



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 25/04/2017 TO 25/04/2017

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
2017/04/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	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
2017/04/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2025	04/05/2017			Bond Future	128.1316	128.1316	127.9071	127.9071	(0.175)	0.0000	0.0000	3,234
2017/04/25	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2025	04/05/2017	132.56	Put	Bond Future	4,428.3600	4.4284	4,652.9300	4.6529	5.071	0	0	0
2017/04/25	2025	04/05/2017	132.58	Put	Bond Future	4,448.3600	4.4484	4,672.9300	4.6729	5.048	0	0	0
2017/04/25	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2025	04/05/2017	132.57	Put	Bond Future	4,438.3600	4.4384	4,662.9300	4.6629	5.060	0	0	0
2017/04/25	2025	03/08/2017			Bond Future	129.2641	129.2641	129.0347	129.0347	(0.177)	0.0000	0.0000	1,914
2017/04/25	2025	03/08/2017	133.96	Put	Bond Future	4,695.9300	4.6959	4,925.3500	4.9254	4.886	0	0	0
2017/04/25	2025	03/08/2017	133.98	Put	Bond Future	4,715.9300	4.7159	4,945.3500	4.9454	4.865	0	0	0
2017/04/25	2025	03/08/2017	133.97	Put	Bond Future	4,705.9300	4.7059	4,935.3500	4.9354	4.875	0	0	0
2017/04/25	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2025	02/11/2017			Bond Future	131.8090	131.8090	131.5732	131.5732	(0.179)	0.0000	0.0000	0
2017/04/25	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2025	02/11/2017	132.96	Put	Bond Future	1,150.9800	1.1510	1,386.8300	1.3868	20.491	0	0	0
2017/04/25	2025	02/11/2017	132.98	Put	Bond Future	1,170.9800	1.1710	1,406.8300	1.4068	20.141	0	0	0
2017/04/25	2025	02/11/2017	132.97	Put	Bond Future	1,160.9800	1.1610	1,396.8300	1.3968	20.315	0	0	0
2017/04/25	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2025	01/02/2018	133.89	Put	Bond Future	772.3500	0.7723	1,013.0600	1.0131	31.166	0	0	0
2017/04/25	2025	01/02/2018			Bond Future	133.1176	133.1176	132.8769	132.8769	(0.181)	0.0000	0.0000	0
2017/04/25	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2025	01/02/2018	133.88	Put	Bond Future	762.3500	0.7623	1,003.0600	1.0031	31.575	0	0	0
2017/04/25	2025	01/02/2018	133.90	Put	Bond Future	782.3500	0.7823	1,023.0600	1.0231	30.768	0	0	0
2017/04/25	2029	04/05/2017	100.66	Put	Bond Future	1,274.3300	1.2743	1,236.9400	1.2369	(2.934)	0	0	0
2017/04/25	2029	04/05/2017			Bond Future	99.3857	99.3857	99.4231	99.4231	0.038	0.0000	0.0000	1,772
2017/04/25	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2029	04/05/2017	100.65	Put	Bond Future	1,264.3300	1.2643	1,226.9400	1.2269	(2.957)	0	0	0
2017/04/25	2029	04/05/2017	100.67	Put	Bond Future	1,284.3300	1.2843	1,246.9400	1.2469	(2.911)	0	0	0
2017/04/25	2029	01/02/2018			Bond Future	104.3473	104.3473	104.3850	104.3850	0.036	0.0000	0.0000	0
2017/04/25	2030	04/05/2017	9.33	Call	Bond Future	1,905.1000	1.9051	1,567.8900	1.5679	(17.700)	0	0	0
2017/04/25	2030	04/05/2017			Bond Future	9.0562	94.2584	9.1040	93.9212	0.529	0.0000	0.0000	31,289

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
2017/04/25	2030	04/05/2017	9.34	Call	Bond Future	1,973.6300	1.9736	1,636.4200	1.6364	(17.086)	0	0	0
2017/04/25	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2030	04/05/2017	9.32	Call	Bond Future	1,836.5000	1.8365	1,499.2900	1.4993	(18.362)	0	0	0
2017/04/25	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2030	03/08/2017	9.33	Call	Bond Future	1,562.7900	1.5628	1,218.3700	1.2184	(22.039)	0	0	0
2017/04/25	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2030	03/08/2017			Bond Future	9.1025	92.0466	9.1522	91.7021	0.546	0.0000	0.0000	2,494
2017/04/25	2030	03/08/2017	9.34	Call	Bond Future	1,630.6600	1.6307	1,286.2400	1.2862	(21.122)	0	0	0
2017/04/25	2030	03/08/2017	9.35	Call	Bond Future	1,698.4500	1.6984	1,354.0300	1.3540	(20.278)	0	0	0
2017/04/25	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2030	02/11/2017			Bond Future	9.1401	93.8368	9.1917	93.4844	0.564	0.0000	0.0000	0
2017/04/25	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2030	02/11/2017	9.34	Call	Bond Future	1,356.7100	1.3567	1,004.3200	1.0043	(25.974)	0	0	0
2017/04/25	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2030	02/11/2017	9.35	Call	Bond Future	1,423.8700	1.4239	1,071.4800	1.0715	(24.749)	0	0	0
2017/04/25	2030	02/11/2017	9.36	Call	Bond Future	1,490.9500	1.4909	1,138.5600	1.1386	(23.635)	0	0	0
2017/04/25	2030	01/02/2018			Bond Future	9.1735	91.7043	9.2266	91.3459	0.579	0.0000	0.0000	0
2017/04/25	2030	01/02/2018	9.38	Call	Bond Future	1,382.0800	1.3821	1,023.6400	1.0236	(25.935)	0	0	0
