)	0	0	0
2017/04/07	R207	03/08/2017	8.19	Put	Bond Future	250.0800	0.2501	217.7600	0.2178	(12.924)	0	0	0
2017/04/07	R207	03/08/2017	8.41	Put	Bond Future	144.6000	0.1446	123.5300	0.1235	(14.571)	0	0	0
2017/04/07	R207	03/08/2017	8.40	Put	Bond Future	148.3900	0.1484	126.8700	0.1269	(14.502)	0	0	0
2017/04/07	R207	03/08/2017	8.41	Call	Bond Future	1,382.0200	1.3820	1,472.2900	1.4723	6.532	0	0	0
2017/04/07	R207	03/08/2017	8.39	Call	Bond Future	1,347.1100	1.3471	1,436.4900	1.4365	6.635	0	0	0
2017/04/07	R207	03/08/2017	8.40	Call	Bond Future	1,364.5300	1.3645	1,454.3500	1.4544	6.582	0	0	0
2017/04/07	R207	02/11/2017			Bond Future	7.8135	101.1360	7.7555	101.2501	(0.743)	0.0000	0.0000	0
2017/04/07	R207	02/11/2017	8.03	Put	Bond Future	423.8700	0.4239	379.8100	0.3798	(10.395)	0	0	0
2017/04/07	R207	02/11/2017	8.05	Put	Bond Future	409.8400	0.4098	366.8600	0.3669	(10.487)	0	0	0
2017/04/07	R207	02/11/2017	8.03	Call	Bond Future	847.7600	0.8478	917.7500	0.9178	8.256	0	0	0
2017/04/07	R207	02/11/2017	8.04	Put	Bond Future	416.8100	0.4168	373.2900	0.3733	(10.441)	0	0	0
2017/04/07	R207	02/11/2017	8.04	Call	Bond Future	860.2300	0.8602	930.7600	0.9308	8.199	0	0	0
2017/04/07	R207	02/11/2017	8.05	Call	Bond Future	872.7800	0.8728	943.8500	0.9439	8.143	0	0	0
2017/04/07	R208	04/05/2017	8.39	Call	Bond Future	1,391.8800	1.3919	1,571.4200	1.5714	12.899	0	0	0
2017/04/07	R208	04/05/2017			Bond Future	7.9678	96.6993	7.9063	96.8974	(0.773)	0.0000	0.0000	23,301
2017/04/07	R208	04/05/2017	8.37	Call	Bond Future	1,335.0000	1.3350	1,512.4600	1.5125	13.293	0	0	0
2017/04/07	R208	04/05/2017	8.38	Call	Bond Future	1,363.3400	1.3633	1,541.8700	1.5419	13.095	0	0	0
2017/04/07	R208	04/05/2017	8.37	Put	Bond Future	53.6200	0.0536	33.0300	0.0330	(38.400)	0	0	0
2017/04/07	R208	04/05/2017	8.39	Put	Bond Future	47.3200	0.0473	28.8100	0.0288	(39.117)	0	0	0
2017/04/07	R208	04/05/2017	8.38	Put	Bond Future	50.3600	0.0504	30.8400	0.0308	(38.761)	0	0	0
2017/04/07	R208	03/08/2017	8.32	Call	Bond Future	1,456.3400	1.4563	1,594.0100	1.5940	9.453	0	0	0
2017/04/07	R208	03/08/2017			Bond Future	7.9847	98.5451	7.9187	98.7458	(0.826)	0.0000	0.0000	0
2017/04/07	R208	03/08/2017	8.30	Call	Bond Future	1,415.0000	1.4150	1,550.7000	1.5507	9.590	0	0	0
2017/04/07	R208	03/08/2017	8.31	Call	Bond Future	1,435.5000	1.4355	1,572.1900	1.5722	9.522	0	0	0
2017/04/07	R208	03/08/2017	8.30	Put	Bond Future	462.8800	0.4629	397.9100	0.3979	(14.036)	0	0	0
2017/04/07	R208	03/08/2017	8.32	Put	Bond Future	444.2300	0.4442	381.2300	0.3812	(14.182)	0	0	0
2017/04/07	R208	03/08/2017	8.31	Put	Bond Future	453.3800	0.4534	389.4000	0.3894	(14.112)	0	0	0
