



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 24/04/2017 TO 24/04/2017

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
2017/04/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	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
2017/04/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2025	04/05/2017			Bond Future	127.8448	127.8448	128.1316	128.1316	0.224	0.0000	0.0000	3,234
2017/04/24	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2025	04/05/2017	132.56	Put	Bond Future	4,715.2400	4.7152	4,428.3600	4.4284	(6.084)	0	0	0
2017/04/24	2025	04/05/2017	132.58	Put	Bond Future	4,735.2400	4.7352	4,448.3600	4.4484	(6.058)	0	0	0
2017/04/24	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2025	04/05/2017	132.57	Put	Bond Future	4,725.2400	4.7252	4,438.3600	4.4384	(6.071)	0	0	0
2017/04/24	2025	03/08/2017			Bond Future	128.9730	128.9730	129.2641	129.2641	0.226	0.0000	0.0000	1,914
2017/04/24	2025	03/08/2017	133.96	Put	Bond Future	4,987.0100	4.9870	4,695.9300	4.6959	(5.837)	0	0	0
2017/04/24	2025	03/08/2017	133.98	Put	Bond Future	5,007.0100	5.0070	4,715.9300	4.7159	(5.813)	0	0	0
2017/04/24	2025	03/08/2017	133.97	Put	Bond Future	4,997.0100	4.9970	4,705.9300	4.7059	(5.825)	0	0	0
2017/04/24	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2025	02/11/2017			Bond Future	131.5137	131.5137	131.8090	131.8090	0.225	0.0000	0.0000	0
2017/04/24	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2025	02/11/2017	132.96	Put	Bond Future	1,446.2700	1.4463	1,150.9800	1.1510	(20.417)	0	0	0
2017/04/24	2025	02/11/2017	132.98	Put	Bond Future	1,466.2700	1.4663	1,170.9800	1.1710	(20.139)	0	0	0
2017/04/24	2025	02/11/2017	132.97	Put	Bond Future	1,456.2700	1.4563	1,160.9800	1.1610	(20.277)	0	0	0
2017/04/24	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2025	01/02/2018	133.89	Put	Bond Future	1,073.7600	1.0738	772.3500	0.7723	(28.071)	0	0	0
2017/04/24	2025	01/02/2018			Bond Future	132.8162	132.8162	133.1176	133.1176	0.227	0.0000	0.0000	0
2017/04/24	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2025	01/02/2018	133.88	Put	Bond Future	1,063.7600	1.0638	762.3500	0.7623	(28.334)	0	0	0
2017/04/24	2025	01/02/2018	133.90	Put	Bond Future	1,083.7600	1.0838	782.3500	0.7823	(27.812)	0	0	0
2017/04/24	2029	04/05/2017	100.66	Put	Bond Future	1,285.2200	1.2852	1,274.3300	1.2743	(0.847)	0	0	0
2017/04/24	2029	04/05/2017			Bond Future	99.3748	99.3748	99.3857	99.3857	0.011	0.0000	0.0000	1,772
2017/04/24	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2029	04/05/2017	100.65	Put	Bond Future	1,275.2200	1.2752	1,264.3300	1.2643	(0.854)	0	0	0
2017/04/24	2029	04/05/2017	100.67	Put	Bond Future	1,295.2200	1.2952	1,284.3300	1.2843	(0.841)	0	0	0
2017/04/24	2029	01/02/2018			Bond Future	104.3379	104.3379	104.3473	104.3473	0.009	0.0000	0.0000	0
2017/04/24	2030	04/05/2017	9.33	Call	Bond Future	1,755.8600	1.7559	1,905.1000	1.9051	8.500	0	0	0
2017/04/24	2030	04/05/2017			Bond Future	9.0773	94.1092	9.0562	94.2584	(0.233)	0.0000	0.0000	31,289

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
2017/04/24	2030	04/05/2017	9.34	Call	Bond Future	1,824.3900		1.8244	1,973.6300	1.9736	8.180	0	0	0
2017/04/24	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2030	04/05/2017	9.32	Call	Bond Future	1,687.2600		1.6873	1,836.5000	1.8365	8.845	0	0	0
2017/04/24	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2030	03/08/2017	9.33	Call	Bond Future	1,411.4100		1.4114	1,562.7900	1.5628	10.725	0	0	0
2017/04/24	2030	03/08/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2030	03/08/2017			Bond Future	9.1243		91.8952	9.1025	92.0466	(0.239)	0.0000	0.0000	2,494
2017/04/24	2030	03/08/2017	9.34	Call	Bond Future	1,479.2800		1.4793	1,630.6600	1.6307	10.233	0	0	0
2017/04/24	2030	03/08/2017	9.35	Call	Bond Future	1,547.0700		1.5471	1,698.4500	1.6984	9.785	0	0	0
2017/04/24	2030	03/08/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2030	03/08/2017	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2030	02/11/2017			Bond Future	9.1625		93.6838	9.1401	93.8368	(0.244)	0.0000	0.0000	0
2017/04/24	2030	02/11/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2030	02/11/2017	9.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2030	02/11/2017	9.34	Call	Bond Future	1,203.7400		1.2037	1,356.7100	1.3567	12.708	0	0	0
2017/04/24	2030	02/11/2017	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2030	02/11/2017	9.35	Call	Bond Future	1,270.9000		1.2709	1,423.8700	1.4239	12.036	0	0	0
2017/04/24	2030	02/11/2017	9.36	Call	Bond Future	1,337.9800		1.3380	1,490.9500	1.4909	11.433	0	0	0
2017/04/24	2030	01/02/2018			Bond Future	9.1967		91.6474	9.1735	91.7043	(0.253)	0.0000	0.0000	0
2017/04/24	2030	01/02/2018	9.38	Call	Bond Future	1,225.1800		1.2252	1,382.0800	1.3821	12.806	0	0	0
2017/04/24	2030	01/02/2018	9.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2030	01/02/2018	9.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2030	01/02/2018	9.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2030	01/02/2018	9.39	Call	Bond Future	1,291.3800		1.2914	1,448.2800	1.4483	12.150	0	0	0
2017/04/24	2030	01/02/2018	9.37	Call	Bond Future	1,158.9200		1.1589	1,315.8200	1.3158	13.538	0	0	0
2017/04/24	2032	04/05/2017	9.45	Call	Bond Future	1,810.4000		1.8104	1,860.6300	1.8606	2.775	0	0	0
2017/04/24	2032	04/05/2017			Bond Future	9.2470		92.8869	9.2259	93.0463	(0.228)	0.0000	0.0000	22,177
2017/04/24	2032	04/05/2017	9.46	Call	Bond Future	1,866.8100		1.8668	1,920.9500	1.9209	2.900	0	0	0
2017/04/24	2032	04/05/2017	9.44	Put	Bond Future	316.3300		0.3163	203.2200	0.2032	(35.757)	0	0	0
2017/04/24	2032	04/05/2017	9.46	Put	Bond Future	281.2100		0.2812	175.9300	0.1759	(37.438)	0	0	0
2017/04/24	2032	04/05/2017	9.44	Call	Bond Future	1,754.7100		1.7547	1,801.0200	1.8010	2.639	0	0	0
2017/04/24	2032	04/05/2017	9.45	Put	Bond Future	298.3700		0.2984	189.1800	0.1892	(36.596)	0	0	0
2017/04/24	2032	03/08/2017	9.43	Put	Bond Future	2,006.7600		2.0068	1,903.8600	1.9039	(5.128)	0	0	0
2017/04/24	2032	03/08/2017			Bond Future	9.2928		94.6563	9.2711	94.8180	(0.234)	0.0000	0.0000	460
2017/04/24	2032	03/08/2017	9.45	Put	Bond Future	1,943.7900		1.9438	1,842.5400	1.8425	(5.209)	0	0	0
2017/04/24	2032	03/08/2017	9.44	Put	Bond Future	1,975.0900		1.9751	1,873.0100	1.8730	(5.168)	0	0	0
2017/04/24	2032	03/08/2017	9.44	Call	Bond Future	3,061.3400		3.0613	3,121.0100	3.1210	1.949	0	0	0
2017/04/24	2032	03/08/2017	9.43	Call	Bond Future	3,019.7800		3.0198	3,078.6300	3.0786	1.949	0	0	0
2017/04/24	2032	03/08/2017	9.45	Call	Bond Future	3,103.1800		3.1032	3,163.6800	3.1637	1.950	0	0	0
2017/04/24	2032	02/11/2017			Bond Future	9.3361		92.3400	9.3139	92.5036	(0.238)	0.0000	0.0000	0
2017/04/24	2032	02/11/2017	9.48	Put	Bond Future	2,828.4200		2.8284	2,732.9600	2.7330	(3.375)	0	0	0
2017/04/24	2032	02/11/2017	9.50	Put	Bond Future	2,763.9600		2.7640	2,669.6700	2.6697	(3.411)	0	0	0
2017/04/24	2032	02/11/2017	9.48	Call	Bond Future	3,877.5600		3.8776	3,945.6700	3.9457	1.757	0	0	0
2017/04/24	2032	02/11/2017	9.49	Put	Bond Future	2,796.0500		2.7961	2,701.1700	2.7012	(3.393)	0	0	0
2017/04/24	2032	02/11/2017	9.49	Call	Bond Future	3,917.4600		3.9175	3,986.1500	3.9862	1.753	0	0	0
2017/04/24	2032	02/11/2017	9.50	Call	Bond Future	3,957.5700		3.9576	4,026.8500	4.0269	1.751	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
2017/04/24	2032	01/02/2018	9.55	Put	Bond Future	3,524.0200	3.5240	3,431.0100	3.4310	(2.639)	0	0	0
2017/04/24	2032	01/02/2018			Bond Future	9.3758	94.1822	9.3527	94.3499	(0.246)	0.0000	0.0000	0
2017/04/24	2032	01/02/2018	9.57	Put	Bond Future	3,461.9100	3.4619	3,369.8500	3.3699	(2.659)	0	0	0
2017/04/24	2032	01/02/2018	9.56	Put	Bond Future	3,493.0100	3.4930	3,400.4800	3.4005	(2.649)	0	0	0
2017/04/24	2032	01/02/2018	9.55	Call	Bond Future	4,777.2700	4.7773	4,851.8900	4.8519	1.562	0	0	0
2017/04/24	2032	01/02/2018	9.56	Call	Bond Future	4,817.4400	4.8174	4,892.5400	4.8925	1.559	0	0	0
2017/04/24	2032	01/02/2018	9.57	Call	Bond Future	4,857.4400	4.8574	4,933.0100	4.9330	1.556	0	0	0
2017/04/24	2033	04/05/2017			Bond Future	105.1927	105.1927	105.2039	105.2039	0.011	0.0000	0.0000	5,704
2017/04/24	2033	04/05/2017	110.83	Put	Bond Future	5,637.3300	5.6373	5,626.1300	5.6261	(0.199)	0	0	0
2017/04/24	2033	04/05/2017	110.85	Put	Bond Future	5,657.3300	5.6573	5,646.1300	5.6461	(0.198)	0	0	0
2017/04/24	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2033	04/05/2017	110.84	Put	Bond Future	5,647.3300	5.6473	5,636.1300	5.6361	(0.198)	0	0	0
2017/04/24	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2033	03/08/2017	113.14	Put	Bond Future	5,924.4800	5.9245	5,914.0000	5.9140	(0.177)	0	0	0
2017/04/24	2033	03/08/2017			Bond Future	107.2155	107.2155	107.2260	107.2260	0.010	0.0000	0.0000	5,807
2017/04/24	2033	03/08/2017	113.13	Put	Bond Future	5,914.4800	5.9145	5,904.0000	5.9040	(0.177)	0	0	0
2017/04/24	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2033	03/08/2017	113.12	Put	Bond Future	5,904.4800	5.9045	5,894.0000	5.8940	(0.177)	0	0	0
2017/04/24	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2033	02/11/2017			Bond Future	108.2507	108.2507	108.2600	108.2600	0.009	0.0000	0.0000	0
2017/04/24	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2033	02/11/2017	110.07	Put	Bond Future	1,819.3500	1.8194	1,809.9900	1.8100	(0.514)	0	0	0
2017/04/24	2033	02/11/2017	110.09	Put	Bond Future	1,839.3500	1.8394	1,829.9900	1.8300	(0.509)	0	0	0
2017/04/24	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2033	02/11/2017	110.08	Put	Bond Future	1,829.3500	1.8294	1,819.9900	1.8200	(0.512)	0	0	0
2017/04/24	2033	01/02/2018	109.66	Call	Bond Future	775.7100	0.7757	785.5200	0.7855	1.265	0	0	0
2017/04/24	2033	01/02/2018			Bond Future	110.4357	110.4357	110.4455	110.4455	0.009	0.0000	0.0000	0