2017/04/25	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2030	01/02/2018	9.39	Call	Bond Future	1,448.2800	1.4483	1,089.8400	1.0898	(24.749)	0	0	0
2017/04/25	2030	01/02/2018	9.37	Call	Bond Future	1,315.8200	1.3158	957.3800	0.9574	(27.241)	0	0	0
2017/04/25	2032	04/05/2017	9.45	Call	Bond Future	1,860.6300	1.8606	1,574.7200	1.5747	(15.366)	0	0	0
2017/04/25	2032	04/05/2017			Bond Future	9.2259	93.0463	9.2689	92.7224	0.466	0.0000	0.0000	22,177
2017/04/25	2032	04/05/2017	9.46	Call	Bond Future	1,920.9500	1.9209	1,632.3400	1.6323	(15.024)	0	0	0
2017/04/25	2032	04/05/2017	9.44	Put	Bond Future	203.2200	0.2032	244.0100	0.2440	20.072	0	0	0
2017/04/25	2032	04/05/2017	9.46	Put	Bond Future	175.9300	0.1759	211.1800	0.2112	20.036	0	0	0
2017/04/25	2032	04/05/2017	9.44	Call	Bond Future	1,801.0200	1.8010	1,517.9500	1.5179	(15.717)	0	0	0
2017/04/25	2032	04/05/2017	9.45	Put	Bond Future	189.1800	0.1892	227.1300	0.2271	20.060	0	0	0
2017/04/25	2032	03/08/2017	9.43	Put	Bond Future	1,903.8600	1.9039	2,031.3800	2.0314	6.698	0	0	0
2017/04/25	2032	03/08/2017			Bond Future	9.2711	94.8180	9.3156	94.4873	0.479	0.0000	0.0000	460
2017/04/25	2032	03/08/2017	9.45	Put	Bond Future	1,842.5400	1.8425	1,967.0100	1.9670	6.755	0	0	0
2017/04/25	2032	03/08/2017	9.44	Put	Bond Future	1,873.0100	1.8730	1,999.0000	1.9990	6.727	0	0	0
2017/04/25	2032	03/08/2017	9.44	Call	Bond Future	3,121.0100	3.1210	2,916.2500	2.9163	(6.561)	0	0	0
2017/04/25	2032	03/08/2017	9.43	Call	Bond Future	3,078.6300	3.0786	2,875.4000	2.8754	(6.601)	0	0	0
2017/04/25	2032	03/08/2017	9.45	Call	Bond Future	3,163.6800	3.1637	2,957.4000	2.9574	(6.520)	0	0	0
2017/04/25	2032	02/11/2017			Bond Future	9.3139	92.5036	9.3600	92.1651	0.494	0.0000	0.0000	0
2017/04/25	2032	02/11/2017	9.48	Put	Bond Future	2,732.9600	2.7330	2,870.6800	2.8707	5.039	0	0	0
2017/04/25	2032	02/11/2017	9.50	Put	Bond Future	2,669.6700	2.6697	2,805.0900	2.8051	5.073	0	0	0
2017/04/25	2032	02/11/2017	9.48	Call	Bond Future	3,945.6700	3.9457	3,744.8600	3.7449	(5.089)	0	0	0
2017/04/25	2032	02/11/2017	9.49	Put	Bond Future	2,701.1700	2.7012	2,837.7400	2.8377	5.056	0	0	0
2017/04/25	2032	02/11/2017	9.49	Call	Bond Future	3,986.1500	3.9862	3,784.1900	3.7842	(5.067)	0	0	0
2017/04/25	2032	02/11/2017	9.50	Call	Bond Future	4,026.8500	4.0269	3,823.7400	3.8237	(5.044)	0	0	0

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2017/04/25	2032	01/02/2018	9.55	Put	Bond Future	3,431.0100	3.4310	3,571.8400	3.5718	4.105	0	0	0
2017/04/25	2032	01/02/2018			Bond Future	9.3527	94.3499	9.4001	94.0056	0.507	0.0000	0.0000	0
2017/04/25	2032	01/02/2018	9.57	Put	Bond Future	3,369.8500	3.3699	3,508.8200	3.5088	4.124	0	0	0
2017/04/25	2032	01/02/2018	9.56	Put	Bond Future	3,400.4800	3.4005	3,540.3800	3.5404	4.114	0	0	0
2017/04/25	2032	01/02/2018	9.55	Call	Bond Future	4,851.8900	4.8519	4,648.4700	4.6485	(4.193)	0	0	0
2017/04/25	2032	01/02/2018	9.56	Call	Bond Future	4,892.5400	4.8925	4,688.1900	4.6882	(4.177)	0	0	0
2017/04/25	2032	01/02/2018	9.57	Call	Bond Future	4,933.0100	4.9330	4,727.7300	4.7277	(4.161)	0	0	0
2017/04/25	2033	04/05/2017			Bond Future	105.2039	105.2039	105.2430	105.2430	0.037	0.0000	0.0000	5,704
2017/04/25	2033	04/05/2017	110.83	Put	Bond Future	5,626.1300	5.6261	5,586.9900	5.5870	(0.696)	0	0	0
2017/04/25	2033	04/05/2017	110.85	Put	Bond Future	5,646.1300	5.6461	5,606.9900	5.6070	(0.693)	0	0	0
2017/04/25	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2033	04/05/2017	110.84	Put	Bond Future	5,636.1300	5.6361	5,596.9900	5.5970	(0.694)	0	0	0
2017/04/25	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2033	03/08/2017	113.14	Put	Bond Future	5,914.0000	5.9140	5,874.4500	5.8745	(0.669)	0	0	0
2017/04/25	2033	03/08/2017			Bond Future	107.2260	107.2260	107.2656	107.2656	0.037	0.0000	0.0000	6,134
2017/04/25	2033	03/08/2017	113.13	Put	Bond Future	5,904.0000	5.9040	5,864.4500	5.8645	(0.670)	0	0	0
2017/04/25	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2033	03/08/2017	113.12	Put	Bond Future	5,894.0000	5.8940	5,854.4500	5.8545	(0.671)	0	0	0
2017/04/25	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2033	02/11/2017			Bond Future	108.2600	108.2600	108.2988	108.2988	0.036	0.0000	0.0000	0
2017/04/25	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2033	02/11/2017	110.07	Put	Bond Future	1,809.9900	1.8100	1,771.2400	1.7712	(2.141)	0	0	0
2017/04/25	2033	02/11/2017	110.09	Put	Bond Future	1,829.9900	1.8300	1,791.2400	1.7912	(2.117)	0	0	0
2017/04/25	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2033	02/11/2017	110.08	Put	Bond Future	1,819.9900	1.8200	1,781.2400	1.7812	(2.129)	0	0	0
