



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 26/04/2017 TO 26/04/2017

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
2017/04/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	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
2017/04/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2025	04/05/2017			Bond Future	127.9071	127.9071	128.1153	128.1153	0.163	0.0000	0.0000	3,234
2017/04/26	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2025	04/05/2017	132.56	Put	Bond Future	4,652.9300	4.6529	4,444.6800	4.4447	(4.476)	0	0	0
2017/04/26	2025	04/05/2017	132.58	Put	Bond Future	4,672.9300	4.6729	4,464.6800	4.4647	(4.457)	0	0	0
2017/04/26	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2025	04/05/2017	132.57	Put	Bond Future	4,662.9300	4.6629	4,454.6800	4.4547	(4.466)	0	0	0
2017/04/26	2025	03/08/2017			Bond Future	129.0347	129.0347	129.2460	129.2460	0.164	0.0000	0.0000	2,414
2017/04/26	2025	03/08/2017	133.96	Put	Bond Future	4,925.3500	4.9254	4,714.0000	4.7140	(4.291)	0	0	0
2017/04/26	2025	03/08/2017	133.98	Put	Bond Future	4,945.3500	4.9454	4,734.0000	4.7340	(4.274)	0	0	0
2017/04/26	2025	03/08/2017	133.97	Put	Bond Future	4,935.3500	4.9354	4,724.0000	4.7240	(4.282)	0	0	0
2017/04/26	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2025	02/11/2017			Bond Future	131.5732	131.5732	131.7889	131.7889	0.164	0.0000	0.0000	0
2017/04/26	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2025	02/11/2017	132.96	Put	Bond Future	1,386.8300	1.3868	1,171.1300	1.1711	(15.553)	0	0	0
2017/04/26	2025	02/11/2017	132.98	Put	Bond Future	1,406.8300	1.4068	1,191.1300	1.1911	(15.332)	0	0	0
2017/04/26	2025	02/11/2017	132.97	Put	Bond Future	1,396.8300	1.3968	1,181.1300	1.1811	(15.442)	0	0	0
2017/04/26	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2025	01/02/2018	133.89	Put	Bond Future	1,013.0600	1.0131	793.3800	0.7934	(21.685)	0	0	0
2017/04/26	2025	01/02/2018			Bond Future	132.8769	132.8769	133.0966	133.0966	0.165	0.0000	0.0000	0
2017/04/26	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2025	01/02/2018	133.88	Put	Bond Future	1,003.0600	1.0031	783.3800	0.7834	(21.901)	0	0	0
2017/04/26	2025	01/02/2018	133.90	Put	Bond Future	1,023.0600	1.0231	803.3800	0.8034	(21.473)	0	0	0
2017/04/26	2029	04/05/2017	100.66	Put	Bond Future	1,236.9400	1.2369	1,216.0900	1.2161	(1.686)	0	0	0
2017/04/26	2029	04/05/2017			Bond Future	99.4231	99.4231	99.4439	99.4439	0.021	0.0000	0.0000	1,772
2017/04/26	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2029	04/05/2017	100.65	Put	Bond Future	1,226.9400	1.2269	1,206.0900	1.2061	(1.699)	0	0	0
2017/04/26	2029	04/05/2017	100.67	Put	Bond Future	1,246.9400	1.2469	1,226.0900	1.2261	(1.672)	0	0	0
2017/04/26	2029	01/02/2018			Bond Future	104.3850	104.3850	104.4061	104.4061	0.020	0.0000	0.0000	0
2017/04/26	2030	04/05/2017	9.33	Call	Bond Future	1,567.8900	1.5679	1,221.0000	1.2210	(22.125)	0	0	0
2017/04/26	2030	04/05/2017			Bond Future	9.1040	93.9212	9.1536	93.5743	0.544	0.0000	0.0000	24,363

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
2017/04/26	2030	04/05/2017	9.34	Call	Bond Future	1,636.4200	1.6364	1,289.5300	1.2895	(21.198)	0	0	0
2017/04/26	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2030	04/05/2017	9.32	Call	Bond Future	1,499.2900	1.4993	1,152.4000	1.1524	(23.137)	0	0	0
2017/04/26	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2030	03/08/2017	9.33	Call	Bond Future	1,218.3700	1.2184	863.8200	0.8638	(29.100)	0	0	0
2017/04/26	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2030	03/08/2017			Bond Future	9.1522	91.7021	9.2036	91.3476	0.562	0.0000	0.0000	11,399
2017/04/26	2030	03/08/2017	9.34	Call	Bond Future	1,286.2400	1.2862	931.6900	0.9317	(27.565)	0	0	0
2017/04/26	2030	03/08/2017	9.35	Call	Bond Future	1,354.0300	1.3540	999.4800	0.9995	(26.185)	0	0	0
2017/04/26	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2030	02/11/2017			Bond Future	9.1917	93.4844	9.2447	93.1233	0.577	0.0000	0.0000	0
2017/04/26	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2030	02/11/2017	9.34	Call	Bond Future	1,004.3200	1.0043	643.2000	0.6432	(35.957)	0	0	0
2017/04/26	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2030	02/11/2017	9.35	Call	Bond Future	1,071.4800	1.0715	710.3600	0.7104	(33.703)	0	0	0
2017/04/26	2030	02/11/2017	9.36	Call	Bond Future	1,138.5600	1.1386	777.4400	0.7774	(31.717)	0	0	0
2017/04/26	2030	01/02/2018			Bond Future	9.2266	91.3459	9.2817	90.9763	0.597	0.0000	0.0000	0
2017/04/26	2030	01/02/2018	9.38	Call	Bond Future	1,023.6400	1.0236	654.0600	0.6541	(36.104)	0	0	0
2017/04/26	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2030	01/02/2018	9.39	Call	Bond Future	1,089.8400	1.0898	720.2600	0.7203	(33.911)	0	0	0
2017/04/26	2030	01/02/2018	9.37	Call	Bond Future	957.3800	0.9574	587.8000	0.5878	(38.603)	0	0	0
2017/04/26	2032	04/05/2017	9.45	Call	Bond Future	1,574.7200	1.5747	1,290.1300	1.2901	(18.072)	0	0	0
2017/04/26	2032	04/05/2017			Bond Future	9.2689	92.7224	9.3134	92.3884	0.481	0.0000	0.0000	11,951
2017/04/26	2032	04/05/2017	9.46	Call	Bond Future	1,632.3400	1.6323	1,344.2800	1.3443	(17.647)	0	0	0
2017/04/26	2032	04/05/2017	9.44	Put	Bond Future	244.0100	0.2440	297.1000	0.2971	21.757	0	0	0
2017/04/26	2032	04/05/2017	9.46	Put	Bond Future	211.1800	0.2112	257.1600	0.2572	21.773	0	0	0
2017/04/26	2032	04/05/2017	9.44	Call	Bond Future	1,517.9500	1.5179	1,237.0000	1.2370	(18.509)	0	0	0
2017/04/26	2032	04/05/2017	9.45	Put	Bond Future	227.1300	0.2271	276.5800	0.2766	21.772	0	0	0
2017/04/26	2032	03/08/2017	9.43	Put	Bond Future	2,031.3800	2.0314	2,170.6100	2.1706	6.854	0	0	0
2017/04/26	2032	03/08/2017			Bond Future	9.3156	94.4873	9.3617	94.1457	0.495	0.0000	0.0000	13,370
2017/04/26	2032	03/08/2017	9.45	Put	Bond Future	1,967.0100	1.9670	2,103.0400	2.1030	6.916	0	0	0
2017/04/26	2032	03/08/2017	9.44	Put	Bond Future	1,999.0000	1.9990	2,136.6300	2.1366	6.885	0	0	0
2017/04/26	2032	03/08/2017	9.44	Call	Bond Future	2,916.2500	2.9163	2,712.3600	2.7124	(6.992)	0	0	0
2017/04/26	2032	03/08/2017	9.43	Call	Bond Future	2,875.4000	2.8754	2,673.1100	2.6731	(7.035)	0	0	0
2017/04/26	2032	03/08/2017	9.45	Call	Bond Future	2,957.4000	2.9574	2,751.9100	2.7519	(6.948)	0	0	0
2017/04/26	2032	02/11/2017			Bond Future	9.3600	92.1651	9.4075	91.8173	0.508	0.0000	0.0000	0
2017/04/26	2032	02/11/2017	9.48	Put	Bond Future	2,870.6800	2.8707	3,018.0100	3.0180	5.132	0	0	0
2017/04/26	2032	02/11/2017	9.50	Put	Bond Future	2,805.0900	2.8051	2,950.0100	2.9500	5.166	0	0	0
2017/04/26	2032	02/11/2017	9.48	Call	Bond Future	3,744.8600	3.7449	3,544.4300	3.5444	(5.352)	0	0	0
2017/04/26	2032	02/11/2017	9.49	Put	Bond Future	2,837.7400	2.8377	2,983.8700	2.9839	5.150	0	0	0
2017/04/26	2032	02/11/2017	9.49	Call	Bond Future	3,784.1900	3.7842	3,582.5600	3.5826	(5.328)	0	0	0
2017/04/26	2032	02/11/2017	9.50	Call	Bond Future	3,823.7400	3.8237	3,620.9000	3.6209	(5.305)	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
2017/04/26	2032	01/02/2018	9.55	Put	Bond Future	3,571.8400	3.5718	3,722.4400	3.7224	4.216	0	0	0
2017/04/26	2032	01/02/2018			Bond Future	9.4001	94.0056	9.4494	93.6496	0.524	0.0000	0.0000	0
2017/04/26	2032	01/02/2018	9.57	Put	Bond Future	3,508.8200	3.5088	3,657.4600	3.6575	4.236	0	0	0
2017/04/26	2032	01/02/2018	9.55	Call	Bond Future	4,648.4700	4.6485	4,443.1100	4.4431	(4.418)	0	0	0
2017/04/26	2032	01/02/2018	9.56	Put	Bond Future	3,540.3800	3.5404	3,689.9900	3.6900	4.226	0	0	0
2017/04/26	2032	01/02/2018	9.56	Call	Bond Future	4,688.1900	4.6882	4,481.8400	4.4818	(4.401)	0	0	0
2017/04/26	2032	01/02/2018	9.57	Call	Bond Future	4,727.7300	4.7277	4,520.4100	4.5204	(4.385)	0	0	0
2017/04/26	2033	04/05/2017			Bond Future	105.2430	105.2430	105.2650	105.2650	0.021	0.0000	0.0000	5,704
2017/04/26	2033	04/05/2017	110.83	Put	Bond Future	5,586.9900	5.5870	5,565.0000	5.5650	(0.394)	0	0	0
2017/04/26	2033	04/05/2017	110.85	Put	Bond Future	5,606.9900	5.6070	5,585.0000	5.5850	(0.392)	0	0	0
2017/04/26	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2033	04/05/2017	110.84	Put	Bond Future	5,596.9900	5.5970	5,575.0000	5.5750	(0.393)	0	0	0
2017/04/26	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2033	03/08/2017	113.14	Put	Bond Future	5,874.4500	5.8745	5,853.0400	5.8530	(0.364)	0	0	0
2017/04/26	2033	03/08/2017			Bond Future	107.2656	107.2656	107.2870	107.2870	0.020	0.0000	0.0000	6,134
2017/04/26	2033	03/08/2017	113.13	Put	Bond Future	5,864.4500	5.8645	5,843.0400	5.8430	(0.365)	0	0	0
2017/04/26	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2033	03/08/2017	113.12	Put	Bond Future	5,854.4500	5.8545	5,833.0400	5.8330	(0.366)	0	0	0
2017/04/26	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2033	02/11/2017			Bond Future	108.2988	108.2988	108.3208	108.3208	0.020	0.0000	0.0000	0
2017/04/26	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2033	02/11/2017	110.07	Put	Bond Future	1,771.2400	1.7712	1,749.2400	1.7492	(1.242)	0	0	0
2017/04/26	2033	02/11/2017	110.09	Put	Bond Future	1,791.2400	1.7912	1,769.2400	1.7692	(1.228)	0	0	0
2017/04/26	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2033	02/11/2017	110.08	Put	Bond Future	1,781.2400	1.7812	1,759.2400	1.7592	(1.235)	0	0	0
2017/04/26	2033	01/02/2018	109.66	Call	Bond Future	824.7700	0.8248	846.9600	0.8470	2.690	0	0	0
2017/04/26	2033	01/02/2018			Bond Future	110.4848	110.4848	110.5070	110.5070	0.020	0.0000	0.0000	0
2017/04/26	2033	01/02/2018	109.64	Call	Bond Future	844.7700	0.8448	866.9600	0.8670	2.627	0	0	0
2017/04/26	2033	01/02/2018	109.65	Call	Bond Future	834.7700	0.8348	856.9600	0.8570	2.658	0	0	0