2017/04/24	2033	01/02/2018	109.64	Call	Bond Future	795.7100	0.7957	805.5200	0.8055	1.233	0	0	0
2017/04/24	2033	01/02/2018	109.65	Call	Bond Future	785.7100	0.7857	795.5200	0.7955	1.249	0	0	0
2017/04/24	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2037	04/05/2017			Bond Future	9.5029	93.4133	9.4816	93.5884	(0.224)	0.0000	0.0000	52,653
2017/04/24	2037	04/05/2017	9.58	Put	Bond Future	675.8700	0.6759	499.1100	0.4991	(26.153)	0	0	0
2017/04/24	2037	04/05/2017	9.60	Put	Bond Future	613.4900	0.6135	444.2800	0.4443	(27.582)	0	0	0
2017/04/24	2037	04/05/2017	9.59	Put	Bond Future	644.1000	0.6441	471.0800	0.4711	(26.862)	0	0	0
2017/04/24	2037	04/05/2017	9.60	Call	Bond Future	1,406.9700	1.4070	1,412.9100	1.4129	0.422	0	0	0
2017/04/24	2037	04/05/2017	9.58	Call	Bond Future	1,306.8300	1.3068	1,305.2200	1.3052	(0.123)	0	0	0
2017/04/24	2037	04/05/2017	9.59	Call	Bond Future	1,356.3800	1.3564	1,358.5100	1.3585	0.157	0	0	0
2017/04/24	2037	03/08/2017	9.57	Call	Bond Future	2,874.1700	2.8742	2,927.0700	2.9271	1.841	0	0	0
2017/04/24	2037	03/08/2017			Bond Future	9.5545	90.9356	9.5327	91.1133	(0.228)	0.0000	0.0000	2,194
2017/04/24	2037	03/08/2017	9.58	Call	Bond Future	2,915.3900	2.9154	2,969.1200	2.9691	1.843	0	0	0
2017/04/24	2037	03/08/2017	9.56	Put	Bond Future	2,788.8000	2.7888	2,663.2200	2.6632	(4.503)	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
2017/04/24	2037	03/08/2017	9.57	Put	Bond Future	2,748.4900	2.7485	2,623.7400	2.6237	(4.539)	0	0	0
2017/04/24	2037	03/08/2017	9.58	Put	Bond Future	2,708.6100	2.7086	2,584.6900	2.5847	(4.575)	0	0	0
2017/04/24	2037	03/08/2017	9.56	Call	Bond Future	2,833.2700	2.8333	2,885.3400	2.8853	1.838	0	0	0
2017/04/24	2037	02/11/2017			Bond Future	9.5983	92.7055	9.5760	92.8854	(0.232)	0.0000	0.0000	0
2017/04/24	2037	02/11/2017	9.66	Call	Bond Future	4,174.2400	4.1742	4,242.0300	4.2420	1.624	0	0	0
2017/04/24	2037	02/11/2017	9.65	Put	Bond Future	3,717.9200	3.7179	3,605.2200	3.6052	(3.031)	0	0	0
2017/04/24	2037	02/11/2017	9.67	Put	Bond Future	3,640.5600	3.6406	3,529.0600	3.5291	(3.063)	0	0	0
2017/04/24	2037	02/11/2017	9.66	Put	Bond Future	3,679.0800	3.6791	3,566.9800	3.5670	(3.047)	0	0	0
2017/04/24	2037	02/11/2017	9.65	Call	Bond Future	4,133.1600	4.1332	4,200.3500	4.2004	1.626	0	0	0
2017/04/24	2037	02/11/2017	9.67	Call	Bond Future	4,215.5200	4.2155	4,283.9100	4.2839	1.622	0	0	0
2017/04/24	2037	01/02/2018			Bond Future	9.6390	90.2994	9.6160	90.4837	(0.239)	0.0000	0.0000	0
2017/04/24	2037	01/02/2018	9.81	Put	Bond Future	3,985.7900	3.9858	3,883.3200	3.8833	(2.571)	0	0	0
2017/04/24	2037	01/02/2018	9.83	Put	Bond Future	3,915.0300	3.9150	3,813.5800	3.8136	(2.591)	0	0	0
2017/04/24	2037	01/02/2018	9.82	Put	Bond Future	3,950.1200	3.9501	3,848.1600	3.8482	(2.581)	0	0	0
2017/04/24	2037	01/02/2018	9.82	Call	Bond Future	5,375.5400	5.3755	5,457.8700	5.4579	1.532	0	0	0
2017/04/24	2037	01/02/2018	9.81	Call	Bond Future	5,333.3500	5.3334	5,415.1700	5.4152	1.534	0	0	0
2017/04/24	2037	01/02/2018	9.83	Call	Bond Future	5,418.2000	5.4182	5,501.0400	5.5010	1.529	0	0	0
2017/04/24	2038	04/05/2017	139.77	Put	Bond Future	8,415.0000	8.4150	8,400.9900	8.4010	(0.166)	0	0	0
2017/04/24	2038	04/05/2017			Bond Future	131.3550	131.3550	131.3690	131.3690	0.011	0.0000	0.0000	6,198
2017/04/24	2038	04/05/2017	139.79	Put	Bond Future	8,435.0000	8.4350	8,420.9900	8.4210	(0.166)	0	0	0
2017/04/24	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2038	04/05/2017	139.78	Put	Bond Future	8,425.0000	8.4250	8,410.9900	8.4110	(0.166)	0	0	0
2017/04/24	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2038	03/08/2017			Bond Future	132.3845	132.3845	132.3974	132.3974	0.010	0.0000	0.0000	16,319
2017/04/24	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2038	03/08/2017	141.16	Put	Bond Future	8,775.5300	8.7755	8,762.5700	8.7626	(0.148)	0	0	0
2017/04/24	2038	03/08/2017	141.18	Put	Bond Future	8,795.5300	8.7955	8,782.5700	8.7826	(0.147)	0	0	0
2017/04/24	2038	03/08/2017	141.17	Put	Bond Future	8,785.5300	8.7855	8,772.5700	8.7726	(0.148)	0	0	0
2017/04/24	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2038	02/11/2017			Bond Future	134.9924	134.9924	135.0040	135.0040	0.009	0.0000	0.0000	0
2017/04/24	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2038	02/11/2017	136.80	Put	Bond Future	1,807.5600	1.8076	1,796.0500	1.7960	(0.637)	0	0	0
2017/04/24	2038	02/11/2017	136.82	Put	Bond Future	1,827.5600	1.8276	1,816.0500	1.8160	(0.630)	0	0	0
2017/04/24	2038	02/11/2017	136.81	Put	Bond Future	1,817.5600	1.8176	1,806.0500	1.8060	(0.633)	0	0	0
2017/04/24	2038	01/02/2018	136.95	Put	Bond Future	753.7600	0.7538	741.9600	0.7420	(1.565)	0	0	0
2017/04/24	2038	01/02/2018			Bond Future	136.1962	136.1962	136.2080	136.2080	0.009	0.0000	0.0000	0
2017/04/24	2038	01/02/2018	136.94	Put	Bond Future	743.7600	0.7438	731.9600	0.7320	(1.587)	0	0	0
2017/04/24	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2038	01/02/2018	136.93	Put	Bond Future	733.7600	0.7338	721.9600	0.7220	(1.608)	0	0	0
2017/04/24	2040	04/05/2017			Bond Future	9.5830	97.0517	9.5617	97.2390	(0.222)	0.0000	0.0000	11,300

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
2017/04/24	2040	04/05/2017	9.62	Put	Bond Future	890.0000	0.8900	683.4700	0.6835	(23.206)	0	0	0
2017/04/24	2040	04/05/2017	9.64	Put	Bond Future	813.4700	0.8135	614.0100	0.6140	(24.520)	0	0	0
2017/04/24	2040	04/05/2017	9.62	Call	Bond Future	1,214.7700	1.2148	1,195.5700	1.1956	(1.581)	0	0	0
2017/04/24	2040	04/05/2017	9.63	Put	Bond Future	851.1700	0.8512	648.1000	0.6481	(23.858)	0	0	0
2017/04/24	2040	04/05/2017	9.63	Call	Bond Future	1,263.3100	1.2633	1,247.5700	1.2476	(1.246)	0	0	0
2017/04/24	2040	04/05/2017	9.64	Call	Bond Future	1,312.8500	1.3128	1,300.7200	1.3007	(0.924)	0	0	0
2017/04/24	2040	03/08/2017			Bond Future	9.6353	94.3929	9.6135	94.5830	(0.227)	0.0000	0.0000	0
2017/04/24	2040	03/08/2017	9.61	Put	Bond Future	3,174.8500	3.1749	3,037.1000	3.0371	(4.339)	0	0	0
2017/04/24	2040	03/08/2017	9.63	Put	Bond Future	3,086.0700	3.0861	2,950.0500	2.9500	(4.408)	0	0	0
2017/04/24	2040	03/08/2017	9.61	Call	Bond Future	2,954.3400	2.9543	3,006.7300	3.0067	1.773	0	0	0
2017/04/24	2040	03/08/2017	9.62	Put	Bond Future	3,130.2300	3.1302	2,993.3500	2.9933	(4.373)	0	0	0
2017/04/24	2040	03/08/2017	9.62	Call	Bond Future	2,996.9400	2.9969	3,050.2000	3.0502	1.777	0	0	0
2017/04/24	2040	03/08/2017	9.63	Call	Bond Future	3,039.8800	3.0399	3,094.0000	3.0940	1.780	0	0	0
2017/04/24	2040	02/11/2017			Bond Future	9.6799	96.2302	9.6575	96.4226	(0.230)	0.0000	0.0000	0
2017/04/24	2040	02/11/2017	9.66	Call	Bond Future	4,198.5100	4.1985	4,265.4000	4.2654	1.593	0	0	0
2017/04/24	2040	02/11/2017	9.65	Put	Bond Future	4,413.9400	4.4139	4,287.7700	4.2878	(2.858)	0	0	0
2017/04/24	2040	02/11/2017	9.67	Put	Bond Future	4,325.6800	4.3257	4,200.7500	4.2007	(2.888)	0	0	0
2017/04/24	2040	02/11/2017	9.66	Put	Bond Future	4,369.7800	4.3698	4,244.2300	4.2442	(2.873)	0	0	0
2017/04/24	2040	02/11/2017	9.67	Call	Bond Future	4,240.7500	4.2407	4,308.2600	4.3083	1.592	0	0	0
2017/04/24	2040	02/11/2017	9.65	Call	Bond Future	4,156.2000	4.1562	4,222.4700	4.2225	1.594	0	0	0
2017/04/24	2040	01/02/2018	9.89	Call	Bond Future	5,787.5600	5.7876	5,874.5200	5.8745	1.503	0	0	0
2017/04/24	2040	01/02/2018			Bond Future	9.7216	93.6440	9.6986	93.8411	(0.237)	0.0000	0.0000	0
2017/04/24	2040	01/02/2018	9.87	Call	Bond Future	5,698.1100	5.6981	5,784.0000	5.7840	1.507	0	0	0
2017/04/24	2040	01/02/2018	9.88	Call	Bond Future	5,742.9300	5.7429	5,829.3500	5.8293	1.505	0	0	0
2017/04/24	2040	01/02/2018	9.87	Put	Bond Future	4,445.5100	4.4455	4,334.2600	4.3343	(2.503)	0	0	0
2017/04/24	2040	01/02/2018	9.88	Put	Bond Future	4,406.8900	4.4069	4,296.1700	4.2962	(2.512)	0	0	0
2017/04/24	2040	01/02/2018	9.89	Put	Bond Future	4,368.2100	4.3682	4,258.0300	4.2580	(2.522)	0	0	0
2017/04/24	2044	04/05/2017			Bond Future	9.6328	93.9197	9.6166	94.0637	(0.168)	0.0000	0.0000	23,101
2017/04/24	2044	04/05/2017	9.67	Call	Bond Future	1,230.4500	1.2305	1,184.0000	1.1840	(3.775)	0	0	0
2017/04/24	2044	04/05/2017	9.66	Put	Bond Future	942.5500	0.9425	749.4600	0.7495	(20.486)	0	0	0
2017/04/24	2044	04/05/2017	9.68	Put	Bond Future	863.0300	0.8630	675.4300	0.6754	(21.737)	0	0	0
2017/04/24	2044	04/05/2017	9.67	Put	Bond Future	902.1800	0.9022	711.7700	0.7118	(21.106)	0	0	0
2017/04/24	2044	04/05/2017	9.68	Call	Bond Future	1,279.2800	1.2793	1,235.6400	1.2356	(3.411)	0	0	0
2017/04/24	2044	04/05/2017	9.66	Call	Bond Future	1,182.7100	1.1827	1,133.5800	1.1336	(4.154)	0	0	0
2017/04/24	2044	03/08/2017			Bond Future	9.6844	91.3265	9.6677	91.4725	(0.172)	0.0000	0.0000	790
2017/04/24	2044	03/08/2017	9.62	Put	Bond Future	3,399.9600	3.4000	3,280.6500	3.2806	(3.509)	0	0	0
2017/04/24	2044	03/08/2017	9.64	Put	Bond Future	3,306.5200	3.3065	3,188.5100	3.1885	(3.569)	0	0	0
2017/04/24	2044	03/08/2017	9.63	Put	Bond Future	3,353.0000	3.3530	3,234.3400	3.2343	(3.539)	0	0	0
2017/04/24	2044	03/08/2017	9.64	Call	Bond Future	2,916.2200	2.9162	2,944.1900	2.9442	0.959	0	0	0
2017/04/24	2044	03/08/2017	9.62	Call	Bond Future	2,832.7600	2.8328	2,859.4300	2.8594	0.941	0	0	0
2017/04/24	2044	03/08/2017	9.63	Call	Bond Future	2,874.3200	2.8743	2,901.6400	2.9016	0.950	0	0	0
2017/04/24	2044	02/11/2017	9.68	Call	Bond Future	4,143.1000	4.1431	4,184.8100	4.1848	1.007	0	0	0
2017/04/24	2044	02/11/2017			Bond Future	9.7283	93.1041	9.7114	93.2516	(0.174)	0.0000	0.0000	0
2017/04/24	2044	02/11/2017	9.66	Call	Bond Future	4,059.4500	4.0594	4,100.2200	4.1002	1.004	0	0	0
2017/04/24	2044	02/11/2017	9.67	Call	Bond Future	4,101.1700	4.1012	4,142.4100	4.1424	1.006	0	0	0
2017/04/24	2044	02/11/2017	9.66	Put	Bond Future	4,656.4500	4.6564	4,549.7900	4.5498	(2.291)	0	0	0