2017/04/25	2033	01/02/2018	109.66	Call	Bond Future	785.5200	0.7855	824.7700	0.8248	4.997	0	0	0
2017/04/25	2033	01/02/2018			Bond Future	110.4455	110.4455	110.4848	110.4848	0.036	0.0000	0.0000	0
2017/04/25	2033	01/02/2018	109.64	Call	Bond Future	805.5200	0.8055	844.7700	0.8448	4.873	0	0	0
2017/04/25	2033	01/02/2018	109.65	Call	Bond Future	795.5200	0.7955	834.7700	0.8348	4.934	0	0	0
2017/04/25	2033	01/02/2018	109.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2033	01/02/2018	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2033	01/02/2018	109.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2037	04/05/2017			Bond Future	9.4816	93.5884	9.5293	93.1961	0.503	0.0000	0.0000	52,653
2017/04/25	2037	04/05/2017	9.58	Put	Bond Future	499.1100	0.4991	606.7400	0.6067	21.564	0	0	0
2017/04/25	2037	04/05/2017	9.60	Put	Bond Future	444.2800	0.4443	541.3300	0.5413	21.844	0	0	0
2017/04/25	2037	04/05/2017	9.59	Put	Bond Future	471.0800	0.4711	573.3400	0.5733	21.708	0	0	0
2017/04/25	2037	04/05/2017	9.60	Call	Bond Future	1,412.9100	1.4129	1,117.6400	1.1176	(20.898)	0	0	0
2017/04/25	2037	04/05/2017	9.58	Call	Bond Future	1,305.2200	1.3052	1,020.5300	1.0205	(21.812)	0	0	0
2017/04/25	2037	04/05/2017	9.59	Call	Bond Future	1,358.5100	1.3585	1,068.4500	1.0684	(21.351)	0	0	0
2017/04/25	2037	03/08/2017	9.57	Call	Bond Future	2,927.0700	2.9271	2,704.6100	2.7046	(7.600)	0	0	0
2017/04/25	2037	03/08/2017			Bond Future	9.5327	91.1133	9.5820	90.7127	0.517	0.0000	0.0000	2,194
2017/04/25	2037	03/08/2017	9.58	Call	Bond Future	2,969.1200	2.9691	2,744.8000	2.7448	(7.555)	0	0	0
2017/04/25	2037	03/08/2017	9.56	Put	Bond Future	2,663.2200	2.6632	2,843.1700	2.8432	6.757	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
2017/04/25	2037	03/08/2017	9.57	Put	Bond Future	2,623.7400	2.6237	2,801.8300	2.8018	6.788	0	0	0
2017/04/25	2037	03/08/2017	9.58	Put	Bond Future	2,584.6900	2.5847	2,760.9200	2.7609	6.818	0	0	0
2017/04/25	2037	03/08/2017	9.56	Call	Bond Future	2,885.3400	2.8853	2,664.7400	2.6647	(7.646)	0	0	0
2017/04/25	2037	02/11/2017			Bond Future	9.5760	92.8854	9.6268	92.4758	0.531	0.0000	0.0000	0
2017/04/25	2037	02/11/2017	9.66	Call	Bond Future	4,242.0300	4.2420	4,010.6400	4.0106	(5.455)	0	0	0
2017/04/25	2037	02/11/2017	9.65	Put	Bond Future	3,605.2200	3.6052	3,784.7900	3.7848	4.981	0	0	0
2017/04/25	2037	02/11/2017	9.67	Put	Bond Future	3,529.0600	3.5291	3,705.9700	3.7060	5.013	0	0	0
2017/04/25	2037	02/11/2017	9.66	Put	Bond Future	3,566.9800	3.5670	3,745.2200	3.7452	4.997	0	0	0
2017/04/25	2037	02/11/2017	9.65	Call	Bond Future	4,200.3500	4.2004	3,970.2900	3.9703	(5.477)	0	0	0
2017/04/25	2037	02/11/2017	9.67	Call	Bond Future	4,283.9100	4.2839	4,051.1900	4.0512	(5.432)	0	0	0
2017/04/25	2037	01/02/2018			Bond Future	9.6160	90.4837	9.6683	90.0668	0.544	0.0000	0.0000	0
2017/04/25	2037	01/02/2018	9.81	Put	Bond Future	3,883.3200	3.8833	4,054.0600	4.0541	4.397	0	0	0
2017/04/25	2037	01/02/2018	9.83	Put	Bond Future	3,813.5800	3.8136	3,982.1100	3.9821	4.419	0	0	0
2017/04/25	2037	01/02/2018	9.82	Put	Bond Future	3,848.1600	3.8482	4,017.8000	4.0178	4.408	0	0	0
2017/04/25	2037	01/02/2018	9.82	Call	Bond Future	5,457.8700	5.4579	5,210.6500	5.2107	(4.530)	0	0	0
2017/04/25	2037	01/02/2018	9.81	Call	Bond Future	5,415.1700	5.4152	5,169.0500	5.1690	(4.545)	0	0	0
2017/04/25	2037	01/02/2018	9.83	Call	Bond Future	5,501.0400	5.5010	5,252.7100	5.2527	(4.514)	0	0	0
2017/04/25	2038	04/05/2017	139.77	Put	Bond Future	8,400.9900	8.4010	8,352.4800	8.3525	(0.577)	0	0	0
2017/04/25	2038	04/05/2017			Bond Future	131.3690	131.3690	131.4175	131.4175	0.037	0.0000	0.0000	4,031
2017/04/25	2038	04/05/2017	139.79	Put	Bond Future	8,420.9900	8.4210	8,372.4800	8.3725	(0.576)	0	0	0
2017/04/25	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2038	04/05/2017	139.78	Put	Bond Future	8,410.9900	8.4110	8,362.4800	8.3625	(0.577)	0	0	0
2017/04/25	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2038	03/08/2017			Bond Future	132.3974	132.3974	132.4463	132.4463	0.037	0.0000	0.0000	20,092
2017/04/25	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2038	03/08/2017	141.16	Put	Bond Future	8,762.5700	8.7626	8,713.7300	8.7137	(0.557)	0	0	0
2017/04/25	2038	03/08/2017	141.18	Put	Bond Future	8,782.5700	8.7826	8,733.7300	8.7337	(0.556)	0	0	0
2017/04/25	2038	03/08/2017	141.17	Put	Bond Future	8,772.5700	8.7726	8,723.7300	8.7237	(0.557)	0	0	0
2017/04/25	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2038	02/11/2017			Bond Future	135.0040	135.0040	135.0519	135.0519	0.036	0.0000	0.0000	0