2017/04/26	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2037	04/05/2017			Bond Future	9.5293	93.1961	9.5738	92.8327	0.467	0.0000	0.0000	44,861
2017/04/26	2037	04/05/2017	9.58	Put	Bond Future	606.7400	0.6067	724.6500	0.7247	19.433	0	0	0
2017/04/26	2037	04/05/2017	9.60	Put	Bond Future	541.3300	0.5413	647.8700	0.6479	19.681	0	0	0
2017/04/26	2037	04/05/2017	9.59	Put	Bond Future	573.3400	0.5733	685.5000	0.6855	19.563	0	0	0
2017/04/26	2037	04/05/2017	9.60	Call	Bond Future	1,117.6400	1.1176	860.7800	0.8608	(22.982)	0	0	0
2017/04/26	2037	04/05/2017	9.58	Call	Bond Future	1,020.5300	1.0205	775.0400	0.7750	(24.055)	0	0	0
2017/04/26	2037	04/05/2017	9.59	Call	Bond Future	1,068.4500	1.0684	817.2100	0.8172	(23.514)	0	0	0
2017/04/26	2037	03/08/2017	9.57	Call	Bond Future	2,704.6100	2.7046	2,505.6800	2.5057	(7.355)	0	0	0
2017/04/26	2037	03/08/2017			Bond Future	9.5820	90.7127	9.6280	90.3415	0.480	0.0000	0.0000	27,904
2017/04/26	2037	03/08/2017	9.58	Call	Bond Future	2,744.8000	2.7448	2,544.1200	2.5441	(7.311)	0	0	0
2017/04/26	2037	03/08/2017	9.56	Put	Bond Future	2,843.1700	2.8432	3,017.2600	3.0173	6.123	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
2017/04/26	2037	03/08/2017	9.57	Put	Bond Future	2,801.8300	2.8018	2,974.1500	2.9742	6.150	0	0	0
2017/04/26	2037	03/08/2017	9.58	Put	Bond Future	2,760.9200	2.7609	2,931.4900	2.9315	6.178	0	0	0
2017/04/26	2037	03/08/2017	9.56	Call	Bond Future	2,664.7400	2.6647	2,467.5800	2.4676	(7.399)	0	0	0
2017/04/26	2037	02/11/2017			Bond Future	9.6268	92.4758	9.6741	92.0976	0.491	0.0000	0.0000	0
2017/04/26	2037	02/11/2017	9.66	Call	Bond Future	4,010.6400	4.0106	3,802.3100	3.8023	(5.194)	0	0	0
2017/04/26	2037	02/11/2017	9.65	Put	Bond Future	3,784.7900	3.7848	3,955.8500	3.9558	4.520	0	0	0
2017/04/26	2037	02/11/2017	9.67	Put	Bond Future	3,705.9700	3.7060	3,874.5600	3.8746	4.549	0	0	0
2017/04/26	2037	02/11/2017	9.66	Put	Bond Future	3,745.2200	3.7452	3,915.0400	3.9150	4.534	0	0	0
2017/04/26	2037	02/11/2017	9.65	Call	Bond Future	3,970.2900	3.9703	3,763.2000	3.7632	(5.216)	0	0	0
2017/04/26	2037	02/11/2017	9.67	Call	Bond Future	4,051.1900	4.0512	3,841.6300	3.8416	(5.173)	0	0	0
2017/04/26	2037	01/02/2018			Bond Future	9.6683	90.0668	9.7172	89.6798	0.506	0.0000	0.0000	0
2017/04/26	2037	01/02/2018	9.81	Put	Bond Future	4,054.0600	4.0541	4,217.2300	4.2172	4.025	0	0	0
2017/04/26	2037	01/02/2018	9.83	Put	Bond Future	3,982.1100	3.9821	4,143.2200	4.1432	4.046	0	0	0
2017/04/26	2037	01/02/2018	9.82	Put	Bond Future	4,017.8000	4.0178	4,179.9400	4.1799	4.036	0	0	0
2017/04/26	2037	01/02/2018	9.82	Call	Bond Future	5,210.6500	5.2107	4,985.8100	4.9858	(4.315)	0	0	0
2017/04/26	2037	01/02/2018	9.81	Call	Bond Future	5,169.0500	5.1690	4,945.2400	4.9452	(4.330)	0	0	0
2017/04/26	2037	01/02/2018	9.83	Call	Bond Future	5,252.7100	5.2527	5,026.8400	5.0268	(4.300)	0	0	0
2017/04/26	2038	04/05/2017	139.77	Put	Bond Future	8,352.4800	8.3525	8,109.1600	8.1092	(2.913)	0	0	0
2017/04/26	2038	04/05/2017			Bond Future	131.4175	131.4175	131.6608	131.6608	0.185	0.0000	0.0000	4,031
2017/04/26	2038	04/05/2017	139.79	Put	Bond Future	8,372.4800	8.3725	8,129.1600	8.1292	(2.906)	0	0	0
2017/04/26	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2038	04/05/2017	139.78	Put	Bond Future	8,362.4800	8.3625	8,119.1600	8.1192	(2.910)	0	0	0
2017/04/26	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2038	03/08/2017			Bond Future	132.4463	132.4463	132.6934	132.6934	0.187	0.0000	0.0000	21,092
2017/04/26	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2038	03/08/2017	141.16	Put	Bond Future	8,713.7300	8.7137	8,466.6300	8.4666	(2.836)	0	0	0
2017/04/26	2038	03/08/2017	141.18	Put	Bond Future	8,733.7300	8.7337	8,486.6300	8.4866	(2.829)	0	0	0
2017/04/26	2038	03/08/2017	141.17	Put	Bond Future	8,723.7300	8.7237	8,476.6300	8.4766	(2.833)	0	0	0
2017/04/26	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2038	02/11/2017			Bond Future	135.0519	135.0519	135.3042	135.3042	0.187	0.0000	0.0000	0
2017/04/26	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2038	02/11/2017	136.80	Put	Bond Future	1,748.0700	1.7481	1,495.8500	1.4959	(14.428)	0	0	0
2017/04/26	2038	02/11/2017	136.82	Put	Bond Future	1,768.0700	1.7681	1,515.8500	1.5159	(14.265)	0	0	0
2017/04/26	2038	02/11/2017	136.81	Put	Bond Future	1,758.0700	1.7581	1,505.8500	1.5059	(14.346)	0	0	0
2017/04/26	2038	01/02/2018	136.95	Put	Bond Future	693.0200	0.6930	436.1500	0.4362	(37.065)	0	0	0
2017/04/26	2038	01/02/2018			Bond Future	136.2570	136.2570	136.5139	136.5139	0.189	0.0000	0.0000	0
2017/04/26	2038	01/02/2018	136.94	Put	Bond Future	683.0200	0.6830	426.1500	0.4262	(37.608)	0	0	0
2017/04/26	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2038	01/02/2018	136.93	Put	Bond Future	673.0200	0.6730	416.1500	0.4162	(38.167)	0	0	0
2017/04/26	2040	04/05/2017			Bond Future	9.6144	96.7761	9.6538	96.4318	0.410	0.0000	0.0000	10,745

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
2017/04/26	2040	04/05/2017	9.62	Put	Bond Future	843.3800	0.8434	972.6900	0.9727	15.332	0	0	0
2017/04/26	2040	04/05/2017	9.64	Put	Bond Future	760.3200	0.7603	878.2200	0.8782	15.507	0	0	0
2017/04/26	2040	04/05/2017	9.62	Call	Bond Future	892.5400	0.8925	677.5600	0.6776	(24.086)	0	0	0
2017/04/26	2040	04/05/2017	9.63	Put	Bond Future	801.1500	0.8011	924.7100	0.9247	15.423	0	0	0
2017/04/26	2040	04/05/2017	9.63	Call	Bond Future	937.6800	0.9377	716.9500	0.7169	(23.540)	0	0	0
2017/04/26	2040	04/05/2017	9.64	Call	Bond Future	984.0900	0.9841	757.7000	0.7577	(23.005)	0	0	0
2017/04/26	2040	03/08/2017			Bond Future	9.6679	94.1104	9.7087	93.7585	0.422	0.0000	0.0000	555
2017/04/26	2040	03/08/2017	9.61	Put	Bond Future	3,257.5700	3.2576	3,425.7000	3.4257	5.161	0	0	0
2017/04/26	2040	03/08/2017	9.63	Put	Bond Future	3,166.1600	3.1662	3,331.0000	3.3310	5.206	0	0	0
2017/04/26	2040	03/08/2017	9.61	Call	Bond Future	2,754.6000	2.7546	2,570.8300	2.5708	(6.671)	0	0	0
2017/04/26	2040	03/08/2017	9.62	Put	Bond Future	3,211.6300	3.2116	3,378.1100	3.3781	5.184	0	0	0
2017/04/26	2040	03/08/2017	9.62	Call	Bond Future	2,795.8800	2.7959	2,610.4600	2.6105	(6.632)	0	0	0
2017/04/26	2040	03/08/2017	9.63	Call	Bond Future	2,837.5100	2.8375	2,650.4500	2.6505	(6.592)	0	0	0
2017/04/26	2040	02/11/2017			Bond Future	9.7137	95.9395	9.7556	95.5811	0.432	0.0000	0.0000	0
2017/04/26	2040	02/11/2017	9.66	Call	Bond Future	4,006.0900	4.0061	3,816.6500	3.8167	(4.729)	0	0	0
2017/04/26	2040	02/11/2017	9.65	Put	Bond Future	4,513.2000	4.5132	4,683.2400	4.6832	3.768	0	0	0
2017/04/26	2040	02/11/2017	9.67	Put	Bond Future	4,423.0500	4.4231	4,590.7500	4.5907	3.792	0	0	0
2017/04/26	2040	02/11/2017	9.66	Put	Bond Future	4,468.0900	4.4681	4,636.9600	4.6370	3.779	0	0	0
2017/04/26	2040	02/11/2017	9.67	Call	Bond Future	4,047.3900	4.0474	3,856.7800	3.8568	(4.709)	0	0	0
2017/04/26	2040	02/11/2017	9.65	Call	Bond Future	3,964.7300	3.9647	3,776.4600	3.7765	(4.749)	0	0	0
2017/04/26	2040	01/02/2018	9.89	Call	Bond Future	5,585.3600	5.5854	5,372.3100	5.3723	(3.814)	0	0	0
2017/04/26	2040	01/02/2018			Bond Future	9.7562	93.3493	9.7996	92.9825	0.444	0.0000	0.0000	0
2017/04/26	2040	01/02/2018	9.87	Call	Bond Future	5,497.4000	5.4974	5,286.2800	5.2863	(3.840)	0	0	0
2017/04/26	2040	01/02/2018	9.88	Call	Bond Future	5,541.4700	5.5415	5,329.3800	5.3294	(3.827)	0	0	0
2017/04/26	2040	01/02/2018	9.87	Put	Bond Future	4,539.4300	4.5394	4,695.1400	4.6951	3.430	0	0	0
2017/04/26	2040	01/02/2018	9.88	Put	Bond Future	4,500.0600	4.5001	4,654.8000	4.6548	3.439	0	0	0
2017/04/26	2040	01/02/2018	9.89	Put	Bond Future	4,460.6400	4.4606	4,614.4200	4.6144	3.447	0	0	0
2017/04/26	2044	04/05/2017			Bond Future	9.6643	93.6416	9.7038	93.2949	0.408	0.0000	0.0000	17,161
2017/04/26	2044	04/05/2017	9.67	Call	Bond Future	904.4900	0.9045	687.5300	0.6875	(23.987)	0	0	0
2017/04/26	2044	04/05/2017	9.66	Put	Bond Future	898.3900	0.8984	1,033.9900	1.0340	15.094	0	0	0
2017/04/26	2044	04/05/2017	9.68	Put	Bond Future	811.8100	0.8118	935.8200	0.9358	15.276	0	0	0
2017/04/26	2044	04/05/2017	9.67	Put	Bond Future	854.3700	0.8544	984.1300	0.9841	15.188	0	0	0
2017/04/26	2044	04/05/2017	9.68	Call	Bond Future	949.9100	0.9499	727.2000	0.7272	(23.445)	0	0	0
2017/04/26	2044	04/05/2017	9.66	Call	Bond Future	860.4000	0.8604	649.2800	0.6493	(24.537)	0	0	0
2017/04/26	2044	03/08/2017			Bond Future	9.7170	91.0415	9.7577	90.6872	0.420	0.0000	0.0000	17,110
2017/04/26	2044	03/08/2017	9.62	Put	Bond Future	3,488.1300	3.4881	3,663.4400	3.6634	5.026	0	0	0
2017/04/26	2044	03/08/2017	9.64	Put	Bond Future	3,391.9800	3.3920	3,563.9800	3.5640	5.071	0	0	0
2017/04/26	2044	03/08/2017	9.63	Put	Bond Future	3,439.8100	3.4398	3,613.4700	3.6135	5.049	0	0	0
2017/04/26	2044	03/08/2017	9.64	Call	Bond Future	2,716.6500	2.7167	2,534.3200	2.5343	(6.712)	0	0	0
2017/04/26	2044	03/08/2017	9.62	Call	Bond Future	2,635.9000	2.6359	2,456.8800	2.4569	(6.792)	0	0	0
2017/04/26	2044	03/08/2017	9.63	Call	Bond Future	2,676.1000	2.6761	2,495.4300	2.4954	(6.751)	0	0	0
2017/04/26	2044	02/11/2017	9.68	Call	Bond Future	3,951.1100	3.9511	3,763.1700	3.7632	(4.757)	0	0	0
2017/04/26	2044	02/11/2017			Bond Future	9.7621	92.8109	9.8040	92.4501	0.429	0.0000	0.0000	0
2017/04/26	2044	02/11/2017	9.66	Call	Bond Future	3,869.3900	3.8694	3,683.8200	3.6838	(4.796)	0	0	0
2017/04/26	2044	02/11/2017	9.67	Call	Bond Future	3,910.1400	3.9101	3,723.3800	3.7234	(4.776)	0	0	0
2017/04/26	2044	02/11/2017	9.66	Put	Bond Future	4,759.6000	4.7596	4,934.8000	4.9348	3.681	0	0	0
2017/04/26	2044	02/11/2017	9.68	Put	Bond Future	4,665.8400	4.6658	4,838.6700	4.8387	3.704	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