2017/04/07	R208	02/11/2017	8.18	Put	Bond Future	710.2600	0.7103	628.2600	0.6283	(11.545)	0	0	0
2017/04/07	R208	02/11/2017			Bond Future	7.9893	97.0707	7.9177	97.2758	(0.897)	0.0000	0.0000	0
2017/04/07	R208	02/11/2017	8.20	Put	Bond Future	687.8000	0.6878	607.6500	0.6077	(11.653)	0	0	0
2017/04/07	R208	02/11/2017	8.19	Put	Bond Future	698.8200	0.6988	617.7500	0.6177	(11.601)	0	0	0
2017/04/07	R208	02/11/2017	8.18	Call	Bond Future	1,253.6300	1.2536	1,376.7200	1.3767	9.819	0	0	0
2017/04/07	R208	02/11/2017	8.19	Call	Bond Future	1,270.5900	1.2706	1,394.6100	1.3946	9.761	0	0	0
2017/04/07	R208	02/11/2017	8.20	Call	Bond Future	1,287.9500	1.2879	1,412.8900	1.4129	9.701	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
2017/04/07	R209	04/05/2017	9.48	Put	Bond Future	2,282.4700	2.2825	1,890.3500	1.8903	(17.180)	0	0	0
2017/04/07	R209	04/05/2017			Bond Future	9.7518	70.6862	9.6705	71.2222	(0.833)	0.0000	0.0000	61,964
2017/04/07	R209	04/05/2017	9.47	Put	Bond Future	2,332.6700	2.3327	1,936.3600	1.9364	(16.990)	0	0	0
2017/04/07	R209	04/05/2017	9.63	Call	Bond Future	798.1000	0.7981	1,010.2500	1.0103	26.582	0	0	0
2017/04/07	R209	04/05/2017	8.93	Call	Bond Future	25.6500	0.0256	38.3000	0.0383	49.318	0	0	1,130
2017/04/07	R209	04/05/2017	9.33	Put	Bond Future	3,095.7800	3.0958	2,647.3500	2.6474	(14.485)	0	0	1,130
2017/04/07	R209	04/05/2017	9.46	Call	Bond Future	429.9700	0.4300	565.5200	0.5655	31.525	0	0	0
2017/04/07	R209	04/05/2017	9.47	Call	Bond Future	447.4100	0.4474	587.0900	0.5871	31.220	0	0	0
2017/04/07	R209	04/05/2017	9.33	Call	Bond Future	245.3900	0.2454	332.9500	0.3330	35.682	0	0	0
2017/04/07	R209	04/05/2017	9.48	Call	Bond Future	465.4100	0.4654	609.2800	0.6093	30.913	0	0	0
2017/04/07	R209	04/05/2017	9.63	Put	Bond Future	1,603.7500	1.6038	1,279.9100	1.2799	(20.193)	0	0	1,130
2017/04/07	R209	04/05/2017	8.93	Put	Bond Future	5,742.9900	5.7430	5,219.6500	5.2197	(9.113)	0	0	0
2017/04/07	R209	04/05/2017	9.46	Put	Bond Future	2,383.5300	2.3835	1,983.0900	1.9831	(16.800)	0	0	0
2017/04/07	R209	03/08/2017			Bond Future	9.8046	72.0355	9.7211	72.5808	(0.852)	0.0000	0.0000	0
2017/04/07	R209	03/08/2017	9.44	Call	Bond Future	1,402.3400	1.4023	1,598.3700	1.5984	13.979	0	0	0
2017/04/07	R209	03/08/2017	9.43	Put	Bond Future	3,876.5100	3.8765	3,524.9100	3.5249	(9.070)	0	0	0
2017/04/07	R209	03/08/2017	9.45	Put	Bond Future	3,787.6200	3.7876	3,440.6300	3.4406	(9.161)	0	0	0
2017/04/07	R209	03/08/2017	9.44	Put	Bond Future	3,831.8900	3.8319	3,482.5900	3.4826	(9.116)	0	0	0
2017/04/07	R209	03/08/2017	9.45	Call	Bond Future	1,426.3800	1.4264	1,624.7200	1.6247	13.905	0	0	0
2017/04/07	R209	03/08/2017	9.43	Call	Bond Future	1,378.5400	1.3785	1,572.2700	1.5723	14.053	0	0	0