2017/04/25	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2038	02/11/2017	136.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2038	02/11/2017	136.80	Put	Bond Future	1,796.0500	1.7960	1,748.0700	1.7481	(2.671)	0	0	0
2017/04/25	2038	02/11/2017	136.82	Put	Bond Future	1,816.0500	1.8160	1,768.0700	1.7681	(2.642)	0	0	0
2017/04/25	2038	02/11/2017	136.81	Put	Bond Future	1,806.0500	1.8060	1,758.0700	1.7581	(2.657)	0	0	0
2017/04/25	2038	01/02/2018	136.95	Put	Bond Future	741.9600	0.7420	693.0200	0.6930	(6.596)	0	0	0
2017/04/25	2038	01/02/2018			Bond Future	136.2080	136.2080	136.2570	136.2570	0.036	0.0000	0.0000	0
2017/04/25	2038	01/02/2018	136.94	Put	Bond Future	731.9600	0.7320	683.0200	0.6830	(6.686)	0	0	0
2017/04/25	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2038	01/02/2018	136.93	Put	Bond Future	721.9600	0.7220	673.0200	0.6730	(6.779)	0	0	0
2017/04/25	2040	04/05/2017			Bond Future	9.5617	97.2390	9.6144	96.7761	0.551	0.0000	0.0000	10,745

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/25	2040	04/05/2017	9.62	Put	Bond Future	683.4700	0.6835	843.3800	0.8434	23.397	0	0	0
2017/04/25	2040	04/05/2017	9.64	Put	Bond Future	614.0100	0.6140	760.3200	0.7603	23.829	0	0	0
2017/04/25	2040	04/05/2017	9.62	Call	Bond Future	1,195.5700	1.1956	892.5400	0.8925	(25.346)	0	0	0
2017/04/25	2040	04/05/2017	9.63	Put	Bond Future	648.1000	0.6481	801.1500	0.8011	23.615	0	0	0
2017/04/25	2040	04/05/2017	9.63	Call	Bond Future	1,247.5700	1.2476	937.6800	0.9377	(24.839)	0	0	0
2017/04/25	2040	04/05/2017	9.64	Call	Bond Future	1,300.7200	1.3007	984.0900	0.9841	(24.343)	0	0	0
2017/04/25	2040	03/08/2017			Bond Future	9.6135	94.5830	9.6679	94.1104	0.566	0.0000	0.0000	555
2017/04/25	2040	03/08/2017	9.61	Put	Bond Future	3,037.1000	3.0371	3,257.5700	3.2576	7.259	0	0	0
2017/04/25	2040	03/08/2017	9.63	Put	Bond Future	2,950.0500	2.9500	3,166.1600	3.1662	7.326	0	0	0
2017/04/25	2040	03/08/2017	9.61	Call	Bond Future	3,006.7300	3.0067	2,754.6000	2.7546	(8.386)	0	0	0
2017/04/25	2040	03/08/2017	9.62	Put	Bond Future	2,993.3500	2.9933	3,211.6300	3.2116	7.292	0	0	0
2017/04/25	2040	03/08/2017	9.62	Call	Bond Future	3,050.2000	3.0502	2,795.8800	2.7959	(8.338)	0	0	0
2017/04/25	2040	03/08/2017	9.63	Call	Bond Future	3,094.0000	3.0940	2,837.5100	2.8375	(8.290)	0	0	0
2017/04/25	2040	02/11/2017			Bond Future	9.6575	96.4226	9.7137	95.9395	0.581	0.0000	0.0000	0
2017/04/25	2040	02/11/2017	9.66	Call	Bond Future	4,265.4000	4.2654	4,006.0900	4.0061	(6.079)	0	0	0
2017/04/25	2040	02/11/2017	9.65	Put	Bond Future	4,287.7700	4.2878	4,513.2000	4.5132	5.258	0	0	0
2017/04/25	2040	02/11/2017	9.67	Put	Bond Future	4,200.7500	4.2007	4,423.0500	4.4231	5.292	0	0	0
2017/04/25	2040	02/11/2017	9.66	Put	Bond Future	4,244.2300	4.2442	4,468.0900	4.4681	5.274	0	0	0
2017/04/25	2040	02/11/2017	9.67	Call	Bond Future	4,308.2600	4.3083	4,047.3900	4.0474	(6.055)	0	0	0
2017/04/25	2040	02/11/2017	9.65	Call	Bond Future	4,222.4700	4.2225	3,964.7300	3.9647	(6.104)	0	0	0
2017/04/25	2040	01/02/2018	9.89	Call	Bond Future	5,874.5200	5.8745	5,585.3600	5.5854	(4.922)	0	0	0
2017/04/25	2040	01/02/2018			Bond Future	9.6986	93.8411	9.7562	93.3493	0.595	0.0000	0.0000	0
2017/04/25	2040	01/02/2018	9.87	Call	Bond Future	5,784.0000	5.7840	5,497.4000	5.4974	(4.955)	0	0	0
2017/04/25	2040	01/02/2018	9.88	Call	Bond Future	5,829.3500	5.8293	5,541.4700	5.5415	(4.938)	0	0	0
2017/04/25	2040	01/02/2018	9.87	Put	Bond Future	4,334.2600	4.3343	4,539.4300	4.5394	4.734	0	0	0
2017/04/25	2040	01/02/2018	9.88	Put	Bond Future	4,296.1700	4.2962	4,500.0600	4.5001	4.746	0	0	0
2017/04/25	2040	01/02/2018	9.89	Put	Bond Future	4,258.0300	4.2580	4,460.6400	4.4606	4.758	0	0	0
2017/04/25	2044	04/05/2017			Bond Future	9.6166	94.0637	9.6643	93.6416	0.496	0.0000	0.0000	18,512
2017/04/25	2044	04/05/2017	9.67	Call	Bond Future	1,184.0000	1.1840	904.4900	0.9045	(23.607)	0	0	0
2017/04/25	2044	04/05/2017	9.66	Put	Bond Future	749.4600	0.7495	898.3900	0.8984	19.872	0	0	0
2017/04/25	2044	04/05/2017	9.68	Put	Bond Future	675.4300	0.6754	811.8100	0.8118	20.192	0	0	0
2017/04/25	2044	04/05/2017	9.67	Put	Bond Future	711.7700	0.7118	854.3700	0.8544	20.035	0	0	0
2017/04/25	2044	04/05/2017	9.68	Call	Bond Future	1,235.6400	1.2356	949.9100	0.9499	(23.124)	0	0	0
2017/04/25	2044	04/05/2017	9.66	Call	Bond Future	1,133.5800	1.1336	860.4000	0.8604	(24.099)	0	0	0
2017/04/25	2044	03/08/2017			Bond Future	9.6677	91.4725	9.7170	91.0415	0.509	0.0000	0.0000	17,110
2017/04/25	2044	03/08/2017	9.62	Put	Bond Future	3,280.6500	3.2806	3,488.1300	3.4881	6.324	0	0	0
2017/04/25	2044	03/08/2017	9.64	Put	Bond Future	3,188.5100	3.1885	3,391.9800	3.3920	6.381	0	0	0