2017/04/26	2044	02/11/2017	9.67	Put	Bond Future	4,712.5400	4.7125	4,886.5500	4.8865	3.692	0	0	0
2017/04/26	2044	01/02/2018			Bond Future	9.8042	90.2835	9.8474	89.9142	0.441	0.0000	0.0000	0
2017/04/26	2044	01/02/2018	9.89	Put	Bond Future	4,723.0100	4.7230	4,882.0000	4.8820	3.366	0	0	0
2017/04/26	2044	01/02/2018	9.91	Put	Bond Future	4,641.9400	4.6419	4,798.9900	4.7990	3.383	0	0	0
2017/04/26	2044	01/02/2018	9.89	Call	Bond Future	5,453.2300	5.4532	5,242.8700	5.2429	(3.858)	0	0	0
2017/04/26	2044	01/02/2018	9.90	Put	Bond Future	4,682.3300	4.6823	4,840.3400	4.8403	3.375	0	0	0
2017/04/26	2044	01/02/2018	9.90	Call	Bond Future	5,496.9900	5.4970	5,285.6500	5.2857	(3.845)	0	0	0
2017/04/26	2044	01/02/2018	9.91	Call	Bond Future	5,540.8900	5.5409	5,328.5900	5.3286	(3.832)	0	0	0
2017/04/26	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2046	04/05/2017			Bond Future	127.7750	127.7750	127.2749	127.2749	(0.391)	0.0000	0.0000	19,136
2017/04/26	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2046	04/05/2017	138.32	Put	Bond Future	10,544.9700	10.5450	11,045.0700	11.0451	4.743	0	0	0
2017/04/26	2046	04/05/2017	138.34	Put	Bond Future	10,564.9700	10.5650	11,065.0700	11.0651	4.734	0	0	0
2017/04/26	2046	04/05/2017	138.33	Put	Bond Future	10,554.9700	10.5550	11,055.0700	11.0551	4.738	0	0	0
2017/04/26	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2046	03/08/2017	141.17	Put	Bond Future	10,939.4700	10.9395	11,450.2000	11.4502	4.669	0	0	0
2017/04/26	2046	03/08/2017			Bond Future	130.2305	130.2305	129.7198	129.7198	(0.392)	0.0000	0.0000	22,540
2017/04/26	2046	03/08/2017	141.19	Put	Bond Future	10,959.4700	10.9595	11,470.2000	11.4702	4.660	0	0	0
2017/04/26	2046	03/08/2017	141.18	Put	Bond Future	10,949.4700	10.9495	11,460.2000	11.4602	4.664	0	0	0
2017/04/26	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2046	02/11/2017			Bond Future	131.2091	131.2091	130.6887	130.6887	(0.397)	0.0000	0.0000	0
2017/04/26	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2046	02/11/2017	136.30	Put	Bond Future	5,090.9200	5.0909	5,611.3400	5.6113	10.223	0	0	0
2017/04/26	2046	02/11/2017	136.32	Put	Bond Future	5,110.9200	5.1109	5,631.3400	5.6313	10.183	0	0	0
2017/04/26	2046	02/11/2017	136.31	Put	Bond Future	5,100.9200	5.1009	5,621.3400	5.6213	10.202	0	0	0
2017/04/26	2046	01/02/2018	132.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2046	01/02/2018			Bond Future	133.8578	133.8578	133.3263	133.3263	(0.397)	0.0000	0.0000	0
2017/04/26	2046	01/02/2018	132.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2046	01/02/2018	132.92	Call	Bond Future	937.8000	0.9378	406.3000	0.4063	(56.675)	0	0	0
2017/04/26	2046	01/02/2018	132.90	Call	Bond Future	957.8000	0.9578	426.3000	0.4263	(55.492)	0	0	0
2017/04/26	2046	01/02/2018	132.91	Call	Bond Future	947.8000	0.9478	416.3000	0.4163	(56.077)	0	0	0
2017/04/26	2046	01/02/2018	132.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2050	04/05/2017			Bond Future	136.8518	136.8518	136.2588	136.2588	(0.433)	0.0000	0.0000	4,750
2017/04/26	2050	04/05/2017	147.83	Put	Bond Future	10,978.1900	10.9782	11,571.2000	11.5712	5.402	0	0	0
2017/04/26	2050	04/05/2017	147.85	Put	Bond Future	10,998.1900	10.9982	11,591.2000	11.5912	5.392	0	0	0
2017/04/26	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2050	04/05/2017	147.84	Put	Bond Future	10,988.1900	10.9882	11,581.2000	11.5812	5.397	0	0	0
2017/04/26	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2050	03/08/2017			Bond Future	137.8200	137.8200	137.2146	137.2146	(0.439)	0.0000	0.0000	24,401
2017/04/26	2050	03/08/2017	149.22	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
2017/04/26	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2050	03/08/2017	149.22	Put	Bond Future	11,400.0000	11.4000	12,005.4200	12.0054	5.311	0	0	0
2017/04/26	2050	03/08/2017	149.24	Put	Bond Future	11,420.0000	11.4200	12,025.4200	12.0254	5.301	0	0	0
2017/04/26	2050	03/08/2017	149.23	Put	Bond Future	11,410.0000	11.4100	12,015.4200	12.0154	5.306	0	0	0
2017/04/26	2050	02/11/2017	144.66	Put	Bond Future	4,128.5500	4.1286	4,745.6500	4.7456	14.947	0	0	0
2017/04/26	2050	02/11/2017	144.67	Put	Bond Future	4,138.5500	4.1386	4,755.6500	4.7556	14.911	0	0	0
2017/04/26	2050	02/11/2017			Bond Future	140.5315	140.5315	139.9143	139.9143	(0.439)	0.0000	0.0000	0
2017/04/26	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2050	02/11/2017	144.65	Put	Bond Future	4,118.5500	4.1186	4,735.6500	4.7356	14.983	0	0	0
2017/04/26	2050	01/02/2018	140.24	Call	Bond Future	1,436.1000	1.4361	806.1600	0.8062	(43.865)	0	0	0
2017/04/26	2050	01/02/2018			Bond Future	141.6761	141.6761	141.0462	141.0462	(0.445)	0.0000	0.0000	0
2017/04/26	2050	01/02/2018	140.25	Call	Bond Future	1,426.1000	1.4261	796.1600	0.7962	(44.172)	0	0	0
2017/04/26	2050	01/02/2018	140.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2050	01/02/2018	140.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	2050	01/02/2018	140.23	Call	Bond Future	1,446.1000	1.4461	816.1600	0.8162	(43.561)	0	0	0
2017/04/26	2050	01/02/2018	140.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	AL37	04/05/2017			Index Future	533.4070	533.4070	532.6860	532.6860	(0.135)	0.0000	0.0000	1
2017/04/26	AL37	03/08/2017			Index Future	543.5610	543.5610	542.8210	542.8210	(0.136)	0.0000	0.0000	0
2017/04/26	AL37	02/11/2017			Index Future	554.1250	554.1250	553.3730	553.3730	(0.136)	0.0000	0.0000	0
2017/04/26	AL37	01/02/2018			Index Future	565.1900	565.1900	564.4150	564.4150	(0.137)	0.0000	0.0000	0
2017/04/26	AL7T	04/05/2017			Index Future	613.5910	613.5910	611.7630	611.7630	(0.298)	0.0000	0.0000	0
2017/04/26	AL7T	03/08/2017			Index Future	625.2720	625.2720	623.4030	623.4030	(0.299)	0.0000	0.0000	0
2017/04/26	AL7T	02/11/2017			Index Future	637.4240	637.4240	635.5210	635.5210	(0.299)	0.0000	0.0000	0
2017/04/26	AL7T	01/02/2018			Index Future	650.1510	650.1510	648.2020	648.2020	(0.300)	0.0000	0.0000	0
2017/04/26	ALBI	04/05/2017			Index Future	555.4150	555.4150	553.7070	553.7070	(0.308)	0.0000	0.0000	125
2017/04/26	ALBI	03/08/2017			Index Future	565.9890	565.9890	564.2420	564.2420	(0.309)	0.0000	0.0000	513
2017/04/26	ALBI	02/11/2017			Index Future	576.9880	576.9880	575.2110	575.2110	(0.308)	0.0000	0.0000	0
2017/04/26	ALBI	01/02/2018			Index Future	588.5090	588.5090	586.6880	586.6880	(0.309)	0.0000	0.0000	0
2017/04/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C025	31/01/2025			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
2017/04/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C223	25/01/2023			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
2017/04/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/26	EL28	04/05/2017			Bond Future	127.0757	127.0757	127.1045	127.1045	0.023	0.0000	0.0000	0
2017/04/26	EL28	04/05/2017	137.90	Put	Bond Future	10,824.2700	10.8243	10,795.5100	10.7955	(0.266)	0	0	0
2017/04/26	EL28	04/05/2017	137.92	Put	Bond Future	10,844.2700	10.8443	10,815.5100	10.8155	(0.265)	0	0	0
2017/04/26	EL28	04/05/2017	137.91	Put	Bond Future	10,834.2700	10.8343	10,805.5100	10.8055	(0.265)	0	0	0
2017/04/26	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	EL28	03/08/2017			Bond Future	129.5178	129.5178	129.5461	129.5461	0.022	0.0000	0.0000	0
2017/04/26	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	EL28	03/08/2017	135.16	Put	Bond Future	5,642.2000	5.6422	5,613.9200	5.6139	(0.501)	0	0	0
2017/04/26	EL28	03/08/2017	135.18	Put	Bond Future	5,662.2000	5.6622	5,633.9200	5.6339	(0.499)	0	0	0
2017/04/26	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	EL28	03/08/2017	135.17	Put	Bond Future	5,652.2000	5.6522	5,623.9200	5.6239	(0.500)	0	0	0
2017/04/26	EL28	02/11/2017			Bond Future	130.3219	130.3219	130.3509	130.3509	0.022	0.0000	0.0000	0
2017/04/26	EL28	02/11/2017	133.87	Put	Bond Future	3,548.1400	3.5481	3,519.1100	3.5191	(0.818)	0	0	0
2017/04/26	EL28	02/11/2017	133.89	Put	Bond Future	3,568.1400	3.5681	3,539.1100	3.5391	(0.814)	0	0	0
2017/04/26	EL28	02/11/2017	133.88	Put	Bond Future	3,558.1400	3.5581	3,529.1100	3.5291	(0.816)	0	0	0
2017/04/26	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	EL28	01/02/2018			Bond Future	132.9527	132.9527	132.9819	132.9819	0.022	0.0000	0.0000	0
2017/04/26	EL28	01/02/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	EL28	01/02/2018	132.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	EL28	01/02/2018	132.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	EL28	01/02/2018	132.31	Call	Bond Future	642.7100	0.6427	671.8900	0.6719	4.540	0	0	0
2017/04/26	EL28	01/02/2018	132.29	Call	Bond Future	662.7100	0.6627	691.8900	0.6919	4.403	0	0	0
2017/04/26	EL28	01/02/2018	132.30	Call	Bond Future	652.7100	0.6527	681.8900	0.6819	4.471	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
2017/04/26	ES33	04/05/2017			Bond Future	10.5766	77.4053	10.6208	77.1278	0.418	0.0000	0.0000	0
2017/04/26	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	ES33	04/05/2017	10.54	Put	Bond Future	231.3800	0.2314	508.8700	0.5089	119.928	0	0	0
2017/04/26	ES33	04/05/2017	10.56	Put	Bond Future	104.9500	0.1049	382.4400	0.3824	264.402	0	0	0
2017/04/26	ES33	04/05/2017	10.55	Put	Bond Future	168.1300	0.1681	445.6200	0.4456	165.045	0	0	0
2017/04/26	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	ES33	03/08/2017			Bond Future	10.6607	78.8785	10.7065	78.5949	0.429	0.0000	0.0000	9,466
2017/04/26	ES33	03/08/2017	10.53	Put	Bond Future	818.4700	0.8185	1,102.0200	1.1020	34.644	0	0	0
2017/04/26	ES33	03/08/2017	10.55	Put	Bond Future	692.3700	0.6924	975.9200	0.9759	40.954	0	0	0