2017/04/07	R209	02/11/2017	9.52	Put	Bond Future	4,399.2300	4.3992	4,072.6600	4.0727	(7.423)	0	0	0
2017/04/07	R209	02/11/2017	8.30	Put	Bond Future	11,472.4100	11.4724	10,965.6500	10.9657	(4.417)	0	0	0
2017/04/07	R209	02/11/2017			Bond Future	9.8548	70.2944	9.7688	70.8508	(0.872)	0.0000	0.0000	901
2017/04/07	R209	02/11/2017	9.54	Put	Bond Future	4,318.5500	4.3186	3,995.6600	3.9957	(7.477)	0	0	0
2017/04/07	R209	02/11/2017	10.00	Call	Bond Future	3,685.4500	3.6855	4,001.7100	4.0017	8.581	0	0	0
2017/04/07	R209	02/11/2017	9.53	Put	Bond Future	4,358.7500	4.3588	4,034.0200	4.0340	(7.450)	0	0	0
2017/04/07	R209	02/11/2017	9.54	Call	Bond Future	2,248.6400	2.2486	2,482.1100	2.4821	10.383	0	0	0
2017/04/07	R209	02/11/2017	9.00	Put	Bond Future	6,906.9100	6.9069	6,488.8000	6.4888	(6.054)	0	0	0
2017/04/07	R209	02/11/2017	9.52	Call	Bond Future	2,194.6900	2.1947	2,424.4800	2.4245	10.470	0	0	0
2017/04/07	R209	02/11/2017	10.00	Put	Bond Future	2,760.4400	2.7604	2,520.3400	2.5203	(8.698)	0	0	3,360
2017/04/07	R209	02/11/2017	8.30	Call	Bond Future	290.5000	0.2905	340.1000	0.3401	17.074	0	0	2,800
2017/04/07	R209	02/11/2017	9.00	Call	Bond Future	1,065.4100	1.0654	1,203.6600	1.2037	12.976	0	0	2,800
2017/04/07	R209	02/11/2017	9.53	Call	Bond Future	2,221.5700	2.2216	2,453.2000	2.4532	10.426	0	0	0
2017/04/07	R210	04/05/2017			Bond Future	182.7869	182.7869	182.7974	182.7974	0.006	0.0000	0.0000	1,698
2017/04/07	R210	04/05/2017	192.31	Put	Bond Future	9,523.1100	9.5231	9,512.5800	9.5126	(0.111)	0	0	0
2017/04/07	R210	04/05/2017	192.33	Put	Bond Future	9,543.1100	9.5431	9,532.5800	9.5326	(0.110)	0	0	0
2017/04/07	R210	04/05/2017	192.32	Put	Bond Future	9,533.1100	9.5331	9,522.5800	9.5226	(0.110)	0	0	0
2017/04/07	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R210	03/08/2017	196.29	Put	Bond Future	9,981.2500	9.9813	9,972.1900	9.9722	(0.091)	0	0	0
2017/04/07	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R210	03/08/2017			Bond Future	186.3088	186.3088	186.3178	186.3178	0.005	0.0000	0.0000	0
2017/04/07	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R210	03/08/2017	196.28	Put	Bond Future	9,971.2500	9.9713	9,962.1900	9.9622	(0.091)	0	0	0
2017/04/07	R210	03/08/2017	196.30	Put	Bond Future	9,991.2500	9.9913	9,982.1900	9.9822	(0.091)	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
2017/04/07	R210	02/11/2017	192.08	Put	Bond Future	4,493.9300	4.4939	4,484.2600	4.4843	(0.215)	0	0	0
2017/04/07	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R210	02/11/2017			Bond Future	187.5861	187.5861	187.5957	187.5957	0.005	0.0000	0.0000	0
2017/04/07	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R210	02/11/2017	192.07	Put	Bond Future	4,483.9300	4.4839	4,474.2600	4.4743	(0.216)	0	0	0