2017/04/24	2044	02/11/2017	9.68	Put	Bond Future	4,564.6200	4.5646	4,458.9000	4.4589	(2.316)	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
2017/04/24	2044	02/11/2017	9.67	Put	Bond Future	4,610.3600	4.6104	4,504.1700	4.5042	(2.303)	0	0	0
2017/04/24	2044	01/02/2018			Bond Future	9.7696	90.5807	9.7521	90.7319	(0.179)	0.0000	0.0000	0
2017/04/24	2044	01/02/2018	9.89	Put	Bond Future	4,626.7100	4.6267	4,533.7200	4.5337	(2.010)	0	0	0
2017/04/24	2044	01/02/2018	9.91	Put	Bond Future	4,547.1500	4.5471	4,454.9800	4.4550	(2.027)	0	0	0
2017/04/24	2044	01/02/2018	9.89	Call	Bond Future	5,654.1200	5.6541	5,712.3800	5.7124	1.030	0	0	0
2017/04/24	2044	01/02/2018	9.90	Put	Bond Future	4,586.7900	4.5868	4,494.2000	4.4942	(2.019)	0	0	0
2017/04/24	2044	01/02/2018	9.90	Call	Bond Future	5,698.6400	5.6986	5,757.3000	5.7573	1.029	0	0	0
2017/04/24	2044	01/02/2018	9.91	Call	Bond Future	5,743.2900	5.7433	5,802.3700	5.8024	1.029	0	0	0
2017/04/24	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2046	04/05/2017			Bond Future	127.8452	127.8452	127.7270	127.7270	(0.092)	0.0000	0.0000	19,416
2017/04/24	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2046	04/05/2017	138.32	Put	Bond Future	10,474.8000	10.4748	10,592.9600	10.5930	1.128	0	0	0
2017/04/24	2046	04/05/2017	138.34	Put	Bond Future	10,494.8000	10.4948	10,612.9600	10.6130	1.126	0	0	0
2017/04/24	2046	04/05/2017	138.33	Put	Bond Future	10,484.8000	10.4848	10,602.9600	10.6030	1.127	0	0	0
2017/04/24	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2046	03/08/2017	141.17	Put	Bond Future	10,866.3100	10.8663	10,987.9600	10.9880	1.120	0	0	0
2017/04/24	2046	03/08/2017			Bond Future	130.3037	130.3037	130.1820	130.1820	(0.093)	0.0000	0.0000	9,883
2017/04/24	2046	03/08/2017	141.19	Put	Bond Future	10,886.3100	10.8863	11,007.9600	11.0080	1.117	0	0	0
2017/04/24	2046	03/08/2017	141.18	Put	Bond Future	10,876.3100	10.8763	10,997.9600	10.9980	1.118	0	0	0
2017/04/24	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2046	02/11/2017			Bond Future	131.2871	131.2871	131.1615	131.1615	(0.096)	0.0000	0.0000	0
2017/04/24	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2046	02/11/2017	136.30	Put	Bond Future	5,012.8800	5.0129	5,138.4600	5.1385	2.505	0	0	0
2017/04/24	2046	02/11/2017	136.32	Put	Bond Future	5,032.8800	5.0329	5,158.4600	5.1585	2.495	0	0	0
2017/04/24	2046	02/11/2017	136.31	Put	Bond Future	5,022.8800	5.0229	5,148.4600	5.1485	2.500	0	0	0
2017/04/24	2046	01/02/2018	132.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2046	01/02/2018			Bond Future	133.9374	133.9374	133.8092	133.8092	(0.096)	0.0000	0.0000	0
2017/04/24	2046	01/02/2018	132.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2046	01/02/2018	132.92	Call	Bond Future	1,017.4100	1.0174	889.2500	0.8892	(12.597)	0	0	0
2017/04/24	2046	01/02/2018	132.90	Call	Bond Future	1,037.4100	1.0374	909.2500	0.9092	(12.354)	0	0	0
2017/04/24	2046	01/02/2018	132.91	Call	Bond Future	1,027.4100	1.0274	899.2500	0.8992	(12.474)	0	0	0
2017/04/24	2046	01/02/2018	132.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2050	04/05/2017			Bond Future	136.7846	136.7846	136.7998	136.7998	0.011	0.0000	0.0000	4,750
2017/04/24	2050	04/05/2017	147.83	Put	Bond Future	11,045.4200	11.0454	11,030.1800	11.0302	(0.138)	0	0	0
2017/04/24	2050	04/05/2017	147.85	Put	Bond Future	11,065.4200	11.0654	11,050.1800	11.0502	(0.138)	0	0	0
2017/04/24	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2050	04/05/2017	147.84	Put	Bond Future	11,055.4200	11.0554	11,040.1800	11.0402	(0.138)	0	0	0
2017/04/24	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2050	03/08/2017			Bond Future	137.7536	137.7536	137.7677	137.7677	0.010	0.0000	0.0000	22,557
2017/04/24	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/24	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2050	03/08/2017	149.22	Put	Bond Future	11,466.3600	11.4664	11,452.2700	11.4523	(0.123)	0	0	0
2017/04/24	2050	03/08/2017	149.24	Put	Bond Future	11,486.3600	11.4864	11,472.2700	11.4723	(0.123)	0	0	0
2017/04/24	2050	03/08/2017	149.23	Put	Bond Future	11,476.3600	11.4764	11,462.2700	11.4623	(0.123)	0	0	0
2017/04/24	2050	02/11/2017	144.66	Put	Bond Future	4,192.7000	4.1927	4,179.7400	4.1797	(0.309)	0	0	0
2017/04/24	2050	02/11/2017	144.67	Put	Bond Future	4,202.7000	4.2027	4,189.7400	4.1897	(0.308)	0	0	0
2017/04/24	2050	02/11/2017			Bond Future	140.4673	140.4673	140.4803	140.4803	0.009	0.0000	0.0000	0
2017/04/24	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2050	02/11/2017	144.65	Put	Bond Future	4,182.7000	4.1827	4,169.7400	4.1697	(0.310)	0	0	0
2017/04/24	2050	01/02/2018	140.24	Call	Bond Future	1,370.5800	1.3706	1,383.6800	1.3837	0.956	0	0	0
2017/04/24	2050	01/02/2018			Bond Future	141.6106	141.6106	141.6237	141.6237	0.009	0.0000	0.0000	0
2017/04/24	2050	01/02/2018	140.25	Call	Bond Future	1,360.5800	1.3606	1,373.6800	1.3737	0.963	0	0	0
2017/04/24	2050	01/02/2018	140.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2050	01/02/2018	140.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	2050	01/02/2018	140.23	Call	Bond Future	1,380.5800	1.3806	1,393.6800	1.3937	0.949	0	0	0
2017/04/24	2050	01/02/2018	140.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	AL37	04/05/2017			Index Future	533.8490	533.8490	534.0890	534.0890	0.045	0.0000	0.0000	1
2017/04/24	AL37	03/08/2017			Index Future	544.0180	544.0180	544.2580	544.2580	0.044	0.0000	0.0000	0
2017/04/24	AL37	02/11/2017			Index Future	554.6060	554.6060	554.8420	554.8420	0.043	0.0000	0.0000	0
2017/04/24	AL37	01/02/2018			Index Future	565.6690	565.6690	565.9140	565.9140	0.043	0.0000	0.0000	0
2017/04/24	AL7T	04/05/2017			Index Future	614.6250	614.6250	615.4260	615.4260	0.130	0.0000	0.0000	0
2017/04/24	AL7T	03/08/2017			Index Future	626.3330	626.3330	627.1430	627.1430	0.129	0.0000	0.0000	0
2017/04/24	AL7T	02/11/2017			Index Future	638.5230	638.5230	639.3400	639.3400	0.128	0.0000	0.0000	0
2017/04/24	AL7T	01/02/2018			Index Future	651.2590	651.2590	652.0970	652.0970	0.129	0.0000	0.0000	0
2017/04/24	ALBI	04/05/2017			Index Future	556.5850	556.5850	557.3650	557.3650	0.140	0.0000	0.0000	533
2017/04/24	ALBI	03/08/2017			Index Future	567.1870	567.1870	567.9770	567.9770	0.139	0.0000	0.0000	99
2017/04/24	ALBI	02/11/2017			Index Future	578.2260	578.2260	579.0230	579.0230	0.138	0.0000	0.0000	0
2017/04/24	ALBI	01/02/2018			Index Future	589.7600	589.7600	590.5770	590.5770	0.139	0.0000	0.0000	0
2017/04/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	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
2017/04/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	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
2017/04/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/24	EL28	04/05/2017			Bond Future	127.0000	127.0000	127.0186	127.0186	0.015	0.0000	0.0000	0
2017/04/24	EL28	04/05/2017	137.90	Put	Bond Future	10,900.0500	10.9001	10,881.4100	10.8814	(0.171)	0	0	0
2017/04/24	EL28	04/05/2017	137.92	Put	Bond Future	10,920.0500	10.9201	10,901.4100	10.9014	(0.171)	0	0	0
2017/04/24	EL28	04/05/2017	137.91	Put	Bond Future	10,910.0500	10.9101	10,891.4100	10.8914	(0.171)	0	0	0
2017/04/24	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	EL28	03/08/2017			Bond Future	129.4423	129.4423	129.4600	129.4600	0.014	0.0000	0.0000	0
2017/04/24	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	EL28	03/08/2017	135.16	Put	Bond Future	5,717.6900	5.7177	5,700.0400	5.7000	(0.309)	0	0	0
2017/04/24	EL28	03/08/2017	135.18	Put	Bond Future	5,737.6900	5.7377	5,720.0400	5.7200	(0.308)	0	0	0
2017/04/24	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	EL28	03/08/2017	135.17	Put	Bond Future	5,727.6900	5.7277	5,710.0400	5.7100	(0.308)	0	0	0
2017/04/24	EL28	02/11/2017			Bond Future	130.2485	130.2485	130.2649	130.2649	0.013	0.0000	0.0000	0
2017/04/24	EL28	02/11/2017	133.87	Put	Bond Future	3,621.5400	3.6215	3,605.0900	3.6051	(0.454)	0	0	0
2017/04/24	EL28	02/11/2017	133.89	Put	Bond Future	3,641.5400	3.6415	3,625.0900	3.6251	(0.452)	0	0	0
2017/04/24	EL28	02/11/2017	133.88	Put	Bond Future	3,631.5400	3.6315	3,615.0900	3.6151	(0.453)	0	0	0
2017/04/24	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	EL28	01/02/2018			Bond Future	132.8776	132.8776	132.8946	132.8946	0.013	0.0000	0.0000	0
2017/04/24	EL28	01/02/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	EL28	01/02/2018	132.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	EL28	01/02/2018	132.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	EL28	01/02/2018	132.31	Call	Bond Future	567.5600	0.5676	584.6000	0.5846	3.002	0	0	0
2017/04/24	EL28	01/02/2018	132.29	Call	Bond Future	587.5600	0.5876	604.6000	0.6046	2.900	0	0	0
2017/04/24	EL28	01/02/2018	132.30	Call	Bond Future	577.5600	0.5776	594.6000	0.5946	2.950	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
2017/04/24	ES33 04/05/2017			Bond Future	10.5522	77.5597	10.5302	77.6985	(0.208)	0.0000	0.0000	2,000
2017/04/24	ES33 04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	125.0700	0.1251	100.000	0	0	0
2017/04/24	ES33 04/05/2017	10.54	Put	Bond Future	76.9000	0.0769	0.0000	0.0000	(100.000)	0	0	0
2017/04/24	ES33 04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	ES33 04/05/2017	10.55	Put	Bond Future	13.6500	0.0137	0.0000	0.0000	(100.000)	0	0	0
2017/04/24	ES33 04/05/2017	10.56	Call	Bond Future	49.5300	0.0495	188.2500	0.1882	280.073	0	0	0
2017/04/24	ES33 04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	61.8200	0.0618	100.000	0	0	0
2017/04/24	ES33 03/08/2017			Bond Future	10.6352	79.0372	10.6126	79.1779	(0.212)	0.0000	0.0000	7,466
2017/04/24	ES33 03/08/2017	10.53	Put	Bond Future	659.8000	0.6598	519.0700	0.5191	(21.329)	0	0	0
2017/04/24	ES33 03/08/2017	10.55	Put	Bond Future	533.7000	0.5337	392.9700	0.3930	(26.369)	0	0	0