2017/04/26	ES33	03/08/2017	10.54	Put	Bond Future	755.3800	0.7554	1,038.9300	1.0389	37.537	0	0	0
2017/04/26	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	ES33	02/11/2017	10.66	Put	Bond Future	528.4500	0.5284	817.2500	0.8172	54.650	0	0	0
2017/04/26	ES33	02/11/2017			Bond Future	10.7458	76.6190	10.7931	76.3302	0.440	0.0000	0.0000	0
2017/04/26	ES33	02/11/2017	10.68	Put	Bond Future	404.8100	0.4048	693.6100	0.6936	71.342	0	0	0
2017/04/26	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	ES33	02/11/2017	10.67	Put	Bond Future	466.5900	0.4666	755.3900	0.7554	61.896	0	0	0
2017/04/26	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	ES33	01/02/2018	10.99	Call	Bond Future	955.5800	0.9556	660.0000	0.6600	(30.932)	0	0	0
2017/04/26	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	ES33	01/02/2018			Bond Future	10.8303	78.1491	10.8794	77.8535	0.453	0.0000	0.0000	0
2017/04/26	ES33	01/02/2018	11.00	Call	Bond Future	1,014.8100	1.0148	719.2300	0.7192	(29.127)	0	0	0
2017/04/26	ES33	01/02/2018	11.01	Call	Bond Future	1,073.9600	1.0740	778.3800	0.7784	(27.522)	0	0	0
2017/04/26	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	ES42	04/05/2017			Bond Future	10.7967	80.5864	10.8659	80.0957	0.641	0.0000	0.0000	0
2017/04/26	ES42	03/08/2017			Bond Future	10.8816	82.1202	10.9532	81.6193	0.658	0.0000	0.0000	7,957
2017/04/26	ES42	02/11/2017			Bond Future	10.9667	79.4543	11.0407	78.9440	0.675	0.0000	0.0000	0
2017/04/26	ES42	01/02/2018			Bond Future	11.0484	81.0412	11.1251	80.5195	0.694	0.0000	0.0000	0
2017/04/26	GOVI	04/05/2017			GOVI	553.7530	553.7530	552.0620	552.0620	(0.305)	0.0000	0.0000	27
2017/04/26	GOVI	04/05/2017	262.19	Call	GOVI	2,915,630.0000	291.5630	2,898,720.0000	289.8720	(0.580)	0	0	0
2017/04/26	GOVI	04/05/2017	262.20	Call	GOVI	2,915,530.0000	291.5530	2,898,620.0000	289.8620	(0.580)	0	0	0
2017/04/26	GOVI	04/05/2017	262.18	Call	GOVI	2,915,730.0000	291.5730	2,898,820.0000	289.8820	(0.580)	0	0	0
2017/04/26	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	GOVI	03/08/2017			GOVI	564.2950	564.2950	562.5650	562.5650	(0.307)	0.0000	0.0000	389
2017/04/26	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	GOVI	03/08/2017	561.09	Call	GOVI	32,050.0000	3.2050	14,750.0000	1.4750	(53.978)	0	0	0
2017/04/26	GOVI	03/08/2017	561.10	Call	GOVI	31,950.0000	3.1950	14,650.0000	1.4650	(54.147)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/26	GOVI	03/08/2017	561.11	Call	GOVI	31,850.0000		3.1850	14,550.0000	1.4550	(54.317)	0	0	0
2017/04/26	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	GOVI	02/11/2017			GOVI	575.2620		575.2620	573.5010	573.5010	(0.306)	0.0000	0.0000	0
2017/04/26	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	GOVI	02/11/2017	572.44	Call	GOVI	28,220.0000		2.8220	10,610.0000	1.0610	(62.403)	0	0	0
2017/04/26	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	GOVI	02/11/2017	572.45	Call	GOVI	28,120.0000		2.8120	10,510.0000	1.0510	(62.624)	0	0	0
2017/04/26	GOVI	02/11/2017	572.46	Call	GOVI	28,020.0000		2.8020	10,410.0000	1.0410	(62.848)	0	0	0
2017/04/26	GOVI	01/02/2018			GOVI	586.7480		586.7480	584.9440	584.9440	(0.307)	0.0000	0.0000	0
2017/04/26	GOVI	01/02/2018	581.03	Call	GOVI	57,180.0000		5.7180	39,140.0000	3.9140	(31.549)	0	0	0
2017/04/26	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	GOVI	01/02/2018	581.04	Call	GOVI	57,080.0000		5.7080	39,040.0000	3.9040	(31.605)	0	0	0
2017/04/26	GOVI	01/02/2018	581.02	Call	GOVI	57,280.0000		5.7280	39,240.0000	3.9240	(31.494)	0	0	0
2017/04/26	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/26	IGOV	04/05/2017			Index Future	247.6450		247.6450	247.4960	247.4960	(0.060)	0.0000	0.0000	428
2017/04/26	IGOV	03/08/2017			Index Future	252.4050		252.4050	252.2510	252.2510	(0.061)	0.0000	0.0000	792
2017/04/26	IGOV	02/11/2017			Index Future	257.3710		257.3710	257.2140	257.2140	(0.061)	0.0000	0.0000	0
2017/04/26	IGOV	01/02/2018			Index Future	262.5660		262.5660	262.4050	262.4050	(0.061)	0.0000	0.0000	0
2017/04/26	ILBI	04/05/2017			Index Future	682.7180		682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/26	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/26	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/26	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/04/26	IS01	21/09/2017			Interest Rate Swap	99.6017		99.6017	99.6069	99.6069	0.005	0.0000	0.0000	0
2017/04/26	IS01	21/12/2017			Interest Rate Swap	99.7899		99.7899	99.7993	99.7993	0.009	0.0000	0.0000	0
2017/04/26	IS01	15/03/2018			Interest Rate Swap	99.7376		99.7376	99.7486	99.7486	0.011	0.0000	0.0000	0
2017/04/26	IS01	21/06/2018			Interest Rate Swap	99.9220		99.9220	99.9287	99.9287	0.007	0.0000	0.0000	0
2017/04/26	IS02	18/12/2017			Interest Rate Swap	99.8195		99.8195	99.8283	99.8283	0.009	0.0000	0.0000	0
2017/04/26	IS02	16/03/2018			Interest Rate Swap	99.0186		99.0186	99.0310	99.0310	0.013	0.0000	0.0000	0
2017/04/26	IS02	15/06/2018			Interest Rate Swap	98.6128		98.6128	98.6191	98.6191	0.006	0.0000	0.0000	0
2017/04/26	IS02	21/09/2018			Interest Rate Swap	98.5733		98.5733	98.5812	98.5812	0.008	0.0000	0.0000	0
2017/04/26	IS02	21/12/2018			Interest Rate Swap	98.9900		98.9900	99.0000	99.0000	0.010	0.0000	0.0000	0
2017/04/26	IS02	15/03/2019			Interest Rate Swap	99.4209		99.4209	99.4345	99.4345	0.014	0.0000	0.0000	0
2017/04/26	IS02	21/06/2019			Interest Rate Swap	99.8617		99.8617	99.8815	99.8815	0.020	0.0000	0.0000	0
2017/04/26	IS05	17/12/2020			Interest Rate Swap	96.7811		96.7811	96.7925	96.7925	0.012	0.0000	0.0000	0
2017/04/26	IS05	16/03/2021			Interest Rate Swap	96.0718		96.0718	96.0845	96.0845	0.013	0.0000	0.0000	0
2017/04/26	IS05	15/06/2021			Interest Rate Swap	95.3291		95.3291	95.3420	95.3420	0.013	0.0000	0.0000	0
2017/04/26	IS05	21/09/2021			Interest Rate Swap	95.5567		95.5567	95.5716	95.5716	0.016	0.0000	0.0000	0
2017/04/26	IS05	21/12/2021			Interest Rate Swap	97.7833		97.7833	97.8002	97.8002	0.017	0.0000	0.0000	51
2017/04/26	IS05	15/03/2022			Interest Rate Swap	97.9604		97.9604	97.9791	97.9791	0.019	0.0000	0.0000	0
2017/04/26	IS05	21/06/2022			Interest Rate Swap	99.1837		99.1837	99.2032	99.2032	0.020	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
2017/04/26	IS10	17/12/2025			Interest Rate Swap	96.1266	96.1266	96.2539	96.2539	0.132	0.0000	0.0000	0
2017/04/26	IS10	16/03/2026			Interest Rate Swap	93.1615	93.1615	93.2911	93.2911	0.139	0.0000	0.0000	0
2017/04/26	IS10	15/06/2026			Interest Rate Swap	91.9276	91.9276	92.0559	92.0559	0.140	0.0000	0.0000	0
2017/04/26	IS10	21/09/2026			Interest Rate Swap	94.0703	94.0703	94.1940	94.1940	0.131	0.0000	0.0000	0
2017/04/26	IS10	21/12/2026			Interest Rate Swap	97.8180	97.8180	97.9358	97.9358	0.120	0.0000	0.0000	0
2017/04/26	IS10	15/03/2027			Interest Rate Swap	96.4182	96.4182	96.5342	96.5342	0.120	0.0000	0.0000	0
2017/04/26	IS10	21/06/2027			Interest Rate Swap	98.4641	98.4641	98.5805	98.5805	0.118	0.0000	0.0000	0
2017/04/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/26	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/04/26	JBAF	21/06/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/04/26	JBAF	19/07/2017			Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000	0
2017/04/26	JBAF	16/08/2017			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2017/04/26	JBAF	20/09/2017			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2017/04/26	JBAF	18/10/2017			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2017/04/26	JBAF	20/12/2017			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2017/04/26	JBAF	20/03/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2017/04/26	JBAF	20/06/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	0
2017/04/26	JBAF	19/09/2018			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2017/04/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/26	JBAF	19/12/2018			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2017/04/26	JBAF	20/03/2019			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2017/04/26	R023	04/05/2017	8.61	Call	Bond Future	2,310.6400	2.3106	2,130.8200	2.1308	(7.782)	0	0	0
2017/04/26	R023	04/05/2017			Bond Future	8.0920	99.8955	8.1319	99.7154	0.493	0.0000	0.0000	12,776
2017/04/26	R023	04/05/2017	8.59	Call	Bond Future	2,223.5000	2.2235	2,043.8000	2.0438	(8.082)	0	0	0
2017/04/26	R023	04/05/2017	8.60	Call	Bond Future	2,267.0600	2.2671	2,087.2900	2.0873	(7.930)	0	0	0
2017/04/26	R023	04/05/2017	8.59	Put	Bond Future	3.1200	0.0031	3.4800	0.0035	11.538	0	0	0
2017/04/26	R023	04/05/2017	8.61	Put	Bond Future	2.3800	0.0024	2.6200	0.0026	10.084	0	0	0
2017/04/26	R023	04/05/2017	8.60	Put	Bond Future	2.7300	0.0027	3.0200	0.0030	10.623	0	0	0
2017/04/26	R023	03/08/2017	8.60	Put	Bond Future	483.5400	0.4835	525.8100	0.5258	8.742	0	0	0
2017/04/26	R023	03/08/2017			Bond Future	8.1098	101.7968	8.1521	101.6122	0.522	0.0000	0.0000	14,332
2017/04/26	R023	03/08/2017	8.59	Put	Bond Future	493.9400	0.4939	536.9600	0.5370	8.710	0	0	0
2017/04/26	R023	03/08/2017	8.60	Call	Bond Future	2,595.0000	2.5950	2,452.7200	2.4527	(5.483)	0	0	0
2017/04/26	R023	03/08/2017	8.58	Call	Bond Future	2,531.1100	2.5311	2,390.3400	2.3903	(5.562)	0	0	0
2017/04/26	R023	03/08/2017	8.59	Call	Bond Future	2,562.8900	2.5629	2,421.3600	2.4214	(5.522)	0	0	0
2017/04/26	R023	03/08/2017	8.58	Put	Bond Future	504.7000	0.5047	548.4800	0.5485	8.674	0	0	0
2017/04/26	R023	02/11/2017	8.56	Call	Bond Future	2,630.8000	2.6308	2,500.0800	2.5001	(4.969)	0	0	0
2017/04/26	R023	02/11/2017			Bond Future	8.1254	99.8439	8.1701	99.6562	0.550	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