2017/04/07	R210	02/11/2017	192.09	Put	Bond Future	4,503.9300	4.5039	4,494.2600	4.4943	(0.215)	0	0	0
2017/04/07	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R212	04/05/2017			Bond Future	147.5572	147.5572	147.5656	147.5656	0.006	0.0000	0.0000	3,268
2017/04/07	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R212	04/05/2017	152.23	Put	Bond Future	4,672.7700	4.6728	4,664.4200	4.6644	(0.179)	0	0	0
2017/04/07	R212	04/05/2017	152.25	Put	Bond Future	4,692.7700	4.6928	4,684.4200	4.6844	(0.178)	0	0	0
2017/04/07	R212	04/05/2017	152.24	Put	Bond Future	4,682.7700	4.6828	4,674.4200	4.6744	(0.178)	0	0	0
2017/04/07	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R212	03/08/2017			Bond Future	148.3674	148.3674	148.3746	148.3746	0.005	0.0000	0.0000	0
2017/04/07	R212	03/08/2017	153.34	Put	Bond Future	4,972.6500	4.9726	4,965.3800	4.9654	(0.146)	0	0	0
2017/04/07	R212	03/08/2017	153.36	Put	Bond Future	4,992.6500	4.9926	4,985.3800	4.9854	(0.146)	0	0	0
2017/04/07	R212	03/08/2017	153.35	Put	Bond Future	4,982.6500	4.9826	4,975.3800	4.9754	(0.146)	0	0	0
2017/04/07	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R212	02/11/2017			Bond Future	151.3051	151.3051	151.3128	151.3128	0.005	0.0000	0.0000	0
2017/04/07	R212	02/11/2017	152.40	Put	Bond Future	1,094.8500	1.0948	1,087.1500	1.0872	(0.703)	0	0	0
2017/04/07	R212	02/11/2017	152.42	Put	Bond Future	1,114.8500	1.1148	1,107.1500	1.1072	(0.691)	0	0	0
2017/04/07	R212	02/11/2017	152.41	Put	Bond Future	1,104.8500	1.1048	1,097.1500	1.0972	(0.697)	0	0	0
2017/04/07	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/07	R213	04/05/2017			Bond Future	9.4563	82.5882	9.3649	83.1949	(0.967)	0.0000	0.0000	45,201
2017/04/07	R213	04/05/2017	9.35	Put	Bond Future	1,507.7000	1.5077	1,153.6800	1.1537	(23.481)	0	0	0
2017/04/07	R213	04/05/2017	9.37	Put	Bond Future	1,429.5800	1.4296	1,086.9700	1.0870	(23.966)	0	0	0
2017/04/07	R213	04/05/2017	9.35	Call	Bond Future	801.4500	0.8014	1,054.0800	1.0541	31.522	0	0	0
2017/04/07	R213	04/05/2017	9.36	Put	Bond Future	1,468.2700	1.4683	1,119.9400	1.1199	(23.724)	0	0	0
2017/04/07	R213	04/05/2017	9.36	Call	Bond Future	828.7900	0.8288	1,087.1100	1.0871	31.168	0	0	0
2017/04/07	R213	04/05/2017	9.37	Call	Bond Future	856.8000	0.8568	1,120.8400	1.1208	30.817	0	0	0
2017/04/07	R213	03/08/2017	9.33	Put	Bond Future	2,974.8900	2.9749	2,629.2000	2.6292	(11.620)	0	0	0
2017/04/07	R213	03/08/2017			Bond Future	9.5072	84.1647	9.4130	84.7818	(0.991)	0.0000	0.0000	0
2017/04/07	R213	03/08/2017	9.35	Put	Bond Future	2,899.8700	2.8999	2,559.7000	2.5597	(11.731)	0	0	0