2017/04/24	ES33 03/08/2017	10.54	Put	Bond Future	596.7100	0.5967	455.9800	0.4560	(23.584)	0	0	0
2017/04/24	ES33 03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	ES33 03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	ES33 03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	ES33 02/11/2017	10.66	Put	Bond Future	364.5100	0.3645	222.1600	0.2222	(39.052)	0	0	0
2017/04/24	ES33 02/11/2017			Bond Future	10.7191	76.7830	10.6960	76.9253	(0.216)	0.0000	0.0000	0
2017/04/24	ES33 02/11/2017	10.68	Put	Bond Future	240.8700	0.2409	98.5200	0.0985	(59.098)	0	0	0
2017/04/24	ES33 02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	ES33 02/11/2017	10.67	Put	Bond Future	302.6500	0.3027	160.3000	0.1603	(47.035)	0	0	0
2017/04/24	ES33 02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	ES33 02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	ES33 01/02/2018	10.99	Call	Bond Future	1,121.3500	1.1214	1,267.2400	1.2672	13.010	0	0	0
2017/04/24	ES33 01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	ES33 01/02/2018			Bond Future	10.8029	78.3148	10.7788	78.4607	(0.223)	0.0000	0.0000	0
2017/04/24	ES33 01/02/2018	11.00	Call	Bond Future	1,180.5800	1.1806	1,326.4700	1.3265	12.357	0	0	0
2017/04/24	ES33 01/02/2018	11.01	Call	Bond Future	1,239.7300	1.2397	1,385.6200	1.3856	11.768	0	0	0
2017/04/24	ES33 01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	ES33 01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	ES42 04/05/2017			Bond Future	10.7572	80.8690	10.7353	81.0265	(0.204)	0.0000	0.0000	8,777
2017/04/24	ES42 03/08/2017			Bond Future	10.8406	82.4094	10.8180	82.5693	(0.208)	0.0000	0.0000	0
2017/04/24	ES42 02/11/2017			Bond Future	10.9239	79.7515	10.9008	79.9133	(0.212)	0.0000	0.0000	0
2017/04/24	ES42 01/02/2018			Bond Future	11.0045	81.3427	10.9805	81.5084	(0.218)	0.0000	0.0000	0
2017/04/24	GOVI 04/05/2017			GOVI	554.9210	554.9210	555.6820	555.6820	0.137	0.0000	0.0000	381
2017/04/24	GOVI 04/05/2017	262.19	Call	GOVI	2,927,310.0000	292.7310	2,934,920.0000	293.4920	0.260	0	0	0
2017/04/24	GOVI 04/05/2017	262.20	Call	GOVI	2,927,210.0000	292.7210	2,934,820.0000	293.4820	0.260	0	0	0
2017/04/24	GOVI 04/05/2017	262.18	Call	GOVI	2,927,410.0000	292.7410	2,935,020.0000	293.5020	0.260	0	0	0
2017/04/24	GOVI 04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	GOVI 04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	GOVI 04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	GOVI 03/08/2017			GOVI	565.4910	565.4910	566.2620	566.2620	0.136	0.0000	0.0000	100
2017/04/24	GOVI 03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	GOVI 03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	GOVI 03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	GOVI 03/08/2017	561.09	Call	GOVI	44,010.0000	4.4010	51,720.0000	5.1720	17.519	0	0	0
2017/04/24	GOVI 03/08/2017	561.10	Call	GOVI	43,910.0000	4.3910	51,620.0000	5.1620	17.559	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
2017/04/24	GOVI	03/08/2017	561.11	Call	GOVI	43,810.0000		4.3810	51,520.0000	5.1520	17.599	0	0	0
2017/04/24	GOVI	02/11/2017	572.44	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	GOVI	02/11/2017			GOVI	576.4970		576.4970	577.2740	577.2740	0.135	0.0000	0.0000	0
2017/04/24	GOVI	02/11/2017	572.46	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	GOVI	02/11/2017	572.44	Call	GOVI	40,570.0000		4.0570	48,340.0000	4.8340	19.152	0	0	0
2017/04/24	GOVI	02/11/2017	572.45	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	GOVI	02/11/2017	572.45	Call	GOVI	40,470.0000		4.0470	48,240.0000	4.8240	19.199	0	0	0
2017/04/24	GOVI	02/11/2017	572.46	Call	GOVI	40,370.0000		4.0370	48,140.0000	4.8140	19.247	0	0	0
2017/04/24	GOVI	01/02/2018			GOVI	587.9960		587.9960	588.7930	588.7930	0.136	0.0000	0.0000	0
2017/04/24	GOVI	01/02/2018	581.03	Call	GOVI	69,660.0000		6.9660	77,630.0000	7.7630	11.441	0	0	0
2017/04/24	GOVI	01/02/2018	581.02	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	GOVI	01/02/2018	581.04	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	GOVI	01/02/2018	581.03	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	GOVI	01/02/2018	581.04	Call	GOVI	69,560.0000		6.9560	77,530.0000	7.7530	11.458	0	0	0
2017/04/24	GOVI	01/02/2018	581.02	Call	GOVI	69,760.0000		6.9760	77,730.0000	7.7730	11.425	0	0	0
2017/04/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/24	IGOV	04/05/2017			Index Future	247.6370		247.6370	247.7610	247.7610	0.050	0.0000	0.0000	448
2017/04/24	IGOV	03/08/2017			Index Future	252.3990		252.3990	252.5230	252.5230	0.049	0.0000	0.0000	772
2017/04/24	IGOV	02/11/2017			Index Future	257.3710		257.3710	257.4940	257.4940	0.048	0.0000	0.0000	0
2017/04/24	IGOV	01/02/2018			Index Future	262.5660		262.5660	262.6920	262.6920	0.048	0.0000	0.0000	0
2017/04/24	ILBI	04/05/2017			Index Future	682.7180		682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/24	ILBI	03/08/2017			Index Future	695.6940		695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/24	ILBI	02/11/2017			Index Future	709.6650		709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/24	IS01	15/06/2017			Interest Rate Swap	99.6070		99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/04/24	IS01	21/09/2017			Interest Rate Swap	99.5993		99.5993	99.5995	99.5995	0.000	0.0000	0.0000	0
2017/04/24	IS01	21/12/2017			Interest Rate Swap	99.8029		99.8029	99.7860	99.7860	(0.017)	0.0000	0.0000	0
2017/04/24	IS01	15/03/2018			Interest Rate Swap	99.7575		99.7575	99.7313	99.7313	(0.026)	0.0000	0.0000	0
2017/04/24	IS01	21/06/2018			Interest Rate Swap	99.9364		99.9364	99.9126	99.9126	(0.024)	0.0000	0.0000	0
2017/04/24	IS02	18/12/2017			Interest Rate Swap	99.8318		99.8318	99.8156	99.8156	(0.016)	0.0000	0.0000	0
2017/04/24	IS02	16/03/2018			Interest Rate Swap	99.0377		99.0377	99.0123	99.0123	(0.026)	0.0000	0.0000	0
2017/04/24	IS02	15/06/2018			Interest Rate Swap	98.6264		98.6264	98.6037	98.6037	(0.023)	0.0000	0.0000	0
2017/04/24	IS02	21/09/2018			Interest Rate Swap	98.5955		98.5955	98.5584	98.5584	(0.038)	0.0000	0.0000	0
2017/04/24	IS02	21/12/2018			Interest Rate Swap	99.0100		99.0100	98.9700	98.9700	(0.040)	0.0000	0.0000	0
2017/04/24	IS02	15/03/2019			Interest Rate Swap	99.4482		99.4482	99.3930	99.3930	(0.056)	0.0000	0.0000	0
2017/04/24	IS02	21/06/2019			Interest Rate Swap	99.8862		99.8862	99.8218	99.8218	(0.064)	0.0000	0.0000	0
2017/04/24	IS05	17/12/2020			Interest Rate Swap	96.7288		96.7288	96.6621	96.6621	(0.069)	0.0000	0.0000	0
2017/04/24	IS05	16/03/2021			Interest Rate Swap	96.0075		96.0075	95.9380	95.9380	(0.072)	0.0000	0.0000	0
2017/04/24	IS05	15/06/2021			Interest Rate Swap	95.2523		95.2523	95.1811	95.1811	(0.075)	0.0000	0.0000	0
2017/04/24	IS05	21/09/2021			Interest Rate Swap	95.4636		95.4636	95.3955	95.3955	(0.071)	0.0000	0.0000	0
2017/04/24	IS05	21/12/2021			Interest Rate Swap	97.6753		97.6753	97.6116	97.6116	(0.065)	0.0000	0.0000	51
2017/04/24	IS05	15/03/2022			Interest Rate Swap	97.8398		97.8398	97.7772	97.7772	(0.064)	0.0000	0.0000	0
2017/04/24	IS05	21/06/2022			Interest Rate Swap	99.0511		99.0511	98.9860	98.9860	(0.066)	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
2017/04/24	IS10	17/12/2025			Interest Rate Swap	95.9072	95.9072	95.8304	95.8304	(0.080)	0.0000	0.0000	0
2017/04/24	IS10	16/03/2026			Interest Rate Swap	92.9260	92.9260	92.8495	92.8495	(0.082)	0.0000	0.0000	0
2017/04/24	IS10	15/06/2026			Interest Rate Swap	91.6741	91.6741	91.5981	91.5981	(0.083)	0.0000	0.0000	0
2017/04/24	IS10	21/09/2026			Interest Rate Swap	93.7936	93.7936	93.7231	93.7231	(0.075)	0.0000	0.0000	0
2017/04/24	IS10	21/12/2026			Interest Rate Swap	97.5207	97.5207	97.4569	97.4569	(0.065)	0.0000	0.0000	0
2017/04/24	IS10	15/03/2027			Interest Rate Swap	96.0985	96.0985	96.0371	96.0371	(0.064)	0.0000	0.0000	0
2017/04/24	IS10	21/06/2027			Interest Rate Swap	98.1305	98.1305	98.0727	98.0727	(0.059)	0.0000	0.0000	0
2017/04/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/24	JBAF	17/05/2017			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2017/04/24	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2017/04/24	JBAF	19/07/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2017/04/24	JBAF	16/08/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/24	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/24	JBAF	18/10/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2017/04/24	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2017/04/24	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/24	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2017/04/24	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2017/04/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/24	JBAF	19/12/2018			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2017/04/24	JBAF	20/03/2019			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2017/04/24	R023	04/05/2017	8.61	Call	Bond Future	2,421.9800	2.4220	2,464.8600	2.4649	1.770	0	0	0
2017/04/24	R023	04/05/2017			Bond Future	8.0684	100.0020	8.0579	100.0498	(0.131)	0.0000	0.0000	14,057
2017/04/24	R023	04/05/2017	8.59	Call	Bond Future	2,335.7300	2.3357	2,377.6600	2.3777	1.795	0	0	0
2017/04/24	R023	04/05/2017	8.60	Call	Bond Future	2,378.8300	2.3788	2,421.2500	2.4213	1.783	0	0	0
2017/04/24	R023	04/05/2017	8.59	Put	Bond Future	8.7900	0.0088	2.9900	0.0030	(65.984)	0	0	0
2017/04/24	R023	04/05/2017	8.61	Put	Bond Future	7.1600	0.0072	2.3100	0.0023	(67.737)	0	0	0
2017/04/24	R023	04/05/2017	8.60	Put	Bond Future	7.9400	0.0079	2.6300	0.0026	(66.877)	0	0	0
2017/04/24	R023	03/08/2017	8.60	Put	Bond Future	476.5600	0.4766	450.3900	0.4504	(5.491)	0	0	0
2017/04/24	R023	03/08/2017			Bond Future	8.0845	101.9070	8.0736	101.9549	(0.135)	0.0000	0.0000	6,603