2017/04/26	R023	02/11/2017	8.57	Call	Bond Future	2,659.2000	2.6592	2,527.8000	2.5278	(4.941)	0	0	0
2017/04/26	R023	02/11/2017	8.58	Call	Bond Future	2,687.4900	2.6875	2,555.4100	2.5554	(4.915)	0	0	0
2017/04/26	R023	02/11/2017	8.56	Put	Bond Future	823.3500	0.8233	880.3900	0.8804	6.928	0	0	0
2017/04/26	R023	02/11/2017	8.58	Put	Bond Future	797.8500	0.7978	853.5300	0.8535	6.979	0	0	0
2017/04/26	R023	02/11/2017	8.57	Put	Bond Future	810.6500	0.8106	867.0100	0.8670	6.952	0	0	0
2017/04/26	R023	01/02/2018			Bond Future	8.1317	101.8377	8.1794	101.6448	0.587	0.0000	0.0000	0
2017/04/26	R023	01/02/2018	8.32	Call	Bond Future	2,327.2400	2.3272	2,215.0700	2.2151	(4.820)	0	0	0
2017/04/26	R023	01/02/2018	8.33	Call	Bond Future	2,350.1600	2.3502	2,237.3600	2.2374	(4.800)	0	0	0
2017/04/26	R023	01/02/2018	8.31	Put	Bond Future	1,586.2000	1.5862	1,667.5600	1.6676	5.129	0	0	0
2017/04/26	R023	01/02/2018	8.33	Put	Bond Future	1,552.1500	1.5522	1,632.2500	1.6322	5.161	0	0	0
2017/04/26	R023	01/02/2018	8.32	Put	Bond Future	1,569.2800	1.5693	1,650.0100	1.6500	5.144	0	0	0
2017/04/26	R023	01/02/2018	8.31	Call	Bond Future	2,304.0900	2.3041	2,192.5500	2.1925	(4.841)	0	0	0
2017/04/26	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R035	04/05/2017			Bond Future	9.4540	96.7217	9.4985	96.3569	0.471	0.0000	0.0000	7,824
2017/04/26	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R035	04/05/2017	9.55	Call	Bond Future	784.0400	0.7840	419.2100	0.4192	(46.532)	0	0	0
2017/04/26	R035	04/05/2017	9.53	Call	Bond Future	621.5500	0.6216	256.7200	0.2567	(58.697)	0	0	0
2017/04/26	R035	04/05/2017	9.54	Call	Bond Future	702.8500	0.7028	338.0200	0.3380	(51.907)	0	0	0
2017/04/26	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R035	03/08/2017			Bond Future	9.5023	98.5627	9.5484	98.1899	0.485	0.0000	0.0000	3,219
2017/04/26	R035	03/08/2017	9.50	Put	Bond Future	18.8400	0.0188	391.6600	0.3917	1978.875	0	0	0
2017/04/26	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	229.3900	0.2294	100.000	0	0	0
2017/04/26	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	310.4700	0.3105	100.000	0	0	0
2017/04/26	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R035	03/08/2017	9.51	Call	Bond Future	62.3500	0.0624	0.0000	0.0000	(100.000)	0	0	0
2017/04/26	R035	03/08/2017	9.52	Call	Bond Future	143.4300	0.1434	0.0000	0.0000	(100.000)	0	0	0
2017/04/26	R035	02/11/2017			Bond Future	9.5505	95.9763	9.5980	95.5966	0.497	0.0000	0.0000	0
2017/04/26	R035	02/11/2017	9.60	Call	Bond Future	395.9800	0.3960	16.2700	0.0163	(95.891)	0	0	0
2017/04/26	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	63.5700	0.0636	100.000	0	0	0
2017/04/26	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R035	02/11/2017	9.61	Call	Bond Future	475.7200	0.4757	96.0100	0.0960	(79.818)	0	0	0
2017/04/26	R035	02/11/2017	9.59	Call	Bond Future	316.1400	0.3161	0.0000	0.0000	(100.000)	0	0	0
2017/04/26	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R035	01/02/2018			Bond Future	9.5959	97.8929	9.6450	97.5043	0.512	0.0000	0.0000	0
2017/04/26	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R035	01/02/2018	9.75	Call	Bond Future	1,211.7900	1.2118	823.2100	0.8232	(32.067)	0	0	0
2017/04/26	R035	01/02/2018	9.73	Call	Bond Future	1,055.8900	1.0559	667.3100	0.6673	(36.801)	0	0	0
2017/04/26	R035	01/02/2018	9.74	Call	Bond Future	1,133.8900	1.1339	745.3100	0.7453	(34.270)	0	0	0
2017/04/26	R186	04/05/2017	8.95	Put	Bond Future	77.4100	0.0774	101.2600	0.1013	30.810	0	0	5,209
2017/04/26	R186	04/05/2017			Bond Future	8.6736	115.7414	8.7232	115.3980	0.572	0.0000	0.0000	84,115
2017/04/26	R186	04/05/2017	8.89	Put	Bond Future	131.5700	0.1316	171.8200	0.1718	30.592	0	0	0
2017/04/26	R186	04/05/2017	8.94	Put	Bond Future	84.8500	0.0848	111.0000	0.1110	30.819	0	0	500
2017/04/26	R186	04/05/2017	9.20	Call	Bond Future	3,576.8200	3.5768	3,234.6100	3.2346	(9.567)	0	0	0
2017/04/26	R186	04/05/2017	8.70	Put	Bond Future	517.0900	0.5171	652.5900	0.6526	26.204	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
2017/04/26	R186	04/05/2017	8.91	Put	Bond Future	110.8800	0.1109	144.9600	0.1450	30.736	0	0	0
2017/04/26	R186	04/05/2017	8.44	Put	Bond Future	1,742.0000	1.7420	2,031.5000	2.0315	16.619	0	0	0
2017/04/26	R186	04/05/2017	8.90	Put	Bond Future	120.8700	0.1209	157.9400	0.1579	30.669	0	0	0
2017/04/26	R186	04/05/2017	8.70	Call	Bond Future	700.1500	0.7002	492.2300	0.4922	(29.696)	0	0	500
2017/04/26	R186	04/05/2017	8.91	Call	Bond Future	1,734.2600	1.7343	1,424.9200	1.4249	(17.837)	0	0	0
2017/04/26	R186	04/05/2017	8.98	Call	Bond Future	2,156.2300	2.1562	1,830.6800	1.8307	(15.098)	0	0	0
2017/04/26	R186	04/05/2017	9.20	Put	Bond Future	5.1500	0.0052	6.3600	0.0064	23.495	0	0	5,209
2017/04/26	R186	04/05/2017	8.89	Call	Bond Future	1,618.8600	1.6189	1,315.6900	1.3157	(18.727)	0	0	0
2017/04/26	R186	04/05/2017	8.94	Call	Bond Future	1,911.9500	1.9119	1,594.6800	1.5947	(16.594)	0	0	0
2017/04/26	R186	04/05/2017	8.95	Call	Bond Future	1,972.3100	1.9723	1,652.7400	1.6527	(16.203)	0	0	0
2017/04/26	R186	04/05/2017	8.98	Put	Bond Future	58.2900	0.0583	76.1600	0.0762	30.657	0	0	0
2017/04/26	R186	04/05/2017	8.44	Call	Bond Future	106.6500	0.1066	52.7300	0.0527	(50.558)	0	0	500
2017/04/26	R186	04/05/2017	8.90	Call	Bond Future	1,676.2300	1.6762	1,369.8800	1.3699	(18.276)	0	0	0
2017/04/26	R186	03/08/2017	8.93	Put	Bond Future	1,426.4100	1.4264	1,554.4600	1.5545	8.977	0	0	0
2017/04/26	R186	03/08/2017	9.35	Call	Bond Future	4,848.8100	4.8488	4,565.0000	4.5650	(5.853)	0	0	0
2017/04/26	R186	03/08/2017			Bond Future	8.7128	112.6417	8.7647	112.2904	0.595	0.0000	0.0000	70,039
2017/04/26	R186	03/08/2017	8.85	Put	Bond Future	1,642.9400	1.6429	1,784.8900	1.7849	8.640	0	0	750
2017/04/26	R186	03/08/2017	8.92	Put	Bond Future	1,452.2500	1.4522	1,582.0000	1.5820	8.934	0	0	0
2017/04/26	R186	03/08/2017	9.50	Call	Bond Future	5,636.7500	5.6367	5,337.1000	5.3371	(5.316)	0	0	0
2017/04/26	R186	03/08/2017	8.91	Call	Bond Future	2,805.5000	2.8055	2,585.7200	2.5857	(7.834)	0	0	0
2017/04/26	R186	03/08/2017	8.93	Call	Bond Future	2,886.9100	2.8869	2,663.7100	2.6637	(7.731)	0	0	0
2017/04/26	R186	03/08/2017	8.85	Call	Bond Future	2,568.4200	2.5684	2,359.1200	2.3591	(8.149)	0	0	0
2017/04/26	R186	03/08/2017	8.92	Call	Bond Future	2,846.0600	2.8461	2,624.5600	2.6246	(7.783)	0	0	0
2017/04/26	R186	03/08/2017	9.35	Put	Bond Future	635.6600	0.6357	703.1000	0.7031	10.609	0	0	750
2017/04/26	R186	03/08/2017	9.50	Put	Bond Future	462.9400	0.4629	514.5400	0.5145	11.146	0	0	6,500
2017/04/26	R186	03/08/2017	8.91	Put	Bond Future	1,478.4300	1.4784	1,609.9000	1.6099	8.893	0	0	0
2017/04/26	R186	02/11/2017	8.88	Call	Bond Future	3,361.6700	3.3617	3,157.0800	3.1571	(6.086)	0	0	0
2017/04/26	R186	02/11/2017	8.89	Put	Bond Future	2,451.9100	2.4519	2,603.5900	2.6036	6.186	0	0	0
2017/04/26	R186	02/11/2017			Bond Future	8.7467	114.8308	8.8007	114.4732	0.617	0.0000	0.0000	4
2017/04/26	R186	02/11/2017	8.89	Call	Bond Future	3,397.9300	3.3979	3,192.0600	3.1921	(6.059)	0	0	0
2017/04/26	R186	02/11/2017	8.90	Call	Bond Future	3,434.7300	3.4347	3,227.5900	3.2276	(6.031)	0	0	0
2017/04/26	R186	02/11/2017	8.88	Put	Bond Future	2,481.3000	2.4813	2,634.2600	2.6343	6.165	0	0	0
2017/04/26	R186	02/11/2017	8.90	Put	Bond Future	2,423.1100	2.4231	2,573.5200	2.5735	6.207	0	0	0
2017/04/26	R186	01/02/2018	8.96	Call	Bond Future	4,068.9400	4.0689	3,856.9500	3.8569	(5.210)	0	0	0
2017/04/26	R186	01/02/2018			Bond Future	8.7744	111.8199	8.8309	111.4535	0.644	0.0000	0.0000	0
2017/04/26	R186	01/02/2018	8.97	Call	Bond Future	4,104.7300	4.1047	3,891.6700	3.8917	(5.191)	0	0	0
2017/04/26	R186	01/02/2018	8.98	Call	Bond Future	4,141.0800	4.1411	3,926.9400	3.9269	(5.171)	0	0	0
2017/04/26	R186	01/02/2018	8.96	Put	Bond Future	2,872.1400	2.8721	3,026.4900	3.0265	5.374	0	0	0
2017/04/26	R186	01/02/2018	8.97	Put	Bond Future	2,843.9500	2.8439	2,997.2300	2.9972	5.390	0	0	0
2017/04/26	R186	01/02/2018	8.98	Put	Bond Future	2,816.3600	2.8164	2,968.5600	2.9686	5.404	0	0	0
2017/04/26	R197	04/05/2017	308.58	Put	Bond Future	10,375.6400	10.3756	10,313.4000	10.3134	(0.600)	0	0	0
2017/04/26	R197	04/05/2017			Bond Future	298.2044	298.2044	298.2666	298.2666	0.021	0.0000	0.0000	113
2017/04/26	R197	04/05/2017	308.60	Put	Bond Future	10,395.6400	10.3956	10,333.4000	10.3334	(0.599)	0	0	0
2017/04/26	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R197	04/05/2017	308.59	Put	Bond Future	10,385.6400	10.3856	10,323.4000	10.3234	(0.599)	0	0	0
2017/04/26	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R197	04/05/2017	308.60	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
2017/04/26	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R197	03/08/2017			Bond Future	297.0429	297.0429	297.1043	297.1043	0.021	0.0000	0.0000	2,350
2017/04/26	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R197	03/08/2017	308.05	Put	Bond Future	11,007.0900	11.0071	10,945.7400	10.9457	(0.557)	0	0	0
2017/04/26	R197	03/08/2017	308.07	Put	Bond Future	11,027.0900	11.0271	10,965.7400	10.9657	(0.556)	0	0	0
2017/04/26	R197	03/08/2017	308.06	Put	Bond Future	11,017.0900	11.0171	10,955.7400	10.9557	(0.557)	0	0	0
2017/04/26	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R197	02/11/2017			Bond Future	302.8866	302.8866	302.9495	302.9495	0.021	0.0000	0.0000	0
2017/04/26	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R197	02/11/2017	305.15	Put	Bond Future	2,263.3700	2.2634	2,200.5000	2.2005	(2.778)	0	0	0
2017/04/26	R197	02/11/2017	305.17	Put	Bond Future	2,283.3700	2.2834	2,220.5000	2.2205	(2.753)	0	0	0