2017/04/25	2044	03/08/2017	9.63	Put	Bond Future	3,234.3400	3.2343	3,439.8100	3.4398	6.353	0	0	0
2017/04/25	2044	03/08/2017	9.64	Call	Bond Future	2,944.1900	2.9442	2,716.6500	2.7167	(7.728)	0	0	0
2017/04/25	2044	03/08/2017	9.62	Call	Bond Future	2,859.4300	2.8594	2,635.9000	2.6359	(7.817)	0	0	0
2017/04/25	2044	03/08/2017	9.63	Call	Bond Future	2,901.6400	2.9016	2,676.1000	2.6761	(7.773)	0	0	0
2017/04/25	2044	02/11/2017	9.68	Call	Bond Future	4,184.8100	4.1848	3,951.1100	3.9511	(5.584)	0	0	0
2017/04/25	2044	02/11/2017			Bond Future	9.7114	93.2516	9.7621	92.8109	0.523	0.0000	0.0000	0
2017/04/25	2044	02/11/2017	9.66	Call	Bond Future	4,100.2200	4.1002	3,869.3900	3.8694	(5.630)	0	0	0
2017/04/25	2044	02/11/2017	9.67	Call	Bond Future	4,142.4100	4.1424	3,910.1400	3.9101	(5.607)	0	0	0
2017/04/25	2044	02/11/2017	9.66	Put	Bond Future	4,549.7900	4.5498	4,759.6000	4.7596	4.611	0	0	0
2017/04/25	2044	02/11/2017	9.68	Put	Bond Future	4,458.9000	4.4589	4,665.8400	4.6658	4.641	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
2017/04/25	2044	02/11/2017	9.67	Put	Bond Future	4,504.1700	4.5042	4,712.5400	4.7125	4.626	0	0	0
2017/04/25	2044	01/02/2018			Bond Future	9.7521	90.7319	9.8042	90.2835	0.534	0.0000	0.0000	0
2017/04/25	2044	01/02/2018	9.89	Put	Bond Future	4,533.7200	4.5337	4,723.0100	4.7230	4.175	0	0	0
2017/04/25	2044	01/02/2018	9.91	Put	Bond Future	4,454.9800	4.4550	4,641.9400	4.6419	4.197	0	0	0
2017/04/25	2044	01/02/2018	9.89	Call	Bond Future	5,712.3800	5.7124	5,453.2300	5.4532	(4.537)	0	0	0
2017/04/25	2044	01/02/2018	9.90	Put	Bond Future	4,494.2000	4.4942	4,682.3300	4.6823	4.186	0	0	0
2017/04/25	2044	01/02/2018	9.90	Call	Bond Future	5,757.3000	5.7573	5,496.9900	5.4970	(4.521)	0	0	0
2017/04/25	2044	01/02/2018	9.91	Call	Bond Future	5,802.3700	5.8024	5,540.8900	5.5409	(4.506)	0	0	0
2017/04/25	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2046	04/05/2017			Bond Future	127.7270	127.7270	127.7750	127.7750	0.038	0.0000	0.0000	19,136
2017/04/25	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2046	04/05/2017	138.32	Put	Bond Future	10,592.9600	10.5930	10,544.9700	10.5450	(0.453)	0	0	0
2017/04/25	2046	04/05/2017	138.34	Put	Bond Future	10,612.9600	10.6130	10,564.9700	10.5650	(0.452)	0	0	0
2017/04/25	2046	04/05/2017	138.33	Put	Bond Future	10,602.9600	10.6030	10,554.9700	10.5550	(0.453)	0	0	0
2017/04/25	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2046	03/08/2017	141.17	Put	Bond Future	10,987.9600	10.9880	10,939.4700	10.9395	(0.441)	0	0	0
2017/04/25	2046	03/08/2017			Bond Future	130.1820	130.1820	130.2305	130.2305	0.037	0.0000	0.0000	22,540
2017/04/25	2046	03/08/2017	141.19	Put	Bond Future	11,007.9600	11.0080	10,959.4700	10.9595	(0.440)	0	0	0
2017/04/25	2046	03/08/2017	141.18	Put	Bond Future	10,997.9600	10.9980	10,949.4700	10.9495	(0.441)	0	0	0
2017/04/25	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2046	02/11/2017			Bond Future	131.1615	131.1615	131.2091	131.2091	0.036	0.0000	0.0000	0
2017/04/25	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2046	02/11/2017	136.30	Put	Bond Future	5,138.4600	5.1385	5,090.9200	5.0909	(0.925)	0	0	0
2017/04/25	2046	02/11/2017	136.32	Put	Bond Future	5,158.4600	5.1585	5,110.9200	5.1109	(0.922)	0	0	0
2017/04/25	2046	02/11/2017	136.31	Put	Bond Future	5,148.4600	5.1485	5,100.9200	5.1009	(0.923)	0	0	0
2017/04/25	2046	01/02/2018	132.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2046	01/02/2018			Bond Future	133.8092	133.8092	133.8578	133.8578	0.036	0.0000	0.0000	0
2017/04/25	2046	01/02/2018	132.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2046	01/02/2018	132.92	Call	Bond Future	889.2500	0.8892	937.8000	0.9378	5.460	0	0	0
2017/04/25	2046	01/02/2018	132.90	Call	Bond Future	909.2500	0.9092	957.8000	0.9578	5.340	0	0	0
2017/04/25	2046	01/02/2018	132.91	Call	Bond Future	899.2500	0.8992	947.8000	0.9478	5.399	0	0	0
2017/04/25	2046	01/02/2018	132.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2050	04/05/2017			Bond Future	136.7998	136.7998	136.8518	136.8518	0.038	0.0000	0.0000	4,750
2017/04/25	2050	04/05/2017	147.83	Put	Bond Future	11,030.1800	11.0302	10,978.1900	10.9782	(0.471)	0	0	0
2017/04/25	2050	04/05/2017	147.85	Put	Bond Future	11,050.1800	11.0502	10,998.1900	10.9982	(0.470)	0	0	0
2017/04/25	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2050	04/05/2017	147.84	Put	Bond Future	11,040.1800	11.0402	10,988.1900	10.9882	(0.471)	0	0	0
2017/04/25	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2050	03/08/2017			Bond Future	137.7677	137.7677	137.8200	137.8200	0.038	0.0000	0.0000	24,401
2017/04/25	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