2017/04/24	R023	03/08/2017	8.59	Put	Bond Future	486.6800	0.4867	460.2000	0.4602	(5.441)	0	0	0
2017/04/24	R023	03/08/2017	8.60	Call	Bond Future	2,698.2100	2.6982	2,719.9200	2.7199	0.805	0	0	0
2017/04/24	R023	03/08/2017	8.58	Call	Bond Future	2,633.7500	2.6338	2,654.8200	2.6548	0.800	0	0	0
2017/04/24	R023	03/08/2017	8.59	Call	Bond Future	2,665.8200	2.6658	2,687.2200	2.6872	0.803	0	0	0
2017/04/24	R023	03/08/2017	8.58	Put	Bond Future	497.1500	0.4972	470.3400	0.4703	(5.393)	0	0	0
2017/04/24	R023	02/11/2017	8.56	Call	Bond Future	2,724.7100	2.7247	2,746.8700	2.7469	0.813	0	0	0
2017/04/24	R023	02/11/2017			Bond Future	8.0980	99.9591	8.0868	100.0065	(0.139)	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
2017/04/24	R023	02/11/2017	8.57	Call	Bond Future	2,753.4700	2.7535	2,775.8400	2.7758	0.812	0	0	0
2017/04/24	R023	02/11/2017	8.58	Call	Bond Future	2,782.1000	2.7821	2,804.7000	2.8047	0.812	0	0	0
2017/04/24	R023	02/11/2017	8.56	Put	Bond Future	802.1000	0.8021	776.9000	0.7769	(3.142)	0	0	0
2017/04/24	R023	02/11/2017	8.58	Put	Bond Future	777.3000	0.7773	752.5400	0.7525	(3.185)	0	0	0
2017/04/24	R023	02/11/2017	8.57	Put	Bond Future	789.7600	0.7898	764.7700	0.7648	(3.164)	0	0	0
2017/04/24	R023	01/02/2018			Bond Future	8.1031	101.9532	8.0910	102.0024	(0.150)	0.0000	0.0000	0
2017/04/24	R023	01/02/2018	8.32	Call	Bond Future	2,407.2300	2.4072	2,425.8500	2.4259	0.774	0	0	0
2017/04/24	R023	01/02/2018	8.33	Call	Bond Future	2,430.5100	2.4305	2,449.2900	2.4493	0.773	0	0	0
2017/04/24	R023	01/02/2018	8.31	Put	Bond Future	1,550.2900	1.5503	1,519.6000	1.5196	(1.980)	0	0	0
2017/04/24	R023	01/02/2018	8.33	Put	Bond Future	1,516.9600	1.5170	1,486.6000	1.4866	(2.001)	0	0	0
2017/04/24	R023	01/02/2018	8.32	Put	Bond Future	1,533.7300	1.5337	1,503.2100	1.5032	(1.990)	0	0	0
2017/04/24	R023	01/02/2018	8.31	Call	Bond Future	2,383.7200	2.3837	2,402.1700	2.4022	0.774	0	0	0
2017/04/24	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R035	04/05/2017			Bond Future	9.4272	96.9420	9.4061	97.1167	(0.224)	0.0000	0.0000	8,780
2017/04/24	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R035	04/05/2017	9.55	Call	Bond Future	1,004.3100	1.0043	1,178.9600	1.1790	17.390	0	0	0
2017/04/24	R035	04/05/2017	9.53	Call	Bond Future	841.8200	0.8418	1,016.4700	1.0165	20.747	0	0	0
2017/04/24	R035	04/05/2017	9.54	Call	Bond Future	923.1200	0.9231	1,097.7700	1.0978	18.920	0	0	0
2017/04/24	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R035	03/08/2017			Bond Future	9.4745	98.7887	9.4528	98.9659	(0.229)	0.0000	0.0000	0
2017/04/24	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R035	03/08/2017	9.50	Call	Bond Future	207.1900	0.2072	384.4100	0.3844	85.535	0	0	0
2017/04/24	R035	03/08/2017	9.51	Call	Bond Future	288.3800	0.2884	465.6000	0.4656	61.454	0	0	0
2017/04/24	R035	03/08/2017	9.52	Call	Bond Future	369.4600	0.3695	546.6800	0.5467	47.967	0	0	0
2017/04/24	R035	02/11/2017			Bond Future	9.5215	96.2094	9.4993	96.3887	(0.233)	0.0000	0.0000	0
2017/04/24	R035	02/11/2017	9.60	Call	Bond Future	629.1200	0.6291	808.3900	0.8084	28.495	0	0	0
2017/04/24	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R035	02/11/2017	9.61	Call	Bond Future	708.8600	0.7089	888.1300	0.8881	25.290	0	0	0
2017/04/24	R035	02/11/2017	9.59	Call	Bond Future	549.2800	0.5493	728.5500	0.7286	32.637	0	0	0
2017/04/24	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R035	01/02/2018			Bond Future	9.5662	98.1287	9.5432	98.3125	(0.241)	0.0000	0.0000	0
2017/04/24	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R035	01/02/2018	9.75	Call	Bond Future	1,447.6200	1.4476	1,631.4100	1.6314	12.696	0	0	0
2017/04/24	R035	01/02/2018	9.73	Call	Bond Future	1,291.7200	1.2917	1,475.5100	1.4755	14.228	0	0	0
2017/04/24	R035	01/02/2018	9.74	Call	Bond Future	1,369.7200	1.3697	1,553.5100	1.5535	13.418	0	0	0
2017/04/24	R186	04/05/2017	8.95	Put	Bond Future	115.9200	0.1159	60.1600	0.0602	(48.102)	0	0	5,209
2017/04/24	R186	04/05/2017			Bond Future	8.6464	115.9300	8.6254	116.0764	(0.243)	0.0000	0.0000	91,818
2017/04/24	R186	04/05/2017	8.89	Put	Bond Future	177.6500	0.1777	102.2500	0.1022	(42.443)	0	0	0
2017/04/24	R186	04/05/2017	8.94	Put	Bond Future	124.7400	0.1247	65.9200	0.0659	(47.154)	0	0	500
2017/04/24	R186	04/05/2017	9.20	Call	Bond Future	3,774.3800	3.7744	3,910.8500	3.9108	3.616	0	0	0
2017/04/24	R186	04/05/2017	8.70	Put	Bond Future	556.0100	0.5560	412.0100	0.4120	(25.899)	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
2017/04/24	R186	04/05/2017	8.91	Put	Bond Future	154.6900	0.1547	86.1300	0.0861	(44.321)	0	0	0
2017/04/24	R186	04/05/2017	8.44	Put	Bond Future	1,665.6300	1.6656	1,486.0500	1.4860	(10.782)	0	0	0
2017/04/24	R186	04/05/2017	8.90	Put	Bond Future	165.8500	0.1659	93.9100	0.0939	(43.377)	0	0	0
2017/04/24	R186	04/05/2017	8.70	Call	Bond Future	927.6700	0.9277	930.0200	0.9300	0.253	0	0	500
2017/04/24	R186	04/05/2017	8.91	Call	Bond Future	1,966.6700	1.9667	2,044.4600	2.0445	3.955	0	0	0
2017/04/24	R186	04/05/2017	8.98	Call	Bond Future	2,379.0200	2.3790	2,478.2700	2.4783	4.172	0	0	0
2017/04/24	R186	04/05/2017	9.20	Put	Bond Future	14.1100	0.0141	4.2300	0.0042	(70.021)	0	0	5,209
2017/04/24	R186	04/05/2017	8.89	Call	Bond Future	1,853.5400	1.8535	1,924.4900	1.9245	3.828	0	0	0
2017/04/24	R186	04/05/2017	8.94	Call	Bond Future	2,140.4400	2.1404	2,227.9700	2.2280	4.089	0	0	0
2017/04/24	R186	04/05/2017	8.95	Call	Bond Future	2,199.4200	2.1994	2,290.0100	2.2900	4.119	0	0	0
2017/04/24	R186	04/05/2017	8.98	Put	Bond Future	92.4800	0.0925	45.3800	0.0454	(50.930)	0	0	0
2017/04/24	R186	04/05/2017	8.44	Call	Bond Future	218.8800	0.2189	185.6500	0.1857	(15.182)	0	0	500
2017/04/24	R186	04/05/2017	8.90	Call	Bond Future	1,909.8100	1.9098	1,984.2200	1.9842	3.896	0	0	0
2017/04/24	R186	03/08/2017	8.93	Put	Bond Future	1,393.0900	1.3931	1,310.1600	1.3102	(5.953)	0	0	0
2017/04/24	R186	03/08/2017	9.35	Call	Bond Future	5,033.5700	5.0336	5,131.0500	5.1311	1.937	0	0	0
2017/04/24	R186	03/08/2017			Bond Future	8.6843	112.8357	8.6625	112.9839	(0.251)	0.0000	0.0000	39,574
2017/04/24	R186	03/08/2017	8.85	Put	Bond Future	1,602.9800	1.6030	1,513.5300	1.5135	(5.580)	0	0	750
2017/04/24	R186	03/08/2017	8.92	Put	Bond Future	1,418.1300	1.4181	1,334.3800	1.3344	(5.906)	0	0	0
2017/04/24	R186	03/08/2017	9.50	Call	Bond Future	5,826.1600	5.8262	5,933.3800	5.9334	1.840	0	0	0
2017/04/24	R186	03/08/2017	8.91	Call	Bond Future	2,964.5700	2.9646	3,028.2500	3.0282	2.148	0	0	0
2017/04/24	R186	03/08/2017	8.93	Call	Bond Future	3,047.5800	3.0476	3,112.9000	3.1129	2.143	0	0	0
2017/04/24	R186	03/08/2017	8.85	Call	Bond Future	2,722.4500	2.7225	2,781.2500	2.7813	2.160	0	0	0
2017/04/24	R186	03/08/2017	8.92	Call	Bond Future	3,005.9300	3.0059	3,070.4300	3.0704	2.146	0	0	0
2017/04/24	R186	03/08/2017	9.35	Put	Bond Future	626.4300	0.6264	575.6600	0.5757	(8.105)	0	0	750
2017/04/24	R186	03/08/2017	9.50	Put	Bond Future	458.3600	0.4584	417.3300	0.4173	(8.951)	0	0	6,500
2017/04/24	R186	03/08/2017	8.91	Put	Bond Future	1,443.5100	1.4435	1,358.9400	1.3589	(5.859)	0	0	0
2017/04/24	R186	02/11/2017	8.88	Call	Bond Future	3,505.4300	3.5054	3,569.0400	3.5690	1.815	0	0	0
2017/04/24	R186	02/11/2017	8.89	Put	Bond Future	2,395.2400	2.3952	2,309.9500	2.3100	(3.561)	0	0	0
2017/04/24	R186	02/11/2017			Bond Future	8.7164	115.0319	8.6940	115.1813	(0.257)	0.0000	0.0000	4
2017/04/24	R186	02/11/2017	8.89	Call	Bond Future	3,542.3700	3.5424	3,606.5300	3.6065	1.811	0	0	0
2017/04/24	R186	02/11/2017	8.90	Call	Bond Future	3,579.8300	3.5798	3,644.5500	3.6445	1.808	0	0	0
2017/04/24	R186	02/11/2017	8.88	Put	Bond Future	2,423.9500	2.4240	2,338.1100	2.3381	(3.541)	0	0	0
2017/04/24	R186	02/11/2017	8.90	Put	Bond Future	2,367.1000	2.3671	2,282.3700	2.2824	(3.579)	0	0	0
2017/04/24	R186	01/02/2018	8.96	Call	Bond Future	4,209.5400	4.2095	4,281.0600	4.2811	1.699	0	0	0
2017/04/24	R186	01/02/2018			Bond Future	8.7432	112.0226	8.7196	112.1761	(0.269)	0.0000	0.0000	0
2017/04/24	R186	01/02/2018	8.97	Call	Bond Future	4,245.9000	4.2459	4,317.8800	4.3179	1.695	0	0	0
2017/04/24	R186	01/02/2018	8.98	Call	Bond Future	4,282.8000	4.2828	4,355.2400	4.3552	1.691	0	0	0
2017/04/24	R186	01/02/2018	8.96	Put	Bond Future	2,809.9600	2.8100	2,727.9800	2.7280	(2.917)	0	0	0
2017/04/24	R186	01/02/2018	8.97	Put	Bond Future	2,782.3400	2.7823	2,700.8200	2.7008	(2.930)	0	0	0
2017/04/24	R186	01/02/2018	8.98	Put	Bond Future	2,755.3000	2.7553	2,674.2400	2.6742	(2.942)	0	0	0
2017/04/24	R197	04/05/2017	308.58	Put	Bond Future	10,021.5100	10.0215	9,989.2700	9.9893	(0.322)	0	0	0
2017/04/24	R197	04/05/2017			Bond Future	298.5585	298.5585	298.5907	298.5907	0.011	0.0000	0.0000	1,063
2017/04/24	R197	04/05/2017	308.60	Put	Bond Future	10,041.5100	10.0415	10,009.2700	10.0093	(0.321)	0	0	0
2017/04/24	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R197	04/05/2017	308.59	Put	Bond Future	10,031.5100	10.0315	9,999.2700	9.9993	(0.321)	0	0	0
2017/04/24	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	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
2017/04/24	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R197	03/08/2017			Bond Future	297.4080	297.4080	297.4379	297.4379	0.010	0.0000	0.0000	1,481
2017/04/24	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R197	03/08/2017	308.05	Put	Bond Future	10,641.9900	10.6420	10,612.0800	10.6121	(0.281)	0	0	0
2017/04/24	R197	03/08/2017	308.07	Put	Bond Future	10,661.9900	10.6620	10,632.0800	10.6321	(0.281)	0	0	0
2017/04/24	R197	03/08/2017	308.06	Put	Bond Future	10,651.9900	10.6520	10,622.0800	10.6221	(0.281)	0	0	0
2017/04/24	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R197	02/11/2017			Bond Future	303.2670	303.2670	303.2938	303.2938	0.009	0.0000	0.0000	0