2017/04/26	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R197	02/11/2017	305.16	Put	Bond Future	2,273.3700	2.2734	2,210.5000	2.2105	(2.765)	0	0	0
2017/04/26	R197	01/02/2018			Bond Future	301.9459	301.9459	302.0091	302.0091	0.021	0.0000	0.0000	0
2017/04/26	R197	01/02/2018	301.67	Call	Bond Future	275.9300	0.2759	339.1300	0.3391	22.904	0	0	0
2017/04/26	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R197	01/02/2018	301.68	Call	Bond Future	265.9300	0.2659	329.1300	0.3291	23.766	0	0	0
2017/04/26	R197	01/02/2018	301.66	Call	Bond Future	285.9300	0.2859	349.1300	0.3491	22.103	0	0	0
2017/04/26	R202	04/05/2017	256.73	Put	Bond Future	12,929.8700	12.9299	12,879.0800	12.8791	(0.393)	0	0	0
2017/04/26	R202	04/05/2017			Bond Future	243.8001	243.8001	243.8509	243.8509	0.021	0.0000	0.0000	20,109
2017/04/26	R202	04/05/2017	256.72	Put	Bond Future	12,919.8700	12.9199	12,869.0800	12.8691	(0.393)	0	0	0
2017/04/26	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R202	04/05/2017	256.71	Put	Bond Future	12,909.8700	12.9099	12,859.0800	12.8591	(0.393)	0	0	0
2017/04/26	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R202	03/08/2017			Bond Future	244.8244	244.8244	244.8745	244.8745	0.020	0.0000	0.0000	29,937
2017/04/26	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R202	03/08/2017	258.35	Put	Bond Future	13,525.6000	13.5256	13,475.5400	13.4755	(0.370)	0	0	0
2017/04/26	R202	03/08/2017	258.37	Put	Bond Future	13,545.6000	13.5456	13,495.5400	13.4955	(0.370)	0	0	0
2017/04/26	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R202	03/08/2017	258.36	Put	Bond Future	13,535.6000	13.5356	13,485.5400	13.4855	(0.370)	0	0	0
2017/04/26	R202	02/11/2017			Bond Future	249.6409	249.6409	249.6922	249.6922	0.021	0.0000	0.0000	0
2017/04/26	R202	02/11/2017	253.89	Put	Bond Future	4,249.1300	4.2491	4,197.8000	4.1978	(1.208)	0	0	0
2017/04/26	R202	02/11/2017	253.91	Put	Bond Future	4,269.1300	4.2691	4,217.8000	4.2178	(1.202)	0	0	0
2017/04/26	R202	02/11/2017	253.90	Put	Bond Future	4,259.1300	4.2591	4,207.8000	4.2078	(1.205)	0	0	0
2017/04/26	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R202	01/02/2018			Bond Future	250.9328	250.9328	250.9845	250.9845	0.021	0.0000	0.0000	0
2017/04/26	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R202	01/02/2018	249.06	Call	Bond Future	1,872.7900	1.8728	1,924.5300	1.9245	2.763	0	0	0
2017/04/26	R202	01/02/2018	249.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/26	R202	01/02/2018	249.07	Call	Bond Future	1,862.7900		1.8628	1,914.5300	1.9145	2.778	0	0	0
2017/04/26	R202	01/02/2018	249.08	Call	Bond Future	1,852.7900		1.8528	1,904.5300	1.9045	2.793	0	0	0
2017/04/26	R203	04/05/2017	6.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R203	04/05/2017	6.92	Put	Bond Future	190.0900		0.1901	197.8000	0.1978	4.056	0	0	0
2017/04/26	R203	04/05/2017			Bond Future	7.4632		101.4491	7.4852	101.4414	0.296	0.0000	0.0000	27,749
2017/04/26	R203	04/05/2017	6.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R203	04/05/2017	6.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R203	04/05/2017	6.91	Put	Bond Future	193.6000		0.1936	201.3100	0.2013	3.982	0	0	0
2017/04/26	R203	04/05/2017	6.93	Put	Bond Future	186.5800		0.1866	194.2900	0.1943	4.132	0	0	0
2017/04/26	R203	03/08/2017	4.89	Call	Bond Future	0.3100		0.0003	0.3000	0.0003	(3.226)	0	0	0
2017/04/26	R203	03/08/2017			Bond Future	5.9755		103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/26	R203	03/08/2017	4.87	Call	Bond Future	0.2800		0.0003	0.2700	0.0003	(3.571)	0	0	0
2017/04/26	R203	03/08/2017	4.88	Call	Bond Future	0.2900		0.0003	0.2800	0.0003	(3.448)	0	0	0
2017/04/26	R203	03/08/2017	4.87	Put	Bond Future	118.7800		0.1188	118.7700	0.1188	(0.008)	0	0	0
2017/04/26	R203	03/08/2017	4.89	Put	Bond Future	116.6600		0.1167	116.6500	0.1166	(0.009)	0	0	0
2017/04/26	R203	03/08/2017	4.88	Put	Bond Future	117.7100		0.1177	117.7000	0.1177	(0.008)	0	0	0
2017/04/26	R204	04/05/2017	7.90	Put	Bond Future	0.0500		0.0001	0.0600	0.0001	20.000	0	0	0
2017/04/26	R204	04/05/2017			Bond Future	7.4492		103.8670	7.4847	103.8134	0.477	0.0000	0.0000	26,275
2017/04/26	R204	04/05/2017	7.92	Put	Bond Future	0.0300		0.0000	0.0400	0.0000	33.333	0	0	0
2017/04/26	R204	04/05/2017	7.90	Call	Bond Future	676.9700		0.6770	623.4000	0.6234	(7.913)	0	0	0
2017/04/26	R204	04/05/2017	7.91	Put	Bond Future	0.0400		0.0000	0.0500	0.0001	25.000	0	0	0
2017/04/26	R204	04/05/2017	7.91	Call	Bond Future	691.9100		0.6919	638.3400	0.6383	(7.742)	0	0	0
2017/04/26	R204	04/05/2017	7.92	Call	Bond Future	706.8400		0.7068	653.2700	0.6533	(7.579)	0	0	0
2017/04/26	R204	03/08/2017	7.77	Put	Bond Future	107.7300		0.1077	121.2300	0.1212	12.531	0	0	0
2017/04/26	R204	03/08/2017			Bond Future	7.3993		101.8037	7.4426	101.7480	0.585	0.0000	0.0000	9,540
2017/04/26	R204	03/08/2017	7.76	Put	Bond Future	110.8300		0.1108	124.6500	0.1246	12.470	0	0	0
2017/04/26	R204	03/08/2017	7.75	Call	Bond Future	564.3800		0.5644	522.7900	0.5228	(7.369)	0	0	0
2017/04/26	R204	03/08/2017	7.76	Call	Bond Future	574.0000		0.5740	532.1000	0.5321	(7.300)	0	0	0
2017/04/26	R204	03/08/2017	7.77	Call	Bond Future	583.6900		0.5837	541.4700	0.5415	(7.233)	0	0	0
2017/04/26	R204	03/08/2017	7.75	Put	Bond Future	114.0100		0.1140	128.1400	0.1281	12.394	0	0	0
2017/04/26	R204	02/11/2017	7.76	Put	Bond Future	97.8700		0.0979	111.2600	0.1113	13.681	0	0	0
2017/04/26	R204	02/11/2017			Bond Future	7.2840		103.7823	7.3369	103.7259	0.727	0.0000	0.0000	0
2017/04/26	R204	02/11/2017	7.75	Put	Bond Future	100.1700		0.1002	113.8100	0.1138	13.617	0	0	0
2017/04/26	R204	02/11/2017	7.76	Call	Bond Future	602.9900		0.6030	560.0100	0.5600	(7.128)	0	0	0
2017/04/26	R204	02/11/2017	7.74	Call	Bond Future	586.4900		0.5865	544.0200	0.5440	(7.241)	0	0	0
2017/04/26	R204	02/11/2017	7.75	Call	Bond Future	594.7200		0.5947	551.9900	0.5520	(7.185)	0	0	0
2017/04/26	R204	02/11/2017	7.74	Put	Bond Future	102.5200		0.1025	116.4200	0.1164	13.558	0	0	0
2017/04/26	R204	01/02/2018	7.27	Call	Bond Future	424.5100		0.4245	389.7700	0.3898	(8.184)	0	0	0
2017/04/26	R204	01/02/2018			Bond Future	7.0444		101.8135	7.1148	101.7545	0.999	0.0000	0.0000	0
2017/04/26	R204	01/02/2018	7.25	Call	Bond Future	414.3600		0.4144	380.0900	0.3801	(8.271)	0	0	0
2017/04/26	R204	01/02/2018	7.26	Call	Bond Future	419.2500		0.4192	384.7400	0.3847	(8.231)	0	0	0
2017/04/26	R204	01/02/2018	7.25	Put	Bond Future	242.3500		0.2423	267.0200	0.2670	10.179	0	0	0
2017/04/26	R204	01/02/2018	7.27	Put	Bond Future	235.7900		0.2358	259.9900	0.2600	10.263	0	0	0
2017/04/26	R204	01/02/2018	7.26	Put	Bond Future	238.8800		0.2389	263.3100	0.2633	10.227	0	0	0
2017/04/26	R207	04/05/2017	8.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/26	R207	04/05/2017			Bond Future	7.5305		101.5970	7.5354	101.5851	0.066	0.0000	0.0000	61,604
2017/04/26	R207	04/05/2017	8.22	Call	Bond Future	1,626.1500		1.6262	1,614.2900	1.6143	(0.729)	0	0	0
2017/04/26	R207	04/05/2017	8.20	Call	Bond Future	1,579.4500		1.5794	1,567.5900	1.5676	(0.751)	0	0	0
2017/04/26	R207	04/05/2017	8.21	Call	Bond Future	1,602.8100		1.6028	1,590.9500	1.5909	(0.740)	0	0	0
2017/04/26	R207	04/05/2017	8.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R207	04/05/2017	8.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R207	03/08/2017	8.19	Call	Bond Future	1,536.1900		1.5362	1,523.3000	1.5233	(0.839)	0	0	51
2017/04/26	R207	03/08/2017			Bond Future	7.5141		99.8875	7.5201	99.8743	0.081	0.0000	0.0000	17,035
2017/04/26	R207	03/08/2017	8.39	Put	Bond Future	38.4000		0.0384	38.4500	0.0385	0.130	0	0	0
2017/04/26	R207	03/08/2017	8.41	Put	Bond Future	35.7900		0.0358	35.8300	0.0358	0.112	0	0	0
2017/04/26	R207	03/08/2017	8.19	Put	Bond Future	75.8100		0.0758	76.1400	0.0761	0.435	0	0	0
2017/04/26	R207	03/08/2017	8.40	Put	Bond Future	37.0700		0.0371	37.1200	0.0371	0.135	0	0	0
2017/04/26	R207	03/08/2017	8.41	Call	Bond Future	1,965.6700		1.9657	1,952.4900	1.9525	(0.671)	0	0	0
2017/04/26	R207	03/08/2017	8.39	Call	Bond Future	1,925.7200		1.9257	1,912.5500	1.9125	(0.684)	0	0	0
2017/04/26	R207	03/08/2017	8.40	Call	Bond Future	1,945.6700		1.9457	1,932.5000	1.9325	(0.677)	0	0	0
2017/04/26	R207	02/11/2017			Bond Future	7.4623		101.8288	7.4689	101.8157	0.088	0.0000	0.0000	0
2017/04/26	R207	02/11/2017	8.03	Put	Bond Future	207.1900		0.2072	208.9800	0.2090	0.864	0	0	0
2017/04/26	R207	02/11/2017	8.05	Put	Bond Future	199.0500		0.1991	200.7700	0.2008	0.864	0	0	0
2017/04/26	R207	02/11/2017	8.03	Call	Bond Future	1,323.8800		1.3239	1,312.6000	1.3126	(0.852)	0	0	0
2017/04/26	R207	02/11/2017	8.04	Put	Bond Future	203.0900		0.2031	204.8400	0.2048	0.862	0	0	0
2017/04/26	R207	02/11/2017	8.04	Call	Bond Future	1,339.3100		1.3393	1,327.9900	1.3280	(0.845)	0	0	0
2017/04/26	R207	02/11/2017	8.05	Call	Bond Future	1,354.7900		1.3548	1,343.4400	1.3434	(0.838)	0	0	0
2017/04/26	R207	01/02/2018			Bond Future	7.3704		100.2197	7.3787	100.2049	0.113	0.0000	0.0000	0
2017/04/26	R207	01/02/2018	7.60	Put	Bond Future	520.9500		0.5209	525.7400	0.5257	0.919	0	0	0
2017/04/26	R207	01/02/2018	7.62	Put	Bond Future	507.2100		0.5072	511.8800	0.5119	0.921	0	0	0
2017/04/26	R207	01/02/2018	7.60	Call	Bond Future	927.4200		0.9274	917.4600	0.9175	(1.074)	0	0	0
2017/04/26	R207	01/02/2018	7.61	Put	Bond Future	514.0500		0.5141	518.7800	0.5188	0.920	0	0	0
2017/04/26	R207	01/02/2018	7.61	Call	Bond Future	938.1700		0.9382	928.1500	0.9281	(1.068)	0	0	0
2017/04/26	R207	01/02/2018	7.62	Call	Bond Future	948.9800		0.9490	938.9000	0.9389	(1.062)	0	0	0
2017/04/26	R208	04/05/2017	8.39	Call	Bond Future	2,223.3400		2.2233	2,158.3600	2.1584	(2.923)	0	0	0