2017/04/25	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2050	03/08/2017	149.22	Put	Bond Future	11,452.2700	11.4523	11,400.0000	11.4000	(0.456)	0	0	0
2017/04/25	2050	03/08/2017	149.24	Put	Bond Future	11,472.2700	11.4723	11,420.0000	11.4200	(0.456)	0	0	0
2017/04/25	2050	03/08/2017	149.23	Put	Bond Future	11,462.2700	11.4623	11,410.0000	11.4100	(0.456)	0	0	0
2017/04/25	2050	02/11/2017	144.66	Put	Bond Future	4,179.7400	4.1797	4,128.5500	4.1286	(1.225)	0	0	0
2017/04/25	2050	02/11/2017	144.67	Put	Bond Future	4,189.7400	4.1897	4,138.5500	4.1386	(1.222)	0	0	0
2017/04/25	2050	02/11/2017			Bond Future	140.4803	140.4803	140.5315	140.5315	0.036	0.0000	0.0000	0
2017/04/25	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2050	02/11/2017	144.65	Put	Bond Future	4,169.7400	4.1697	4,118.5500	4.1186	(1.228)	0	0	0
2017/04/25	2050	01/02/2018	140.24	Call	Bond Future	1,383.6800	1.3837	1,436.1000	1.4361	3.788	0	0	0
2017/04/25	2050	01/02/2018			Bond Future	141.6237	141.6237	141.6761	141.6761	0.037	0.0000	0.0000	0
2017/04/25	2050	01/02/2018	140.25	Call	Bond Future	1,373.6800	1.3737	1,426.1000	1.4261	3.816	0	0	0
2017/04/25	2050	01/02/2018	140.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2050	01/02/2018	140.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	2050	01/02/2018	140.23	Call	Bond Future	1,393.6800	1.3937	1,446.1000	1.4461	3.761	0	0	0
2017/04/25	2050	01/02/2018	140.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	AL37	04/05/2017			Index Future	534.0890	534.0890	533.4070	533.4070	(0.128)	0.0000	0.0000	1
2017/04/25	AL37	03/08/2017			Index Future	544.2580	544.2580	543.5610	543.5610	(0.128)	0.0000	0.0000	0
2017/04/25	AL37	02/11/2017			Index Future	554.8420	554.8420	554.1250	554.1250	(0.129)	0.0000	0.0000	0
2017/04/25	AL37	01/02/2018			Index Future	565.9140	565.9140	565.1900	565.1900	(0.128)	0.0000	0.0000	0
2017/04/25	AL7T	04/05/2017			Index Future	615.4260	615.4260	613.5910	613.5910	(0.298)	0.0000	0.0000	0
2017/04/25	AL7T	03/08/2017			Index Future	627.1430	627.1430	625.2720	625.2720	(0.298)	0.0000	0.0000	0
2017/04/25	AL7T	02/11/2017			Index Future	639.3400	639.3400	637.4240	637.4240	(0.300)	0.0000	0.0000	0
2017/04/25	AL7T	01/02/2018			Index Future	652.0970	652.0970	650.1510	650.1510	(0.298)	0.0000	0.0000	0
2017/04/25	ALBI	04/05/2017			Index Future	557.3650	557.3650	555.4150	555.4150	(0.350)	0.0000	0.0000	414
2017/04/25	ALBI	03/08/2017			Index Future	567.9770	567.9770	565.9890	565.9890	(0.350)	0.0000	0.0000	227
2017/04/25	ALBI	02/11/2017			Index Future	579.0230	579.0230	576.9880	576.9880	(0.351)	0.0000	0.0000	0
2017/04/25	ALBI	01/02/2018			Index Future	590.5770	590.5770	588.5090	588.5090	(0.350)	0.0000	0.0000	0
2017/04/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	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
2017/04/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/04/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/04/25	EL28	04/05/2017			Bond Future	127.0186	127.0186	127.0757	127.0757	0.045	0.0000	0.0000	0
2017/04/25	EL28	04/05/2017	137.90	Put	Bond Future	10,881.4100	10.8814	10,824.2700	10.8243	(0.525)	0	0	0
2017/04/25	EL28	04/05/2017	137.92	Put	Bond Future	10,901.4100	10.9014	10,844.2700	10.8443	(0.524)	0	0	0
2017/04/25	EL28	04/05/2017	137.91	Put	Bond Future	10,891.4100	10.8914	10,834.2700	10.8343	(0.525)	0	0	0
2017/04/25	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	EL28	03/08/2017			Bond Future	129.4600	129.4600	129.5178	129.5178	0.045	0.0000	0.0000	0
2017/04/25	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	EL28	03/08/2017	135.16	Put	Bond Future	5,700.0400	5.7000	5,642.2000	5.6422	(1.015)	0	0	0
2017/04/25	EL28	03/08/2017	135.18	Put	Bond Future	5,720.0400	5.7200	5,662.2000	5.6622	(1.011)	0	0	0
2017/04/25	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	EL28	03/08/2017	135.17	Put	Bond Future	5,710.0400	5.7100	5,652.2000	5.6522	(1.013)	0	0	0
2017/04/25	EL28	02/11/2017			Bond Future	130.2649	130.2649	130.3219	130.3219	0.044	0.0000	0.0000	0
2017/04/25	EL28	02/11/2017	133.87	Put	Bond Future	3,605.0900	3.6051	3,548.1400	3.5481	(1.580)	0	0	0
2017/04/25	EL28	02/11/2017	133.89	Put	Bond Future	3,625.0900	3.6251	3,568.1400	3.5681	(1.571)	0	0	0
2017/04/25	EL28	02/11/2017	133.88	Put	Bond Future	3,615.0900	3.6151	3,558.1400	3.5581	(1.575)	0	0	0
2017/04/25	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	EL28	01/02/2018			Bond Future	132.8946	132.8946	132.9527	132.9527	0.044	0.0000	0.0000	0