2017/04/24	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R197	02/11/2017	305.15	Put	Bond Future	1,882.9700	1.8830	1,856.1900	1.8562	(1.422)	0	0	0
2017/04/24	R197	02/11/2017	305.17	Put	Bond Future	1,902.9700	1.9030	1,876.1900	1.8762	(1.407)	0	0	0
2017/04/24	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R197	02/11/2017	305.16	Put	Bond Future	1,892.9700	1.8930	1,866.1900	1.8662	(1.415)	0	0	0
2017/04/24	R197	01/02/2018			Bond Future	302.3338	302.3338	302.3615	302.3615	0.009	0.0000	0.0000	0
2017/04/24	R197	01/02/2018	301.67	Call	Bond Future	663.7600	0.6638	691.5100	0.6915	4.181	0	0	0
2017/04/24	R197	01/02/2018	301.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R197	01/02/2018	301.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R197	01/02/2018	301.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R197	01/02/2018	301.68	Call	Bond Future	653.7600	0.6538	681.5100	0.6815	4.245	0	0	0
2017/04/24	R197	01/02/2018	301.66	Call	Bond Future	673.7600	0.6738	701.5100	0.7015	4.119	0	0	0
2017/04/24	R202	04/05/2017	256.73	Put	Bond Future	13,359.9200	13.3599	13,021.4300	13.0214	(2.534)	0	0	0
2017/04/24	R202	04/05/2017			Bond Future	243.3701	243.3701	243.7086	243.7086	0.139	0.0000	0.0000	28,185
2017/04/24	R202	04/05/2017	256.72	Put	Bond Future	13,349.9200	13.3499	13,011.4300	13.0114	(2.536)	0	0	0
2017/04/24	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R202	04/05/2017	256.71	Put	Bond Future	13,339.9200	13.3399	13,001.4300	13.0014	(2.537)	0	0	0
2017/04/24	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R202	03/08/2017			Bond Future	244.3896	244.3896	244.7324	244.7324	0.140	0.0000	0.0000	12,459
2017/04/24	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R202	03/08/2017	258.35	Put	Bond Future	13,960.3800	13.9604	13,617.6100	13.6176	(2.455)	0	0	0
2017/04/24	R202	03/08/2017	258.37	Put	Bond Future	13,980.3800	13.9804	13,637.6100	13.6376	(2.452)	0	0	0
2017/04/24	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R202	03/08/2017	258.36	Put	Bond Future	13,970.3800	13.9704	13,627.6100	13.6276	(2.454)	0	0	0
2017/04/24	R202	02/11/2017			Bond Future	249.2040	249.2040	249.5507	249.5507	0.139	0.0000	0.0000	0
2017/04/24	R202	02/11/2017	253.89	Put	Bond Future	4,685.9600	4.6860	4,339.3100	4.3393	(7.398)	0	0	0
2017/04/24	R202	02/11/2017	253.91	Put	Bond Future	4,705.9600	4.7060	4,359.3100	4.3593	(7.366)	0	0	0
2017/04/24	R202	02/11/2017	253.90	Put	Bond Future	4,695.9600	4.6960	4,349.3100	4.3493	(7.382)	0	0	0
2017/04/24	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R202	01/02/2018	249.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R202	01/02/2018			Bond Future	250.4870	250.4870	250.8409	250.8409	0.141	0.0000	0.0000	0
2017/04/24	R202	01/02/2018	249.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R202	01/02/2018	249.06	Call	Bond Future	1,427.0300	1.4270	1,780.8900	1.7809	24.797	0	0	0
2017/04/24	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/24	R202	01/02/2018	249.07	Call	Bond Future	1,417.0300	1.4170	1,770.8900	1.7709	24.972	0	0	0
2017/04/24	R202	01/02/2018	249.08	Call	Bond Future	1,407.0300	1.4070	1,760.8900	1.7609	25.149	0	0	0
2017/04/24	R203	04/05/2017	6.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R203	04/05/2017	6.92	Put	Bond Future	177.9500	0.1780	181.0500	0.1811	1.742	0	0	0
2017/04/24	R203	04/05/2017			Bond Future	7.4284	101.4613	7.4373	101.4582	0.119	0.0000	0.0000	27,749
2017/04/24	R203	04/05/2017	6.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R203	04/05/2017	6.93	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/04/24	R203	04/05/2017	6.91	Put	Bond Future	181.4600	0.1815	184.5600	0.1846	1.708	0	0	0
2017/04/24	R203	04/05/2017	6.93	Put	Bond Future	174.4500	0.1745	177.5400	0.1775	1.771	0	0	0
2017/04/24	R203	03/08/2017	4.89	Call	Bond Future	0.3500	0.0004	0.3200	0.0003	(8.571)	0	0	0
2017/04/24	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/24	R203	03/08/2017	4.87	Call	Bond Future	0.3200	0.0003	0.2900	0.0003	(9.375)	0	0	0
2017/04/24	R203	03/08/2017	4.88	Call	Bond Future	0.3300	0.0003	0.3000	0.0003	(9.091)	0	0	0
2017/04/24	R203	03/08/2017	4.87	Put	Bond Future	118.8200	0.1188	118.7900	0.1188	(0.025)	0	0	0
2017/04/24	R203	03/08/2017	4.89	Put	Bond Future	116.7000	0.1167	116.6700	0.1167	(0.026)	0	0	0
2017/04/24	R203	03/08/2017	4.88	Put	Bond Future	117.7500	0.1178	117.7200	0.1177	(0.025)	0	0	0
2017/04/24	R204	04/05/2017	7.90	Put	Bond Future	0.1800	0.0002	0.0600	0.0001	(66.667)	0	0	0
2017/04/24	R204	04/05/2017			Bond Future	7.4124	103.9225	7.4283	103.8985	0.214	0.0000	0.0000	27,172
2017/04/24	R204	04/05/2017	7.92	Put	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2017/04/24	R204	04/05/2017	7.90	Call	Bond Future	732.5500	0.7325	708.4800	0.7085	(3.286)	0	0	0
2017/04/24	R204	04/05/2017	7.91	Put	Bond Future	0.1500	0.0002	0.0400	0.0000	(73.333)	0	0	0
2017/04/24	R204	04/05/2017	7.91	Call	Bond Future	747.4700	0.7475	723.4100	0.7234	(3.219)	0	0	0
2017/04/24	R204	04/05/2017	7.92	Call	Bond Future	762.3800	0.7624	738.3500	0.7383	(3.152)	0	0	0
2017/04/24	R204	03/08/2017	7.77	Put	Bond Future	98.1400	0.0981	100.7900	0.1008	2.700	0	0	0
2017/04/24	R204	03/08/2017			Bond Future	7.3541	101.8619	7.3737	101.8367	0.266	0.0000	0.0000	9,540
2017/04/24	R204	03/08/2017	7.76	Put	Bond Future	100.9800	0.1010	103.7200	0.1037	2.713	0	0	0
2017/04/24	R204	03/08/2017	7.75	Call	Bond Future	612.4300	0.6124	590.0700	0.5901	(3.651)	0	0	0
2017/04/24	R204	03/08/2017	7.76	Call	Bond Future	622.3200	0.6223	599.8600	0.5999	(3.609)	0	0	0
2017/04/24	R204	03/08/2017	7.77	Call	Bond Future	632.2700	0.6323	609.7200	0.6097	(3.567)	0	0	0
2017/04/24	R204	03/08/2017	7.75	Put	Bond Future	103.8900	0.1039	106.7300	0.1067	2.734	0	0	0
2017/04/24	R204	02/11/2017	7.76	Put	Bond Future	86.1500	0.0862	90.4200	0.0904	4.956	0	0	0
2017/04/24	R204	02/11/2017			Bond Future	7.2256	103.8445	7.2511	103.8173	0.353	0.0000	0.0000	0
2017/04/24	R204	02/11/2017	7.75	Put	Bond Future	88.2100	0.0882	92.5800	0.0926	4.954	0	0	0
2017/04/24	R204	02/11/2017	7.76	Call	Bond Future	653.5000	0.6535	630.5800	0.6306	(3.507)	0	0	0
2017/04/24	R204	02/11/2017	7.74	Call	Bond Future	636.5100	0.6365	613.7900	0.6138	(3.569)	0	0	0
2017/04/24	R204	02/11/2017	7.75	Call	Bond Future	644.9900	0.6450	622.1700	0.6222	(3.538)	0	0	0
2017/04/24	R204	02/11/2017	7.74	Put	Bond Future	90.3100	0.0903	94.7800	0.0948	4.950	0	0	0
2017/04/24	R204	01/02/2018	7.27	Call	Bond Future	464.0900	0.4641	445.9300	0.4459	(3.913)	0	0	0
2017/04/24	R204	01/02/2018			Bond Future	6.9711	101.8749	7.0030	101.8481	0.459	0.0000	0.0000	0
2017/04/24	R204	01/02/2018	7.25	Call	Bond Future	453.4600	0.4535	435.5000	0.4355	(3.961)	0	0	0
2017/04/24	R204	01/02/2018	7.26	Call	Bond Future	458.5900	0.4586	440.5300	0.4405	(3.938)	0	0	0
2017/04/24	R204	01/02/2018	7.25	Put	Bond Future	220.0100	0.2200	228.8600	0.2289	4.023	0	0	0
2017/04/24	R204	01/02/2018	7.27	Put	Bond Future	213.9300	0.2139	222.5800	0.2226	4.043	0	0	0
2017/04/24	R204	01/02/2018	7.26	Put	Bond Future	216.7800	0.2168	225.5300	0.2255	4.036	0	0	0
2017/04/24	R207	04/05/2017	8.21	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	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
2017/04/24	R207	04/05/2017			Bond Future	7.5206		101.6206	7.5105	101.6447	(0.134)	0.0000	0.0000	76,227
2017/04/24	R207	04/05/2017	8.22	Call	Bond Future	1,649.7300		1.6497	1,673.8200	1.6738	1.460	0	0	0
2017/04/24	R207	04/05/2017	8.20	Call	Bond Future	1,603.0400		1.6030	1,627.1200	1.6271	1.502	0	0	0
2017/04/24	R207	04/05/2017	8.21	Call	Bond Future	1,626.4000		1.6264	1,650.4800	1.6505	1.481	0	0	0
2017/04/24	R207	04/05/2017	8.20	Put	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/04/24	R207	04/05/2017	8.22	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2017/04/24	R207	03/08/2017	8.19	Call	Bond Future	1,563.7800		1.5638	1,581.0300	1.5810	1.103	0	0	51
2017/04/24	R207	03/08/2017			Bond Future	7.5023		99.9132	7.4914	99.9369	(0.145)	0.0000	0.0000	2,101
2017/04/24	R207	03/08/2017	8.39	Put	Bond Future	39.9900		0.0400	35.9600	0.0360	(10.078)	0	0	0
2017/04/24	R207	03/08/2017	8.41	Put	Bond Future	37.3400		0.0373	33.5200	0.0335	(10.230)	0	0	0
2017/04/24	R207	03/08/2017	8.19	Put	Bond Future	77.7500		0.0778	71.2400	0.0712	(8.373)	0	0	0
2017/04/24	R207	03/08/2017	8.40	Put	Bond Future	38.6500		0.0387	34.7200	0.0347	(10.168)	0	0	0
2017/04/24	R207	03/08/2017	8.41	Call	Bond Future	1,992.8700		1.9929	2,012.8100	2.0128	1.001	0	0	0
2017/04/24	R207	03/08/2017	8.39	Call	Bond Future	1,952.9600		1.9530	1,972.6900	1.9727	1.010	0	0	0
2017/04/24	R207	03/08/2017	8.40	Call	Bond Future	1,972.9000		1.9729	1,992.7300	1.9927	1.005	0	0	0
2017/04/24	R207	02/11/2017			Bond Future	7.4476		101.8578	7.4362	101.8806	(0.154)	0.0000	0.0000	0
2017/04/24	R207	02/11/2017	8.03	Put	Bond Future	205.4000		0.2054	196.7300	0.1967	(4.221)	0	0	0
2017/04/24	R207	02/11/2017	8.05	Put	Bond Future	197.4000		0.1974	188.9400	0.1889	(4.286)	0	0	0
2017/04/24	R207	02/11/2017	8.03	Call	Bond Future	1,351.1000		1.3511	1,365.1900	1.3652	1.043	0	0	0
2017/04/24	R207	02/11/2017	8.04	Put	Bond Future	201.3700		0.2014	192.8000	0.1928	(4.256)	0	0	0
2017/04/24	R207	02/11/2017	8.04	Call	Bond Future	1,366.6000		1.3666	1,380.7900	1.3808	1.038	0	0	0
2017/04/24	R207	02/11/2017	8.05	Call	Bond Future	1,382.1500		1.3822	1,396.4500	1.3965	1.035	0	0	0
2017/04/24	R207	01/02/2018			Bond Future	7.3549		100.2473	7.3413	100.2714	(0.185)	0.0000	0.0000	0
2017/04/24	R207	01/02/2018	7.60	Put	Bond Future	514.6800		0.5147	501.4700	0.5015	(2.567)	0	0	0
2017/04/24	R207	01/02/2018	7.62	Put	Bond Future	501.1200		0.5011	488.1100	0.4881	(2.596)	0	0	0
2017/04/24	R207	01/02/2018	7.60	Call	Bond Future	948.7500		0.9488	959.6600	0.9597	1.150	0	0	0
2017/04/24	R207	01/02/2018	7.61	Put	Bond Future	507.8700		0.5079	494.7600	0.4948	(2.581)	0	0	0