2017/04/26	R208	04/05/2017			Bond Future	7.6958		97.5781	7.7158	97.5131	0.260	0.0000	0.0000	18,236
2017/04/26	R208	04/05/2017	8.37	Call	Bond Future	2,160.1600		2.1602	2,095.1900	2.0952	(3.008)	0	0	0
2017/04/26	R208	04/05/2017	8.38	Call	Bond Future	2,191.7600		2.1918	2,126.7900	2.1268	(2.964)	0	0	0
2017/04/26	R208	04/05/2017	8.37	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2017/04/26	R208	04/05/2017	8.39	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/04/26	R208	04/05/2017	8.38	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2017/04/26	R208	03/08/2017	8.32	Call	Bond Future	2,076.8500		2.0769	2,018.3800	2.0184	(2.815)	0	0	0
2017/04/26	R208	03/08/2017			Bond Future	7.6932		99.4353	7.7151	99.3680	0.285	0.0000	0.0000	11,593
2017/04/26	R208	03/08/2017	8.30	Call	Bond Future	2,026.5900		2.0266	1,968.5600	1.9686	(2.863)	0	0	0
2017/04/26	R208	03/08/2017	8.31	Call	Bond Future	2,051.6000		2.0516	1,993.3500	1.9934	(2.839)	0	0	0
2017/04/26	R208	03/08/2017	8.30	Put	Bond Future	184.2700		0.1843	193.5100	0.1935	5.014	0	0	0
2017/04/26	R208	03/08/2017	8.32	Put	Bond Future	174.5400		0.1745	183.3400	0.1833	5.042	0	0	0
2017/04/26	R208	03/08/2017	8.31	Put	Bond Future	179.2800		0.1793	188.3000	0.1883	5.031	0	0	0
2017/04/26	R208	02/11/2017	8.18	Put	Bond Future	394.6200		0.3946	411.1100	0.4111	4.179	0	0	0
2017/04/26	R208	02/11/2017			Bond Future	7.6782		97.9654	7.7018	97.8972	0.307	0.0000	0.0000	0
2017/04/26	R208	02/11/2017	8.20	Put	Bond Future	380.1000		0.3801	396.0900	0.3961	4.207	0	0	0
2017/04/26	R208	02/11/2017	8.18	Call	Bond Future	1,832.7100		1.8327	1,781.0300	1.7810	(2.820)	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
2017/04/26	R208	02/11/2017	8.19	Put	Bond Future	387.3100	0.3873	403.5400	0.4035	4.190	0	0	0
2017/04/26	R208	02/11/2017	8.19	Call	Bond Future	1,853.8000	1.8538	1,801.8600	1.8019	(2.802)	0	0	0
2017/04/26	R208	02/11/2017	8.20	Call	Bond Future	1,874.9700	1.8750	1,822.7900	1.8228	(2.783)	0	0	0
2017/04/26	R208	01/02/2018	7.85	Put	Bond Future	893.7300	0.8937	921.6700	0.9217	3.126	0	0	0
2017/04/26	R208	01/02/2018			Bond Future	7.6437	99.9217	7.6698	99.8508	0.342	0.0000	0.0000	0
2017/04/26	R208	01/02/2018	7.84	Put	Bond Future	904.6400	0.9046	932.8400	0.9328	3.117	0	0	0
2017/04/26	R208	01/02/2018	7.85	Call	Bond Future	1,450.8800	1.4509	1,407.9400	1.4079	(2.960)	0	0	0
2017/04/26	R208	01/02/2018	7.83	Call	Bond Future	1,418.6300	1.4186	1,376.2000	1.3762	(2.991)	0	0	0
2017/04/26	R208	01/02/2018	7.84	Call	Bond Future	1,434.8800	1.4349	1,392.2000	1.3922	(2.974)	0	0	0
2017/04/26	R208	01/02/2018	7.83	Put	Bond Future	915.3100	0.9153	943.7600	0.9438	3.108	0	0	0
2017/04/26	R209	04/05/2017	9.48	Put	Bond Future	471.0400	0.4710	568.0600	0.5681	20.597	0	0	0
2017/04/26	R209	04/05/2017			Bond Future	9.4236	72.8890	9.4682	72.5838	0.473	0.0000	0.0000	51,241
2017/04/26	R209	04/05/2017	8.93	Call	Bond Future	8.7500	0.0088	3.0500	0.0031	(65.143)	0	0	1,130
2017/04/26	R209	04/05/2017	9.33	Put	Bond Future	1,020.8900	1.0209	1,199.4400	1.1994	17.490	0	0	1,130
2017/04/26	R209	04/05/2017	9.47	Put	Bond Future	499.3100	0.4993	601.3600	0.6014	20.438	0	0	0
2017/04/26	R209	04/05/2017	9.63	Call	Bond Future	1,570.6100	1.5706	1,302.9000	1.3029	(17.045)	0	0	0
2017/04/26	R209	04/05/2017	9.46	Call	Bond Future	777.9700	0.7780	579.9200	0.5799	(25.457)	0	0	0
2017/04/26	R209	04/05/2017	9.33	Call	Bond Future	373.2900	0.3733	246.6000	0.2466	(33.939)	0	0	0
2017/04/26	R209	04/05/2017	9.47	Call	Bond Future	816.8400	0.8168	613.6500	0.6137	(24.875)	0	0	0
2017/04/26	R209	04/05/2017	8.93	Put	Bond Future	3,523.3000	3.5233	3,822.8400	3.8228	8.502	0	0	0
2017/04/26	R209	04/05/2017	9.48	Call	Bond Future	856.7700	0.8568	648.5500	0.6486	(24.303)	0	0	0
2017/04/26	R209	04/05/2017	9.63	Put	Bond Future	173.4700	0.1735	211.0000	0.2110	21.635	0	0	1,130
2017/04/26	R209	04/05/2017	9.46	Put	Bond Future	528.7400	0.5287	635.9300	0.6359	20.273	0	0	0
2017/04/26	R209	03/08/2017			Bond Future	9.4677	74.2763	9.5136	73.9645	0.485	0.0000	0.0000	19,080
2017/04/26	R209	03/08/2017	9.44	Call	Bond Future	2,149.5000	2.1495	1,985.3400	1.9853	(7.637)	0	0	0
2017/04/26	R209	03/08/2017	9.43	Put	Bond Future	2,373.6000	2.3736	2,522.8000	2.5228	6.286	0	0	0
2017/04/26	R209	03/08/2017	9.45	Put	Bond Future	2,303.2100	2.3032	2,449.3600	2.4494	6.345	0	0	0
2017/04/26	R209	03/08/2017	9.44	Put	Bond Future	2,338.2200	2.3382	2,485.8900	2.4859	6.315	0	0	0
2017/04/26	R209	03/08/2017	9.45	Call	Bond Future	2,182.8000	2.1828	2,017.1200	2.0171	(7.590)	0	0	0
2017/04/26	R209	03/08/2017	9.43	Call	Bond Future	2,116.4600	2.1165	1,953.8300	1.9538	(7.684)	0	0	0
2017/04/26	R209	02/11/2017	9.52	Put	Bond Future	3,038.8600	3.0389	3,184.3500	3.1844	4.788	0	0	0
2017/04/26	R209	02/11/2017	8.30	Put	Bond Future	9,424.7900	9.4248	9,694.6900	9.6947	2.864	0	0	0
2017/04/26	R209	02/11/2017			Bond Future	9.5096	72.5695	9.5567	72.2519	0.496	0.0000	0.0000	476
2017/04/26	R209	02/11/2017	10.00	Call	Bond Future	4,941.2000	4.9412	4,719.9200	4.7199	(4.478)	0	0	0
2017/04/26	R209	02/11/2017	9.54	Put	Bond Future	2,972.1600	2.9722	3,115.4300	3.1154	4.820	0	0	0
2017/04/26	R209	02/11/2017	9.53	Put	Bond Future	3,005.3700	3.0054	3,149.7500	3.1498	4.804	0	0	0
2017/04/26	R209	02/11/2017	9.00	Put	Bond Future	5,191.3000	5.1913	5,395.8300	5.3958	3.940	0	0	0
2017/04/26	R209	02/11/2017	10.60	Put	Bond Future	815.5200	0.8155	867.1400	0.8671	6.330	0	0	1,300
2017/04/26	R209	02/11/2017	9.54	Call	Bond Future	3,177.2900	3.1773	3,002.9600	3.0030	(5.487)	0	0	0
2017/04/26	R209	02/11/2017	9.52	Call	Bond Future	3,109.3600	3.1094	2,937.2500	2.9373	(5.535)	0	0	0
2017/04/26	R209	02/11/2017	10.00	Put	Bond Future	1,741.1500	1.7412	1,837.4700	1.8375	5.532	0	0	3,360
2017/04/26	R209	02/11/2017	8.30	Call	Bond Future	517.9200	0.5179	470.2200	0.4702	(9.210)	0	0	2,800
2017/04/26	R209	02/11/2017	9.00	Call	Bond Future	1,624.8400	1.6248	1,511.7700	1.5118	(6.959)	0	0	4,100
2017/04/26	R209	02/11/2017	10.60	Call	Bond Future	7,645.6600	7.6457	7,379.6800	7.3797	(3.479)	0	0	0
2017/04/26	R209	02/11/2017	9.53	Call	Bond Future	3,143.2300	3.1432	2,970.0100	2.9700	(5.511)	0	0	0
2017/04/26	R209	01/02/2018	9.73	Call	Bond Future	4,445.1000	4.4451	4,253.4300	4.2534	(4.312)	0	0	0
2017/04/26	R209	01/02/2018	9.72	Call	Bond Future	4,409.4000	4.4094	4,218.6000	4.2186	(4.327)	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
2017/04/26	R209	01/02/2018			Bond Future	9.5477	74.0186	9.5964	73.6937	0.510	0.0000	0.0000	0
2017/04/26	R209	01/02/2018	9.71	Call	Bond Future	4,373.8300	4.3738	4,183.9100	4.1839	(4.342)	0	0	0
2017/04/26	R209	01/02/2018	9.71	Put	Bond Future	3,298.9600	3.2990	3,434.0000	3.4340	4.093	0	0	0
2017/04/26	R209	01/02/2018	9.73	Put	Bond Future	3,239.4600	3.2395	3,372.7500	3.3727	4.115	0	0	0
2017/04/26	R209	01/02/2018	9.72	Put	Bond Future	3,269.1000	3.2691	3,403.2600	3.4033	4.104	0	0	0
2017/04/26	R210	04/05/2017			Bond Future	184.5958	184.5958	184.6343	184.6343	0.021	0.0000	0.0000	1,503
2017/04/26	R210	04/05/2017	192.31	Put	Bond Future	7,714.2100	7.7142	7,675.6600	7.6757	(0.500)	0	0	0
2017/04/26	R210	04/05/2017	192.33	Put	Bond Future	7,734.2100	7.7342	7,695.6600	7.6957	(0.498)	0	0	0
2017/04/26	R210	04/05/2017	192.32	Put	Bond Future	7,724.2100	7.7242	7,685.6600	7.6857	(0.499)	0	0	0
2017/04/26	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R210	03/08/2017	196.29	Put	Bond Future	8,146.7900	8.1468	8,109.0800	8.1091	(0.463)	0	0	0
2017/04/26	R210	03/08/2017			Bond Future	188.1432	188.1432	188.1809	188.1809	0.020	0.0000	0.0000	195
2017/04/26	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R210	03/08/2017	196.28	Put	Bond Future	8,136.7900	8.1368	8,099.0800	8.0991	(0.463)	0	0	0
2017/04/26	R210	03/08/2017	196.30	Put	Bond Future	8,156.7900	8.1568	8,119.0800	8.1191	(0.462)	0	0	0
2017/04/26	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R210	02/11/2017	192.08	Put	Bond Future	2,635.7300	2.6357	2,597.0900	2.5971	(1.466)	0	0	0
2017/04/26	R210	02/11/2017			Bond Future	189.4443	189.4443	189.4829	189.4829	0.020	0.0000	0.0000	0
2017/04/26	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R210	02/11/2017	192.07	Put	Bond Future	2,625.7300	2.6257	2,587.0900	2.5871	(1.472)	0	0	0
2017/04/26	R210	02/11/2017	192.09	Put	Bond Future	2,645.7300	2.6457	2,607.0900	2.6071	(1.460)	0	0	0
2017/04/26	R210	01/02/2018			Bond Future	193.2684	193.2684	193.3073	193.3073	0.020	0.0000	0.0000	0
2017/04/26	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R210	01/02/2018	192.36	Call	Bond Future	908.4200	0.9084	947.3200	0.9473	4.282	0	0	0
2017/04/26	R210	01/02/2018	192.37	Call	Bond Future	898.4200	0.8984	937.3200	0.9373	4.330	0	0	0
2017/04/26	R210	01/02/2018	192.38	Call	Bond Future	888.4200	0.8884	927.3200	0.9273	4.379	0	0	0
2017/04/26	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R212	04/05/2017			Bond Future	148.5354	148.5354	148.4351	148.4351	(0.068)	0.0000	0.0000	3,268
2017/04/26	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R212	04/05/2017	152.23	Put	Bond Future	3,694.6400	3.6946	3,794.9100	3.7949	2.714	0	0	0
2017/04/26	R212	04/05/2017	152.25	Put	Bond Future	3,714.6400	3.7146	3,814.9100	3.8149	2.699	0	0	0
2017/04/26	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R212	04/05/2017	152.24	Put	Bond Future	3,704.6400	3.7046	3,804.9100	3.8049	2.707	0	0	0
2017/04/26	R212	03/08/2017			Bond Future	149.3626	149.3626	149.2594	149.2594	(0.069)	0.0000	0.0000	4,858
2017/04/26	R212	03/08/2017	153.34	Put	Bond Future	3,977.3700	3.9774	4,080.6100	4.0806	2.596	0	0	0
2017/04/26	R212	03/08/2017	153.36	Put	Bond Future	3,997.3700	3.9974	4,100.6100	4.1006	2.583	0	0	0