2017/04/07	R213	03/08/2017	9.34	Put	Bond Future	2,937.2200	2.9372	2,594.2800	2.5943	(11.676)	0	0	0
2017/04/07	R213	03/08/2017	9.33	Call	Bond Future	1,808.6700	1.8087	2,080.1700	2.0802	15.011	0	0	0
2017/04/07	R213	03/08/2017	9.34	Call	Bond Future	1,837.4300	1.8374	2,111.6800	2.1117	14.926	0	0	0
2017/04/07	R213	03/08/2017	9.35	Call	Bond Future	1,866.4500	1.8665	2,143.4700	2.1435	14.842	0	0	0
2017/04/07	R213	02/11/2017	9.36	Put	Bond Future	3,728.1700	3.7282	3,385.8600	3.3859	(9.182)	0	0	0
2017/04/07	R213	02/11/2017			Bond Future	9.5572	82.2604	9.4599	82.8901	(1.018)	0.0000	0.0000	0
2017/04/07	R213	02/11/2017	9.35	Put	Bond Future	3,764.7800	3.7648	3,420.3100	3.4203	(9.150)	0	0	0
2017/04/07	R213	02/11/2017	9.36	Call	Bond Future	2,445.3500	2.4453	2,732.7300	2.7327	11.752	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
2017/04/07	R213	02/11/2017	9.34	Call	Bond Future	2,387.1700	2.3872	2,670.2300	2.6702	11.858	0	0	0
2017/04/07	R213	02/11/2017	9.35	Call	Bond Future	2,416.1600	2.4162	2,701.3800	2.7014	11.805	0	0	0
2017/04/07	R213	02/11/2017	9.34	Put	Bond Future	3,801.6600	3.8017	3,455.0300	3.4550	(9.118)	0	0	0
2017/04/07	R214	04/05/2017	9.58	Put	Bond Future	2,293.6500	2.2937	1,918.3500	1.9184	(16.363)	0	0	0
2017/04/07	R214	04/05/2017			Bond Future	9.8314	70.7812	9.7552	71.3045	(0.775)	0.0000	0.0000	35,332
2017/04/07	R214	04/05/2017	9.57	Put	Bond Future	2,344.7000	2.3447	1,965.2700	1.9653	(16.182)	0	0	0
2017/04/07	R214	04/05/2017	9.58	Call	Bond Future	542.7600	0.5428	690.7900	0.6908	27.274	0	0	0
2017/04/07	R214	04/05/2017	9.56	Call	Bond Future	503.0300	0.5030	642.8500	0.6428	27.796	0	0	0
2017/04/07	R214	04/05/2017	9.57	Call	Bond Future	522.6700	0.5227	666.5700	0.6666	27.532	0	0	0
2017/04/07	R214	04/05/2017	9.56	Put	Bond Future	2,396.3200	2.3963	2,012.8100	2.0128	(16.004)	0	0	0
2017/04/07	R214	03/08/2017	9.51	Call	Bond Future	1,480.2800	1.4803	1,670.0300	1.6700	12.819	0	0	0
2017/04/07	R214	03/08/2017			Bond Future	9.8827	72.1322	9.8045	72.6647	(0.792)	0.0000	0.0000	0
2017/04/07	R214	03/08/2017	9.52	Call	Bond Future	1,505.4800	1.5055	1,697.4500	1.6975	12.751	0	0	0
2017/04/07	R214	03/08/2017	9.53	Call	Bond Future	1,530.9300	1.5309	1,725.1300	1.7251	12.685	0	0	0
2017/04/07	R214	03/08/2017	9.51	Put	Bond Future	4,077.8700	4.0779	3,735.1500	3.7351	(8.404)	0	0	0
2017/04/07	R214	03/08/2017	9.53	Put	Bond Future	3,985.1400	3.9851	3,646.8700	3.6469	(8.488)	0	0	0
2017/04/07	R214	03/08/2017	9.52	Put	Bond Future	4,031.3200	4.0313	3,690.8200	3.6908	(8.446)	0	0	0
2017/04/07	R214	02/11/2017	9.60	Call	Bond Future	2,294.6500	2.2947	2,518.7500	2.5188	9.766	0	0	0
2017/04/07	R214	02/11/2017			Bond Future	9.9332	70.2462	9.8527	70.7894	(0.811)	0.0000	0.0000	0