2017/04/24	R207	01/02/2018	7.61	Call	Bond Future	959.5900		0.9596	970.6000	0.9706	1.147	0	0	0
2017/04/24	R207	01/02/2018	7.62	Call	Bond Future	970.4900		0.9705	981.6000	0.9816	1.145	0	0	0
2017/04/24	R208	04/05/2017	8.39	Call	Bond Future	2,270.8300		2.2708	2,303.8600	2.3039	1.455	0	0	0
2017/04/24	R208	04/05/2017			Bond Future	7.6812		97.6255	7.6710	97.6586	(0.133)	0.0000	0.0000	18,852
2017/04/24	R208	04/05/2017	8.37	Call	Bond Future	2,207.6800		2.2077	2,240.6900	2.2407	1.495	0	0	0
2017/04/24	R208	04/05/2017	8.38	Call	Bond Future	2,239.2600		2.2393	2,272.2800	2.2723	1.475	0	0	0
2017/04/24	R208	04/05/2017	8.37	Put	Bond Future	0.1300		0.0001	0.0200	0.0000	(84.615)	0	0	0
2017/04/24	R208	04/05/2017	8.39	Put	Bond Future	0.1000		0.0001	0.0100	0.0000	(90.000)	0	0	0
2017/04/24	R208	04/05/2017	8.38	Put	Bond Future	0.1100		0.0001	0.0100	0.0000	(90.909)	0	0	0
2017/04/24	R208	03/08/2017	8.32	Call	Bond Future	2,128.2700		2.1283	2,148.8700	2.1489	0.968	0	0	0
2017/04/24	R208	03/08/2017			Bond Future	7.6770		99.4852	7.6663	99.5182	(0.140)	0.0000	0.0000	4,716
2017/04/24	R208	03/08/2017	8.30	Call	Bond Future	2,077.9100		2.0779	2,098.0800	2.0981	0.971	0	0	0
2017/04/24	R208	03/08/2017	8.31	Call	Bond Future	2,102.9800		2.1030	2,123.3600	2.1234	0.969	0	0	0
2017/04/24	R208	03/08/2017	8.30	Put	Bond Future	185.7200		0.1857	172.9000	0.1729	(6.903)	0	0	0
2017/04/24	R208	03/08/2017	8.32	Put	Bond Future	176.0900		0.1761	163.7000	0.1637	(7.036)	0	0	0
2017/04/24	R208	03/08/2017	8.31	Put	Bond Future	180.7900		0.1808	168.1800	0.1682	(6.975)	0	0	0
2017/04/24	R208	02/11/2017	8.18	Put	Bond Future	388.5400		0.3885	374.1400	0.3741	(3.706)	0	0	0
2017/04/24	R208	02/11/2017			Bond Future	7.6596		98.0190	7.6485	98.0512	(0.145)	0.0000	0.0000	0
2017/04/24	R208	02/11/2017	8.20	Put	Bond Future	374.3200		0.3743	360.2500	0.3602	(3.759)	0	0	0
2017/04/24	R208	02/11/2017	8.18	Call	Bond Future	1,880.2900		1.8803	1,898.0800	1.8981	0.946	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
2017/04/24	R208	02/11/2017	8.19	Put	Bond Future	381.3700	0.3814	367.1400	0.3671	(3.731)	0	0	0
2017/04/24	R208	02/11/2017	8.19	Call	Bond Future	1,901.5200	1.9015	1,919.4800	1.9195	0.945	0	0	0
2017/04/24	R208	02/11/2017	8.20	Call	Bond Future	1,922.8500	1.9228	1,940.9700	1.9410	0.942	0	0	0
2017/04/24	R208	01/02/2018	7.85	Put	Bond Future	879.8300	0.8798	860.0800	0.8601	(2.245)	0	0	0
2017/04/24	R208	01/02/2018			Bond Future	7.6242	99.9744	7.6118	100.0082	(0.163)	0.0000	0.0000	0
2017/04/24	R208	01/02/2018	7.84	Put	Bond Future	890.5600	0.8906	870.6800	0.8707	(2.232)	0	0	0
2017/04/24	R208	01/02/2018	7.85	Call	Bond Future	1,489.7600	1.4898	1,503.7500	1.5038	0.939	0	0	0
2017/04/24	R208	01/02/2018	7.83	Call	Bond Future	1,457.1400	1.4571	1,470.8800	1.4709	0.943	0	0	0
2017/04/24	R208	01/02/2018	7.84	Call	Bond Future	1,473.5800	1.4736	1,487.4400	1.4874	0.941	0	0	0
2017/04/24	R208	01/02/2018	7.83	Put	Bond Future	901.0400	0.9010	881.0400	0.8810	(2.220)	0	0	0
2017/04/24	R209	04/05/2017	9.48	Put	Bond Future	524.2900	0.5243	382.6300	0.3826	(27.019)	0	0	0
2017/04/24	R209	04/05/2017			Bond Future	9.3966	73.0751	9.3755	73.2206	(0.224)	0.0000	0.0000	56,293
2017/04/24	R209	04/05/2017	8.93	Call	Bond Future	35.3800	0.0354	21.2300	0.0212	(39.994)	0	0	1,130
2017/04/24	R209	04/05/2017	9.33	Put	Bond Future	1,029.9400	1.0299	852.2200	0.8522	(17.255)	0	0	1,130
2017/04/24	R209	04/05/2017	9.47	Put	Bond Future	551.0100	0.5510	406.1700	0.4062	(26.286)	0	0	0
2017/04/24	R209	04/05/2017	9.63	Call	Bond Future	1,811.7100	1.8117	1,867.9500	1.8679	3.104	0	0	0
2017/04/24	R209	04/05/2017	9.46	Call	Bond Future	1,014.0500	1.0141	1,011.5900	1.0116	(0.243)	0	0	0
2017/04/24	R209	04/05/2017	9.33	Call	Bond Future	568.4700	0.5685	536.2200	0.5362	(5.673)	0	0	0
2017/04/24	R209	04/05/2017	9.47	Call	Bond Future	1,054.6700	1.0547	1,055.3000	1.0553	0.060	0	0	0
2017/04/24	R209	04/05/2017	8.93	Put	Bond Future	3,363.8000	3.3638	3,204.1800	3.2042	(4.745)	0	0	0
2017/04/24	R209	04/05/2017	9.48	Call	Bond Future	1,096.1500	1.0961	1,099.9600	1.1000	0.348	0	0	0
2017/04/24	R209	04/05/2017	9.63	Put	Bond Future	228.4400	0.2284	139.2100	0.1392	(39.061)	0	0	1,130
2017/04/24	R209	04/05/2017	9.46	Put	Bond Future	578.6900	0.5787	430.7600	0.4308	(25.563)	0	0	0
2017/04/24	R209	03/08/2017			Bond Future	9.4397	74.4672	9.4181	74.6148	(0.228)	0.0000	0.0000	8,335
2017/04/24	R209	03/08/2017	9.44	Call	Bond Future	2,291.0200	2.2910	2,334.5700	2.3346	1.901	0	0	0
2017/04/24	R209	03/08/2017	9.43	Put	Bond Future	2,323.2900	2.3233	2,218.5700	2.2186	(4.507)	0	0	0
2017/04/24	R209	03/08/2017	9.45	Put	Bond Future	2,254.7400	2.2547	2,151.4500	2.1515	(4.581)	0	0	0
2017/04/24	R209	03/08/2017	9.44	Put	Bond Future	2,288.8300	2.2888	2,184.8200	2.1848	(4.544)	0	0	0
2017/04/24	R209	03/08/2017	9.45	Call	Bond Future	2,325.2400	2.3252	2,369.5100	2.3695	1.904	0	0	0
2017/04/24	R209	03/08/2017	9.43	Call	Bond Future	2,257.0600	2.2571	2,299.9000	2.2999	1.898	0	0	0
2017/04/24	R209	02/11/2017	9.52	Put	Bond Future	2,978.4300	2.9784	2,885.5300	2.8855	(3.119)	0	0	0
2017/04/24	R209	02/11/2017	8.30	Put	Bond Future	9,274.7500	9.2748	9,134.2400	9.1342	(1.515)	0	0	0
2017/04/24	R209	02/11/2017			Bond Future	9.4805	72.7661	9.4585	72.9155	(0.232)	0.0000	0.0000	476
2017/04/24	R209	02/11/2017	10.00	Call	Bond Future	5,105.0400	5.1050	5,186.6100	5.1866	1.598	0	0	0
2017/04/24	R209	02/11/2017	9.54	Put	Bond Future	2,913.0600	2.9131	2,821.2200	2.8212	(3.153)	0	0	0
2017/04/24	R209	02/11/2017	9.53	Put	Bond Future	2,945.6100	2.9456	2,853.2300	2.8532	(3.136)	0	0	0
2017/04/24	R209	02/11/2017	9.00	Put	Bond Future	5,092.0000	5.0920	4,973.6800	4.9737	(2.324)	0	0	0
2017/04/24	R209	02/11/2017	10.60	Put	Bond Future	803.2900	0.8033	762.0100	0.7620	(5.139)	0	0	1,300
2017/04/24	R209	02/11/2017	9.54	Call	Bond Future	3,314.8400	3.3148	3,372.4300	3.3724	1.737	0	0	0
2017/04/24	R209	02/11/2017	9.52	Call	Bond Future	3,245.5800	3.2456	3,302.1100	3.3021	1.742	0	0	0
2017/04/24	R209	02/11/2017	10.00	Put	Bond Future	1,708.3400	1.7083	1,640.4800	1.6405	(3.972)	0	0	3,360
2017/04/24	R209	02/11/2017	8.30	Call	Bond Future	564.5300	0.5645	573.4500	0.5734	1.580	0	0	2,800
2017/04/24	R209	02/11/2017	9.00	Call	Bond Future	1,722.1900	1.7222	1,753.3000	1.7533	1.806	0	0	4,100
2017/04/24	R209	02/11/2017	10.60	Call	Bond Future	7,830.0800	7.8301	7,938.2300	7.9382	1.381	0	0	0
2017/04/24	R209	02/11/2017	9.53	Call	Bond Future	3,280.1200	3.2801	3,337.1700	3.3372	1.739	0	0	0
2017/04/24	R209	01/02/2018	9.73	Call	Bond Future	4,587.2400	4.5872	4,657.0800	4.6571	1.522	0	0	0
2017/04/24	R209	01/02/2018	9.72	Call	Bond Future	4,551.0300	4.5510	4,620.4500	4.6205	1.525	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
2017/04/24	R209	01/02/2018			Bond Future	9.5180	74.2178	9.4953	74.3709	(0.239)	0.0000	0.0000	0
2017/04/24	R209	01/02/2018	9.71	Call	Bond Future	4,514.9500	4.5150	4,583.9400	4.5839	1.528	0	0	0
2017/04/24	R209	01/02/2018	9.71	Put	Bond Future	3,240.9100	3.2409	3,156.8700	3.1569	(2.593)	0	0	0
2017/04/24	R209	01/02/2018	9.73	Put	Bond Future	3,182.4300	3.1824	3,099.2400	3.0992	(2.614)	0	0	0
2017/04/24	R209	01/02/2018	9.72	Put	Bond Future	3,211.5600	3.2116	3,127.9500	3.1280	(2.603)	0	0	0
2017/04/24	R210	04/05/2017			Bond Future	184.5074	184.5074	184.5272	184.5272	0.011	0.0000	0.0000	1,503
2017/04/24	R210	04/05/2017	192.31	Put	Bond Future	7,802.6200	7.8026	7,782.7500	7.7827	(0.255)	0	0	0
2017/04/24	R210	04/05/2017	192.33	Put	Bond Future	7,822.6200	7.8226	7,802.7500	7.8027	(0.254)	0	0	0
2017/04/24	R210	04/05/2017	192.32	Put	Bond Future	7,812.6200	7.8126	7,792.7500	7.7927	(0.254)	0	0	0
2017/04/24	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R210	03/08/2017	196.29	Put	Bond Future	8,234.4400	8.2344	8,215.9500	8.2160	(0.225)	0	0	0
2017/04/24	R210	03/08/2017			Bond Future	188.0556	188.0556	188.0740	188.0740	0.010	0.0000	0.0000	195
2017/04/24	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R210	03/08/2017	196.28	Put	Bond Future	8,224.4400	8.2244	8,205.9500	8.2060	(0.225)	0	0	0
2017/04/24	R210	03/08/2017	196.30	Put	Bond Future	8,244.4400	8.2444	8,225.9500	8.2260	(0.224)	0	0	0
2017/04/24	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R210	02/11/2017	192.08	Put	Bond Future	2,720.1900	2.7202	2,703.7100	2.7037	(0.606)	0	0	0
2017/04/24	R210	02/11/2017			Bond Future	189.3598	189.3598	189.3763	189.3763	0.009	0.0000	0.0000	0
2017/04/24	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R210	02/11/2017	192.07	Put	Bond Future	2,710.1900	2.7102	2,693.7100	2.6937	(0.608)	0	0	0
2017/04/24	R210	02/11/2017	192.09	Put	Bond Future	2,730.1900	2.7302	2,713.7100	2.7137	(0.604)	0	0	0
2017/04/24	R210	01/02/2018			Bond Future	193.1823	193.1823	193.1993	193.1993	0.009	0.0000	0.0000	0
2017/04/24	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R210	01/02/2018	192.36	Call	Bond Future	822.2900	0.8223	839.3400	0.8393	2.073	0	0	0
2017/04/24	R210	01/02/2018	192.37	Call	Bond Future	812.2900	0.8123	829.3400	0.8293	2.099	0	0	0
2017/04/24	R210	01/02/2018	192.38	Call	Bond Future	802.2900	0.8023	819.3400	0.8193	2.125	0	0	0
2017/04/24	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R212	04/05/2017			Bond Future	148.4655	148.4655	148.4810	148.4810	0.010	0.0000	0.0000	3,268
2017/04/24	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R212	04/05/2017	152.23	Put	Bond Future	3,764.4700	3.7645	3,749.0200	3.7490	(0.410)	0	0	0
2017/04/24	R212	04/05/2017	152.25	Put	Bond Future	3,784.4700	3.7845	3,769.0200	3.7690	(0.408)	0	0	0
2017/04/24	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R212	04/05/2017	152.24	Put	Bond Future	3,774.4700	3.7745	3,759.0200	3.7590	(0.409)	0	0	0
2017/04/24	R212	03/08/2017			Bond Future	149.2935	149.2935	149.3078	149.3078	0.010	0.0000	0.0000	3,858