2017/04/26	R212	03/08/2017	153.35	Put	Bond Future	3,987.3700	3.9874	4,090.6100	4.0906	2.589	0	0	0
2017/04/26	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R212	03/08/2017	153.35	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
2017/04/26	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R212	02/11/2017			Bond Future	152.3011	152.3011	152.1960	152.1960	(0.069)	0.0000	0.0000	0
2017/04/26	R212	02/11/2017	152.40	Put	Bond Future	98.9200	0.0989	204.0400	0.2040	106.268	0	0	0
2017/04/26	R212	02/11/2017	152.42	Put	Bond Future	118.9200	0.1189	224.0400	0.2240	88.396	0	0	0
2017/04/26	R212	02/11/2017	152.41	Put	Bond Future	108.9200	0.1089	214.0400	0.2140	96.511	0	0	0
2017/04/26	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R212	01/02/2018	154.71	Put	Bond Future	1,394.7000	1.3947	1,502.3700	1.5024	7.720	0	0	0
2017/04/26	R212	01/02/2018			Bond Future	153.3153	153.3153	153.2076	153.2076	(0.070)	0.0000	0.0000	0
2017/04/26	R212	01/02/2018	154.70	Put	Bond Future	1,384.7000	1.3847	1,492.3700	1.4924	7.776	0	0	0
2017/04/26	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/26	R212	01/02/2018	154.69	Put	Bond Future	1,374.7000	1.3747	1,482.3700	1.4824	7.832	0	0	0
2017/04/26	R213	04/05/2017			Bond Future	9.1435	84.6905	9.1881	84.3862	0.488	0.0000	0.0000	40,207
2017/04/26	R213	04/05/2017	9.35	Put	Bond Future	160.0500	0.1600	196.7200	0.1967	22.912	0	0	0
2017/04/26	R213	04/05/2017	9.37	Put	Bond Future	136.6500	0.1366	167.8900	0.1679	22.861	0	0	0
2017/04/26	R213	04/05/2017	9.35	Call	Bond Future	1,556.0400	1.5560	1,288.4400	1.2884	(17.198)	0	0	0
2017/04/26	R213	04/05/2017	9.36	Put	Bond Future	147.9800	0.1480	181.8500	0.1818	22.888	0	0	0
2017/04/26	R213	04/05/2017	9.36	Call	Bond Future	1,610.7400	1.6107	1,340.3400	1.3403	(16.787)	0	0	0
2017/04/26	R213	04/05/2017	9.37	Call	Bond Future	1,666.1100	1.6661	1,393.0800	1.3931	(16.387)	0	0	0
2017/04/26	R213	03/08/2017	9.33	Put	Bond Future	1,710.0100	1.7100	1,832.2900	1.8323	7.151	0	0	0
2017/04/26	R213	03/08/2017			Bond Future	9.1850	86.3024	9.2312	85.9914	0.502	0.0000	0.0000	18,445
2017/04/26	R213	03/08/2017	9.35	Put	Bond Future	1,653.8100	1.6538	1,773.1300	1.7731	7.215	0	0	0
2017/04/26	R213	03/08/2017	9.33	Call	Bond Future	2,681.5300	2.6815	2,492.8200	2.4928	(7.037)	0	0	0
2017/04/26	R213	03/08/2017	9.34	Put	Bond Future	1,681.7400	1.6817	1,802.5300	1.8025	7.182	0	0	0
2017/04/26	R213	03/08/2017	9.34	Call	Bond Future	2,719.6900	2.7197	2,529.4900	2.5295	(6.993)	0	0	0
2017/04/26	R213	03/08/2017	9.35	Call	Bond Future	2,758.1300	2.7581	2,566.4600	2.5665	(6.949)	0	0	0
2017/04/26	R213	02/11/2017	9.36	Put	Bond Future	2,520.5300	2.5205	2,653.2800	2.6533	5.267	0	0	0
2017/04/26	R213	02/11/2017			Bond Future	9.2263	84.4289	9.2739	84.1121	0.516	0.0000	0.0000	0
2017/04/26	R213	02/11/2017	9.35	Put	Bond Future	2,550.3500	2.5503	2,684.2100	2.6842	5.249	0	0	0
2017/04/26	R213	02/11/2017	9.36	Call	Bond Future	3,406.2000	3.4062	3,222.2100	3.2222	(5.402)	0	0	0
2017/04/26	R213	02/11/2017	9.34	Call	Bond Future	3,334.4300	3.3344	3,152.6800	3.1527	(5.451)	0	0	0
2017/04/26	R213	02/11/2017	9.35	Call	Bond Future	3,370.2200	3.3702	3,187.3400	3.1873	(5.426)	0	0	0
2017/04/26	R213	02/11/2017	9.34	Put	Bond Future	2,580.4300	2.5804	2,715.4200	2.7154	5.231	0	0	0
2017/04/26	R213	01/02/2018	9.42	Call	Bond Future	4,183.8500	4.1838	3,996.3900	3.9964	(4.481)	0	0	0
2017/04/26	R213	01/02/2018			Bond Future	9.2642	86.1148	9.3135	85.7906	0.532	0.0000	0.0000	0
2017/04/26	R213	01/02/2018	9.43	Call	Bond Future	4,219.0100	4.2190	4,030.6500	4.0306	(4.465)	0	0	0
2017/04/26	R213	01/02/2018	9.41	Put	Bond Future	3,194.9900	3.1950	3,332.5800	3.3326	4.306	0	0	0
2017/04/26	R213	01/02/2018	9.43	Put	Bond Future	3,135.8300	3.1358	3,271.6100	3.2716	4.330	0	0	0
2017/04/26	R213	01/02/2018	9.41	Call	Bond Future	4,148.5300	4.1485	3,961.9800	3.9620	(4.497)	0	0	0
2017/04/26	R213	01/02/2018	9.42	Put	Bond Future	3,165.4500	3.1655	3,302.1300	3.3021	4.318	0	0	0
2017/04/26	R214	04/05/2017	9.58	Put	Bond Future	658.1700	0.6582	764.9200	0.7649	16.219	0	0	0
2017/04/26	R214	04/05/2017			Bond Future	9.5737	72.5771	9.6132	72.2966	0.413	0.0000	0.0000	35,291
2017/04/26	R214	04/05/2017	9.57	Put	Bond Future	693.6400	0.6936	805.3100	0.8053	16.099	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
2017/04/26	R214	04/05/2017	9.58	Call	Bond Future	703.1900	0.7032	529.4200	0.5294	(24.712)	0	0	0
2017/04/26	R214	04/05/2017	9.56	Call	Bond Future	632.9400	0.6329	469.0700	0.4691	(25.890)	0	0	0
2017/04/26	R214	04/05/2017	9.57	Call	Bond Future	667.5200	0.6675	498.6700	0.4987	(25.295)	0	0	0
2017/04/26	R214	04/05/2017	9.56	Put	Bond Future	730.3200	0.7303	846.9700	0.8470	15.972	0	0	0
2017/04/26	R214	03/08/2017	9.51	Call	Bond Future	1,998.9400	1.9989	1,857.0500	1.8571	(7.098)	0	0	0
2017/04/26	R214	03/08/2017			Bond Future	9.6184	73.9585	9.6591	73.6718	0.424	0.0000	0.0000	2,797
2017/04/26	R214	03/08/2017	9.52	Call	Bond Future	2,031.0700	2.0311	1,887.7800	1.8878	(7.055)	0	0	0
2017/04/26	R214	03/08/2017	9.53	Call	Bond Future	2,063.4800	2.0635	1,918.7900	1.9188	(7.012)	0	0	0
2017/04/26	R214	03/08/2017	9.51	Put	Bond Future	2,770.2900	2.7703	2,915.0500	2.9150	5.225	0	0	0
2017/04/26	R214	03/08/2017	9.53	Put	Bond Future	2,691.4500	2.6914	2,833.4100	2.8334	5.274	0	0	0
2017/04/26	R214	03/08/2017	9.52	Put	Bond Future	2,730.6700	2.7307	2,874.0300	2.8740	5.250	0	0	0
2017/04/26	R214	02/11/2017	9.60	Call	Bond Future	2,995.5800	2.9956	2,843.2800	2.8433	(5.084)	0	0	0
2017/04/26	R214	02/11/2017			Bond Future	9.6628	72.0986	9.7046	71.8067	0.433	0.0000	0.0000	0
2017/04/26	R214	02/11/2017	9.58	Call	Bond Future	2,929.2000	2.9292	2,778.9700	2.7790	(5.129)	0	0	0
2017/04/26	R214	02/11/2017	9.59	Call	Bond Future	2,962.1900	2.9622	2,810.9200	2.8109	(5.107)	0	0	0
2017/04/26	R214	02/11/2017	9.58	Put	Bond Future	3,512.4700	3.5125	3,654.1500	3.6542	4.034	0	0	0
2017/04/26	R214	02/11/2017	9.60	Put	Bond Future	3,437.2400	3.4372	3,576.8500	3.5769	4.062	0	0	0
2017/04/26	R214	02/11/2017	9.59	Put	Bond Future	3,474.6000	3.4746	3,615.2400	3.6152	4.048	0	0	0
2017/04/26	R214	01/02/2018			Bond Future	9.7046	73.5384	9.7477	73.2396	0.445	0.0000	0.0000	0
2017/04/26	R214	01/02/2018	9.82	Put	Bond Future	3,593.4400	3.5934	3,720.0200	3.7200	3.523	0	0	0
2017/04/26	R214	01/02/2018	9.84	Put	Bond Future	3,529.4200	3.5294	3,654.3800	3.6544	3.541	0	0	0
2017/04/26	R214	01/02/2018	9.83	Put	Bond Future	3,561.3100	3.5613	3,687.0800	3.6871	3.532	0	0	0
2017/04/26	R214	01/02/2018	9.84	Call	Bond Future	4,459.7600	4.4598	4,285.9400	4.2859	(3.898)	0	0	0
2017/04/26	R214	01/02/2018	9.82	Call	Bond Future	4,387.6500	4.3876	4,215.4500	4.2155	(3.925)	0	0	0
2017/04/26	R214	01/02/2018	9.83	Call	Bond Future	4,423.6400	4.4236	4,250.6300	4.2506	(3.911)	0	0	0
2017/04/26	R248	04/05/2017	9.66	Call	Bond Future	931.1600	0.9312	708.2000	0.7082	(23.944)	0	0	0
2017/04/26	R248	04/05/2017			Bond Future	9.6538	92.7903	9.6934	92.4346	0.409	0.0000	0.0000	76,763
2017/04/26	R248	04/05/2017	9.67	Call	Bond Future	977.7700	0.9778	748.9300	0.7489	(23.404)	0	0	0
2017/04/26	R248	04/05/2017	9.65	Put	Bond Future	920.7200	0.9207	1,059.3700	1.0594	15.059	0	0	0
2017/04/26	R248	04/05/2017	9.67	Put	Bond Future	832.1800	0.8322	958.9700	0.9590	15.236	0	0	0
2017/04/26	R248	04/05/2017	9.65	Call	Bond Future	885.9500	0.8859	668.9700	0.6690	(24.491)	0	0	0
2017/04/26	R248	04/05/2017	9.66	Put	Bond Future	875.6700	0.8757	1,008.3400	1.0083	15.151	0	0	0
2017/04/26	R248	03/08/2017			Bond Future	9.7009	94.5564	9.7417	94.1929	0.420	0.0000	0.0000	41,589
2017/04/26	R248	03/08/2017	9.57	Call	Bond Future	2,568.3300	2.5683	2,390.5400	2.3905	(6.922)	0	0	0
2017/04/26	R248	03/08/2017	9.56	Put	Bond Future	3,804.3400	3.8043	3,991.7600	3.9918	4.926	0	0	0
2017/04/26	R248	03/08/2017	9.58	Put	Bond Future	3,701.2400	3.7012	3,885.2300	3.8852	4.971	0	0	0
2017/04/26	R248	03/08/2017	9.57	Put	Bond Future	3,752.5300	3.7525	3,938.2300	3.9382	4.949	0	0	0
2017/04/26	R248	03/08/2017	9.58	Call	Bond Future	2,608.4600	2.6085	2,428.9600	2.4290	(6.881)	0	0	0
2017/04/26	R248	03/08/2017	9.56	Call	Bond Future	2,528.5600	2.5286	2,352.4900	2.3525	(6.963)	0	0	0
2017/04/26	R248	02/11/2017	9.66	Put	Bond Future	4,609.1100	4.6091	4,788.3400	4.7883	3.889	0	0	0
2017/04/26	R248	02/11/2017			Bond Future	9.7477	91.9555	9.7896	91.5854	0.430	0.0000	0.0000	0
2017/04/26	R248	02/11/2017	9.65	Put	Bond Future	4,657.4000	4.6574	4,837.9100	4.8379	3.876	0	0	0
2017/04/26	R248	02/11/2017	9.64	Call	Bond Future	3,742.3900	3.7424	3,554.1100	3.5541	(5.031)	0	0	0
2017/04/26	R248	02/11/2017	9.65	Call	Bond Future	3,783.9200	3.7839	3,594.3700	3.5944	(5.009)	0	0	0
2017/04/26	R248	02/11/2017	9.66	Call	Bond Future	3,825.6900	3.8257	3,634.8600	3.6349	(4.988)	0	0	0
2017/04/26	R248	02/11/2017	9.64	Put	Bond Future	4,706.0900	4.7061	4,887.8700	4.8879	3.863	0	0	0
2017/04/26	R248	01/02/2018	9.89	Call	Bond Future	5,647.1100	5.6471	5,430.2800	5.4303	(3.840)	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
2017/04/26	R248	01/02/2018	9.90	Put	Bond Future	4,752.2100	4.7522	4,913.2100	4.9132	3.388	0	0	0
2017/04/26	R248	01/02/2018			Bond Future	9.7920	93.7918	9.8353	93.4130	0.442	0.0000	0.0000	0
2017/04/26	R248	01/02/2018	9.90	Call	Bond Future	5,692.1700	5.6922	5,474.3400	5.4743	(3.827)	0	0	0
2017/04/26	R248	01/02/2018	9.91	Call	Bond Future	5,737.3700	5.7374	5,518.5500	5.5186	(3.814)	0	0	0
2017/04/26	R248	01/02/2018	9.89	Put	Bond Future	4,793.4500	4.7935	4,955.4500	4.9555	3.380	0	0	0
2017/04/26	R248	01/02/2018	9.91	Put	Bond Future	4,711.2700	4.7113	4,871.2800	4.8713	3.396	0	0	0

Total **1061858**