2017/04/07	R214	02/11/2017	9.58	Call	Bond Future	2,238.6800	2.2387	2,459.1700	2.4592	9.849	0	0	0
2017/04/07	R214	02/11/2017	9.59	Call	Bond Future	2,266.5700	2.2666	2,488.8600	2.4889	9.807	0	0	0
2017/04/07	R214	02/11/2017	9.60	Put	Bond Future	4,588.7000	4.5887	4,269.6000	4.2696	(6.954)	0	0	0
2017/04/07	R214	02/11/2017	9.58	Put	Bond Future	4,674.3400	4.6743	4,351.6300	4.3516	(6.904)	0	0	0
2017/04/07	R214	02/11/2017	9.59	Put	Bond Future	4,631.3700	4.6314	4,310.4600	4.3105	(6.929)	0	0	0
2017/04/07	R248	04/05/2017	9.66	Call	Bond Future	808.8200	0.8088	1,010.9800	1.0110	24.994	0	0	0
2017/04/07	R248	04/05/2017			Bond Future	9.8920	90.6845	9.8157	91.3493	(0.771)	0.0000	0.0000	77,183
2017/04/07	R248	04/05/2017	9.67	Call	Bond Future	837.1300	0.8371	1,044.5000	1.0445	24.772	0	0	0
2017/04/07	R248	04/05/2017	9.65	Put	Bond Future	2,921.6500	2.9217	2,453.8600	2.4539	(16.011)	0	0	0
2017/04/07	R248	04/05/2017	9.67	Put	Bond Future	2,797.2700	2.7973	2,339.8500	2.3399	(16.352)	0	0	0
2017/04/07	R248	04/05/2017	9.66	Put	Bond Future	2,859.0600	2.8591	2,396.4300	2.3964	(16.181)	0	0	0
2017/04/07	R248	04/05/2017	9.65	Call	Bond Future	781.1500	0.7811	978.1500	0.9781	25.219	0	0	0
2017/04/07	R248	03/08/2017			Bond Future	9.9454	92.4155	9.8671	93.0919	(0.788)	0.0000	0.0000	170
2017/04/07	R248	03/08/2017	9.57	Call	Bond Future	1,964.1400	1.9641	2,206.9600	2.2070	12.363	0	0	0
2017/04/07	R248	03/08/2017	9.56	Put	Bond Future	5,348.9500	5.3489	4,912.6600	4.9127	(8.157)	0	0	0
2017/04/07	R248	03/08/2017	9.58	Put	Bond Future	5,230.2000	5.2302	4,799.4100	4.7994	(8.237)	0	0	0
2017/04/07	R248	03/08/2017	9.57	Put	Bond Future	5,289.2400	5.2892	4,855.7000	4.8557	(8.197)	0	0	0
2017/04/07	R248	03/08/2017	9.58	Call	Bond Future	1,996.5200	1.9965	2,242.0900	2.2421	12.300	0	0	0
2017/04/07	R248	03/08/2017	9.56	Call	Bond Future	1,932.2700	1.9323	2,172.3400	2.1723	12.424	0	0	0
2017/04/07	R248	02/11/2017	9.66	Put	Bond Future	6,004.6600	6.0047	5,600.7500	5.6008	(6.727)	0	0	0
2017/04/07	R248	02/11/2017			Bond Future	9.9980	89.7849	9.9172	90.4750	(0.808)	0.0000	0.0000	0
2017/04/07	R248	02/11/2017	9.65	Put	Bond Future	6,058.8000	6.0588	5,652.6800	5.6527	(6.703)	0	0	0
2017/04/07	R248	02/11/2017	9.64	Call	Bond Future	2,979.0900	2.9791	3,260.8600	3.2609	9.458	0	0	0
2017/04/07	R248	02/11/2017	9.65	Call	Bond Future	3,014.7800	3.0148	3,298.7700	3.2988	9.420	0	0	0
2017/04/07	R248	02/11/2017	9.66	Call	Bond Future	3,050.7000	3.0507	3,336.9000	3.3369	9.381	0	0	0
2017/04/07	R248	02/11/2017	9.64	Put	Bond Future	6,113.3300	6.1133	5,704.9900	5.7050	(6.680)	0	0	0

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