2017/04/24	R212	03/08/2017	153.34	Put	Bond Future	4,046.5000	4.0465	4,032.1600	4.0322	(0.354)	0	0	0
2017/04/24	R212	03/08/2017	153.36	Put	Bond Future	4,066.5000	4.0665	4,052.1600	4.0522	(0.353)	0	0	0
2017/04/24	R212	03/08/2017	153.35	Put	Bond Future	4,056.5000	4.0565	4,042.1600	4.0422	(0.354)	0	0	0
2017/04/24	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/24	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R212	02/11/2017			Bond Future	152.2346	152.2346	152.2474	152.2474	0.008	0.0000	0.0000	0
2017/04/24	R212	02/11/2017	152.40	Put	Bond Future	165.3800	0.1654	152.5700	0.1526	(7.746)	0	0	0
2017/04/24	R212	02/11/2017	152.42	Put	Bond Future	185.3800	0.1854	172.5700	0.1726	(6.910)	0	0	0
2017/04/24	R212	02/11/2017	152.41	Put	Bond Future	175.3800	0.1754	162.5700	0.1626	(7.304)	0	0	0
2017/04/24	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R212	01/02/2018	154.71	Put	Bond Future	1,462.6100	1.4626	1,449.3500	1.4494	(0.907)	0	0	0
2017/04/24	R212	01/02/2018			Bond Future	153.2474	153.2474	153.2607	153.2607	0.009	0.0000	0.0000	0
2017/04/24	R212	01/02/2018	154.70	Put	Bond Future	1,452.6100	1.4526	1,439.3500	1.4394	(0.913)	0	0	0
2017/04/24	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/24	R212	01/02/2018	154.69	Put	Bond Future	1,442.6100	1.4426	1,429.3500	1.4294	(0.919)	0	0	0
2017/04/24	R213	04/05/2017			Bond Future	9.1163	84.8767	9.0953	85.0210	(0.230)	0.0000	0.0000	44,151
2017/04/24	R213	04/05/2017	9.35	Put	Bond Future	211.4000	0.2114	126.9200	0.1269	(39.962)	0	0	0
2017/04/24	R213	04/05/2017	9.37	Put	Bond Future	185.9400	0.1859	108.3300	0.1083	(41.739)	0	0	0
2017/04/24	R213	04/05/2017	9.35	Call	Bond Future	1,793.6500	1.7937	1,853.4900	1.8535	3.336	0	0	0
2017/04/24	R213	04/05/2017	9.36	Put	Bond Future	198.3400	0.1983	117.3200	0.1173	(40.849)	0	0	0
2017/04/24	R213	04/05/2017	9.36	Call	Bond Future	1,847.3600	1.8474	1,910.6600	1.9107	3.427	0	0	0
2017/04/24	R213	04/05/2017	9.37	Call	Bond Future	1,901.6600	1.9017	1,968.3700	1.9684	3.508	0	0	0
2017/04/24	R213	03/08/2017	9.33	Put	Bond Future	1,673.6000	1.6736	1,583.9700	1.5840	(5.356)	0	0	0
2017/04/24	R213	03/08/2017			Bond Future	9.1568	86.4935	9.1352	86.6399	(0.236)	0.0000	0.0000	2,341
2017/04/24	R213	03/08/2017	9.35	Put	Bond Future	1,618.9900	1.6190	1,530.9000	1.5309	(5.441)	0	0	0
2017/04/24	R213	03/08/2017	9.33	Call	Bond Future	2,836.2200	2.8362	2,893.0300	2.8930	2.003	0	0	0
2017/04/24	R213	03/08/2017	9.34	Put	Bond Future	1,646.1300	1.6461	1,557.2700	1.5573	(5.398)	0	0	0
2017/04/24	R213	03/08/2017	9.34	Call	Bond Future	2,875.1800	2.8752	2,932.7600	2.9328	2.003	0	0	0
2017/04/24	R213	03/08/2017	9.35	Call	Bond Future	2,914.4100	2.9144	2,972.7600	2.9728	2.002	0	0	0
2017/04/24	R213	02/11/2017	9.36	Put	Bond Future	2,466.1400	2.4661	2,381.1400	2.3811	(3.447)	0	0	0
2017/04/24	R213	02/11/2017			Bond Future	9.1968	84.6261	9.1747	84.7741	(0.240)	0.0000	0.0000	0
2017/04/24	R213	02/11/2017	9.35	Put	Bond Future	2,495.3000	2.4953	2,409.7600	2.4098	(3.428)	0	0	0
2017/04/24	R213	02/11/2017	9.36	Call	Bond Future	3,549.0200	3.5490	3,612.0500	3.6120	1.776	0	0	0
2017/04/24	R213	02/11/2017	9.34	Call	Bond Future	3,475.9400	3.4759	3,537.8800	3.5379	1.782	0	0	0
2017/04/24	R213	02/11/2017	9.35	Call	Bond Future	3,512.3800	3.5124	3,574.8700	3.5749	1.779	0	0	0
2017/04/24	R213	02/11/2017	9.34	Put	Bond Future	2,524.7300	2.5247	2,438.6400	2.4386	(3.410)	0	0	0
2017/04/24	R213	01/02/2018	9.42	Call	Bond Future	4,323.1200	4.3231	4,391.4900	4.3915	1.581	0	0	0
2017/04/24	R213	01/02/2018			Bond Future	9.2340	86.3143	9.2111	86.4660	(0.248)	0.0000	0.0000	0
2017/04/24	R213	01/02/2018	9.43	Call	Bond Future	4,358.8100	4.3588	4,427.6200	4.4276	1.579	0	0	0
2017/04/24	R213	01/02/2018	9.41	Put	Bond Future	3,134.1600	3.1342	3,050.3800	3.0504	(2.673)	0	0	0
2017/04/24	R213	01/02/2018	9.43	Put	Bond Future	3,076.0700	3.0761	2,993.1600	2.9932	(2.695)	0	0	0
2017/04/24	R213	01/02/2018	9.41	Call	Bond Future	4,287.2600	4.2873	4,355.2000	4.3552	1.585	0	0	0
2017/04/24	R213	01/02/2018	9.42	Put	Bond Future	3,105.1600	3.1052	3,021.8100	3.0218	(2.684)	0	0	0
2017/04/24	R214	04/05/2017	9.58	Put	Bond Future	689.5900	0.6896	526.7500	0.5267	(23.614)	0	0	0
2017/04/24	R214	04/05/2017			Bond Future	9.5416	72.8056	9.5206	72.9565	(0.221)	0.0000	0.0000	35,332
2017/04/24	R214	04/05/2017	9.57	Put	Bond Future	721.9600	0.7220	556.3100	0.5563	(22.944)	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
2017/04/24	R214	04/05/2017	9.58	Call	Bond Future	963.0400	0.9630	951.1700	0.9512	(1.233)	0	0	0
2017/04/24	R214	04/05/2017	9.56	Call	Bond Future	886.3500	0.8864	868.9900	0.8690	(1.959)	0	0	0
2017/04/24	R214	04/05/2017	9.57	Call	Bond Future	924.2700	0.9243	909.5900	0.9096	(1.588)	0	0	0
2017/04/24	R214	04/05/2017	9.56	Put	Bond Future	755.3000	0.7553	586.9700	0.5870	(22.287)	0	0	0
2017/04/24	R214	03/08/2017	9.51	Call	Bond Future	2,156.0400	2.1560	2,195.4500	2.1954	1.828	0	0	0
2017/04/24	R214	03/08/2017			Bond Future	9.5853	74.1924	9.5637	74.3456	(0.225)	0.0000	0.0000	2,797
2017/04/24	R214	03/08/2017	9.52	Call	Bond Future	2,189.3400	2.1893	2,229.4500	2.2294	1.832	0	0	0
2017/04/24	R214	03/08/2017	9.53	Call	Bond Future	2,222.9200	2.2229	2,263.7300	2.2637	1.836	0	0	0
2017/04/24	R214	03/08/2017	9.51	Put	Bond Future	2,693.4400	2.6934	2,579.6500	2.5796	(4.225)	0	0	0
2017/04/24	R214	03/08/2017	9.53	Put	Bond Future	2,616.9400	2.6169	2,504.5500	2.5046	(4.295)	0	0	0
2017/04/24	R214	03/08/2017	9.52	Put	Bond Future	2,654.9900	2.6550	2,541.9000	2.5419	(4.260)	0	0	0
2017/04/24	R214	02/11/2017	9.60	Call	Bond Future	3,150.8900	3.1509	3,205.9100	3.2059	1.746	0	0	0
2017/04/24	R214	02/11/2017			Bond Future	9.6285	72.3393	9.6065	72.4944	(0.229)	0.0000	0.0000	0
2017/04/24	R214	02/11/2017	9.58	Call	Bond Future	3,082.8100	3.0828	3,136.7600	3.1368	1.750	0	0	0
2017/04/24	R214	02/11/2017	9.59	Call	Bond Future	3,116.6500	3.1167	3,171.1400	3.1711	1.748	0	0	0
2017/04/24	R214	02/11/2017	9.58	Put	Bond Future	3,425.4400	3.4254	3,324.2300	3.3242	(2.955)	0	0	0
2017/04/24	R214	02/11/2017	9.60	Put	Bond Future	3,351.9100	3.3519	3,251.7700	3.2518	(2.988)	0	0	0
2017/04/24	R214	02/11/2017	9.59	Put	Bond Future	3,388.4200	3.3884	3,287.7500	3.2877	(2.971)	0	0	0
2017/04/24	R214	01/02/2018			Bond Future	9.6695	73.7824	9.6468	73.9412	(0.235)	0.0000	0.0000	0
2017/04/24	R214	01/02/2018	9.82	Put	Bond Future	3,514.9200	3.5149	3,425.8700	3.4259	(2.533)	0	0	0
2017/04/24	R214	01/02/2018	9.84	Put	Bond Future	3,452.1600	3.4522	3,364.0100	3.3640	(2.553)	0	0	0
2017/04/24	R214	01/02/2018	9.83	Put	Bond Future	3,483.4200	3.4834	3,394.8200	3.3948	(2.543)	0	0	0
2017/04/24	R214	01/02/2018	9.84	Call	Bond Future	4,626.4700	4.6265	4,697.1700	4.6972	1.528	0	0	0
2017/04/24	R214	01/02/2018	9.82	Call	Bond Future	4,553.1000	4.5531	4,622.9000	4.6229	1.533	0	0	0
2017/04/24	R214	01/02/2018	9.83	Call	Bond Future	4,589.7200	4.5897	4,659.9700	4.6600	1.531	0	0	0
2017/04/24	R248	04/05/2017	9.66	Call	Bond Future	1,293.3100	1.2933	1,246.3600	1.2464	(3.630)	0	0	0
2017/04/24	R248	04/05/2017			Bond Future	9.6170	93.1245	9.6009	93.2709	(0.167)	0.0000	0.0000	76,763
2017/04/24	R248	04/05/2017	9.67	Call	Bond Future	1,344.0400	1.3440	1,300.0300	1.3000	(3.274)	0	0	0
2017/04/24	R248	04/05/2017	9.65	Put	Bond Future	944.3200	0.9443	748.1500	0.7481	(20.774)	0	0	0
2017/04/24	R248	04/05/2017	9.67	Put	Bond Future	864.2500	0.8642	673.8300	0.6738	(22.033)	0	0	0
2017/04/24	R248	04/05/2017	9.65	Call	Bond Future	1,243.7500	1.2438	1,193.9900	1.1940	(4.001)	0	0	0
2017/04/24	R248	04/05/2017	9.66	Put	Bond Future	903.6200	0.9036	710.2600	0.7103	(21.398)	0	0	0
2017/04/24	R248	03/08/2017			Bond Future	9.6628	94.8984	9.6463	95.0469	(0.170)	0.0000	0.0000	41,589
2017/04/24	R248	03/08/2017	9.57	Call	Bond Future	2,788.9700	2.7890	2,813.8000	2.8138	0.890	0	0	0
2017/04/24	R248	03/08/2017	9.56	Put	Bond Future	3,681.2700	3.6813	3,556.9900	3.5570	(3.376)	0	0	0
2017/04/24	R248	03/08/2017	9.58	Put	Bond Future	3,581.4800	3.5815	3,458.4800	3.4585	(3.434)	0	0	0
2017/04/24	R248	03/08/2017	9.57	Put	Bond Future	3,631.1300	3.6311	3,507.4800	3.5075	(3.405)	0	0	0
2017/04/24	R248	03/08/2017	9.58	Call	Bond Future	2,830.7400	2.8307	2,856.2200	2.8562	0.900	0	0	0
2017/04/24	R248	03/08/2017	9.56	Call	Bond Future	2,747.5300	2.7475	2,771.7300	2.7717	0.881	0	0	0
2017/04/24	R248	02/11/2017	9.66	Put	Bond Future	4,477.1900	4.4772	4,370.7700	4.3708	(2.377)	0	0	0
2017/04/24	R248	02/11/2017			Bond Future	9.7082	92.3068	9.6914	92.4568	(0.173)	0.0000	0.0000	0
2017/04/24	R248	02/11/2017	9.65	Put	Bond Future	4,524.2700	4.5243	4,417.3500	4.4174	(2.363)	0	0	0
2017/04/24	R248	02/11/2017	9.64	Call	Bond Future	3,959.3900	3.9594	4,002.0100	4.0020	1.076	0	0	0
2017/04/24	R248	02/11/2017	9.65	Call	Bond Future	4,002.1400	4.0021	4,045.2500	4.0452	1.077	0	0	0
2017/04/24	R248	02/11/2017	9.66	Call	Bond Future	4,045.1200	4.0451	4,088.7300	4.0887	1.078	0	0	0
2017/04/24	R248	02/11/2017	9.64	Put	Bond Future	4,571.7400	4.5717	4,464.3300	4.4643	(2.349)	0	0	0
2017/04/24	R248	01/02/2018	9.89	Call	Bond Future	5,883.0900	5.8831	5,942.8200	5.9428	1.015	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
2017/04/24	R248	01/02/2018	9.90	Put	Bond Future	4,632.6400	4.6326	4,538.9200	4.5389	(2.023)	0	0	0
2017/04/24	R248	01/02/2018			Bond Future	9.7515	94.1483	9.7342	94.3022	(0.178)	0.0000	0.0000	0
2017/04/24	R248	01/02/2018	9.90	Call	Bond Future	5,929.0500	5.9290	5,989.2000	5.9892	1.014	0	0	0
2017/04/24	R248	01/02/2018	9.91	Call	Bond Future	5,975.1500	5.9751	6,035.7300	6.0357	1.014	0	0	0
2017/04/24	R248	01/02/2018	9.89	Put	Bond Future	4,672.9800	4.6730	4,578.8400	4.5788	(2.015)	0	0	0
2017/04/24	R248	01/02/2018	9.91	Put	Bond Future	4,592.6000	4.5926	4,499.3100	4.4993	(2.031)	0	0	0

Total **946841**