2017/04/25	EL28	01/02/2018	132.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	EL28	01/02/2018	132.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	EL28	01/02/2018	132.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	EL28	01/02/2018	132.31	Call	Bond Future	584.6000	0.5846	642.7100	0.6427	9.940	0	0	0
2017/04/25	EL28	01/02/2018	132.29	Call	Bond Future	604.6000	0.6046	662.7100	0.6627	9.611	0	0	0
2017/04/25	EL28	01/02/2018	132.30	Call	Bond Future	594.6000	0.5946	652.7100	0.6527	9.773	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
2017/04/25	ES33	04/05/2017		Bond Future	10.5302	77.6985	10.5766	77.4053	0.441	0.0000	0.0000	0
2017/04/25	ES33	04/05/2017	10.55	Call	125.0700	0.1251	0.0000	0.0000	(100.000)	0	0	0
2017/04/25	ES33	04/05/2017	10.54	Put	0.0000	0.0000	231.3800	0.2314	100.000	0	0	0
2017/04/25	ES33	04/05/2017	10.56	Put	0.0000	0.0000	104.9500	0.1049	100.000	0	0	0
2017/04/25	ES33	04/05/2017	10.55	Put	0.0000	0.0000	168.1300	0.1681	100.000	0	0	0
2017/04/25	ES33	04/05/2017	10.56	Call	188.2500	0.1882	0.0000	0.0000	(100.000)	0	0	0
2017/04/25	ES33	04/05/2017	10.54	Call	61.8200	0.0618	0.0000	0.0000	(100.000)	0	0	0
2017/04/25	ES33	03/08/2017		Bond Future	10.6126	79.1779	10.6607	78.8785	0.453	0.0000	0.0000	9,466
2017/04/25	ES33	03/08/2017	10.53	Put	519.0700	0.5191	818.4700	0.8185	57.680	0	0	0
2017/04/25	ES33	03/08/2017	10.55	Put	392.9700	0.3930	692.3700	0.6924	76.189	0	0	0
2017/04/25	ES33	03/08/2017	10.54	Put	455.9800	0.4560	755.3800	0.7554	65.661	0	0	0
2017/04/25	ES33	03/08/2017	10.55	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	ES33	03/08/2017	10.53	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	ES33	03/08/2017	10.54	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	ES33	02/11/2017	10.66	Put	222.1600	0.2222	528.4500	0.5284	137.869	0	0	0
2017/04/25	ES33	02/11/2017		Bond Future	10.6960	76.9253	10.7458	76.6190	0.466	0.0000	0.0000	0
2017/04/25	ES33	02/11/2017	10.68	Put	98.5200	0.0985	404.8100	0.4048	310.891	0	0	0
2017/04/25	ES33	02/11/2017	10.66	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	ES33	02/11/2017	10.67	Put	160.3000	0.1603	466.5900	0.4666	191.073	0	0	0
2017/04/25	ES33	02/11/2017	10.67	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	ES33	02/11/2017	10.68	Call	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	ES33	01/02/2018	10.99	Call	1,267.2400	1.2672	955.5800	0.9556	(24.594)	0	0	0
2017/04/25	ES33	01/02/2018	11.00	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	ES33	01/02/2018		Bond Future	10.7788	78.4607	10.8303	78.1491	0.477	0.0000	0.0000	0
2017/04/25	ES33	01/02/2018	11.00	Call	1,326.4700	1.3265	1,014.8100	1.0148	(23.495)	0	0	0
2017/04/25	ES33	01/02/2018	11.01	Call	1,385.6200	1.3856	1,073.9600	1.0740	(22.492)	0	0	0
2017/04/25	ES33	01/02/2018	10.99	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	ES33	01/02/2018	11.01	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	ES42	04/05/2017		Bond Future	10.7353	81.0265	10.7967	80.5864	0.572	0.0000	0.0000	820
2017/04/25	ES42	03/08/2017		Bond Future	10.8180	82.5693	10.8816	82.1202	0.588	0.0000	0.0000	7,957
2017/04/25	ES42	02/11/2017		Bond Future	10.9008	79.9133	10.9667	79.4543	0.604	0.0000	0.0000	0
2017/04/25	ES42	01/02/2018		Bond Future	10.9805	81.5084	11.0484	81.0412	0.619	0.0000	0.0000	0
2017/04/25	GOVI	04/05/2017		GOVI	555.6820	555.6820	553.7530	553.7530	(0.347)	0.0000	0.0000	87
2017/04/25	GOVI	04/05/2017	262.19	Call	2,934,920.0000	293.4920	2,915,630.0000	291.5630	(0.657)	0	0	0
2017/04/25	GOVI	04/05/2017	262.20	Call	2,934,820.0000	293.4820	2,915,530.0000	291.5530	(0.657)	0	0	0
2017/04/25	GOVI	04/05/2017	262.18	Call	2,935,020.0000	293.5020	2,915,730.0000	291.5730	(0.657)	0	0	0
2017/04/25	GOVI	04/05/2017	262.19	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	GOVI	04/05/2017	262.18	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	GOVI	04/05/2017	262.20	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	GOVI	03/08/2017		GOVI	566.2620	566.2620	564.2950	564.2950	(0.347)	0.0000	0.0000	389
2017/04/25	GOVI	03/08/2017	561.09	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	GOVI	03/08/2017	561.11	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	GOVI	03/08/2017	561.10	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	GOVI	03/08/2017	561.09	Call	51,720.0000	5.1720	32,050.0000	3.2050	(38.032)	0	0	0
2017/04/25	GOVI	03/08/2017	561.10	Call	51,620.0000	5.1620	31,950.0000	3.1950	(38.105)	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
2017/04/25	GOVI	03/08/2017	561.11	Call	GOVI	51,520.0000	5.1520	31,850.0000	3.1850	(38.179)	0	0	0
2017/04/25	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	GOVI	02/11/2017			GOVI	577.2740	577.2740	575.2620	575.2620	(0.349)	0.0000	0.0000	0
2017/04/25	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	GOVI	02/11/2017	572.44	Call	GOVI	48,340.0000	4.8340	28,220.0000	2.8220	(41.622)	0	0	0
2017/04/25	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	GOVI	02/11/2017	572.45	Call	GOVI	48,240.0000	4.8240	28,120.0000	2.8120	(41.708)	0	0	0
2017/04/25	GOVI	02/11/2017	572.46	Call	GOVI	48,140.0000	4.8140	28,020.0000	2.8020	(41.795)	0	0	0
2017/04/25	GOVI	01/02/2018			GOVI	588.7930	588.7930	586.7480	586.7480	(0.347)	0.0000	0.0000	0
2017/04/25	GOVI	01/02/2018	581.03	Call	GOVI	77,630.0000	7.7630	57,180.0000	5.7180	(26.343)	0	0	0
2017/04/25	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	GOVI	01/02/2018	581.04	Call	GOVI	77,530.0000	7.7530	57,080.0000	5.7080	(26.377)	0	0	0
2017/04/25	GOVI	01/02/2018	581.02	Call	GOVI	77,730.0000	7.7730	57,280.0000	5.7280	(26.309)	0	0	0
2017/04/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/04/25	IGOV	04/05/2017			Index Future	247.7610	247.7610	247.6450	247.6450	(0.047)	0.0000	0.0000	448
2017/04/25	IGOV	03/08/2017			Index Future	252.5230	252.5230	252.4050	252.4050	(0.047)	0.0000	0.0000	772
2017/04/25	IGOV	02/11/2017			Index Future	257.4940	257.4940	257.3710	257.3710	(0.048)	0.0000	0.0000	0
2017/04/25	IGOV	01/02/2018			Index Future	262.6920	262.6920	262.5660	262.5660	(0.048)	0.0000	0.0000	0
2017/04/25	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/04/25	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/04/25	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/04/25	IS01	15/06/2017			Interest Rate Swap	99.6070	99.6070	99.6070	99.6070	0.000	0.0000	0.0000	0
2017/04/25	IS01	21/09/2017			Interest Rate Swap	99.5995	99.5995	99.6017	99.6017	0.002	0.0000	0.0000	0
2017/04/25	IS01	21/12/2017			Interest Rate Swap	99.7860	99.7860	99.7899	99.7899	0.004	0.0000	0.0000	0
2017/04/25	IS01	15/03/2018			Interest Rate Swap	99.7313	99.7313	99.7376	99.7376	0.006	0.0000	0.0000	0
2017/04/25	IS01	21/06/2018			Interest Rate Swap	99.9126	99.9126	99.9220	99.9220	0.009	0.0000	0.0000	0
2017/04/25	IS02	18/12/2017			Interest Rate Swap	99.8156	99.8156	99.8195	99.8195	0.004	0.0000	0.0000	0
2017/04/25	IS02	16/03/2018			Interest Rate Swap	99.0123	99.0123	99.0186	99.0186	0.006	0.0000	0.0000	0
2017/04/25	IS02	15/06/2018			Interest Rate Swap	98.6037	98.6037	98.6128	98.6128	0.009	0.0000	0.0000	0
2017/04/25	IS02	21/09/2018			Interest Rate Swap	98.5584	98.5584	98.5733	98.5733	0.015	0.0000	0.0000	0
2017/04/25	IS02	21/12/2018			Interest Rate Swap	98.9700	98.9700	98.9900	98.9900	0.020	0.0000	0.0000	0
2017/04/25	IS02	15/03/2019			Interest Rate Swap	99.3930	99.3930	99.4209	99.4209	0.028	0.0000	0.0000	0
2017/04/25	IS02	21/06/2019			Interest Rate Swap	99.8218	99.8218	99.8617	99.8617	0.040	0.0000	0.0000	0
2017/04/25	IS05	17/12/2020			Interest Rate Swap	96.6621	96.6621	96.7811	96.7811	0.123	0.0000	0.0000	0
2017/04/25	IS05	16/03/2021			Interest Rate Swap	95.9380	95.9380	96.0718	96.0718	0.140	0.0000	0.0000	0
2017/04/25	IS05	15/06/2021			Interest Rate Swap	95.1811	95.1811	95.3291	95.3291	0.156	0.0000	0.0000	0
2017/04/25	IS05	21/09/2021			Interest Rate Swap	95.3955	95.3955	95.5567	95.5567	0.169	0.0000	0.0000	0
2017/04/25	IS05	21/12/2021			Interest Rate Swap	97.6116	97.6116	97.7833	97.7833	0.176	0.0000	0.0000	51
2017/04/25	IS05	15/03/2022			Interest Rate Swap	97.7772	97.7772	97.9604	97.9604	0.187	0.0000	0.0000	0
2017/04/25	IS05	21/06/2022			Interest Rate Swap	98.9860	98.9860	99.1837	99.1837	0.200	0.0000	0.0000	0

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2017/04/25	IS10	17/12/2025			Interest Rate Swap	95.8304	95.8304	96.1266	96.1266	0.309	0.0000	0.0000	0
2017/04/25	IS10	16/03/2026			Interest Rate Swap	92.8495	92.8495	93.1615	93.1615	0.336	0.0000	0.0000	0
2017/04/25	IS10	15/06/2026			Interest Rate Swap	91.5981	91.5981	91.9276	91.9276	0.360	0.0000	0.0000	0
2017/04/25	IS10	21/09/2026			Interest Rate Swap	93.7231	93.7231	94.0703	94.0703	0.370	0.0000	0.0000	0
2017/04/25	IS10	21/12/2026			Interest Rate Swap	97.4569	97.4569	97.8180	97.8180	0.371	0.0000	0.0000	0
2017/04/25	IS10	15/03/2027			Interest Rate Swap	96.0371	96.0371	96.4182	96.4182	0.397	0.0000	0.0000	0
2017/04/25	IS10	21/06/2027			Interest Rate Swap	98.0727	98.0727	98.4641	98.4641	0.399	0.0000	0.0000	0
2017/04/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/04/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/04/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/04/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/04/25	JBAF	17/05/2017			Jibar Tradeable Future	7.3700	92.6300	7.3200	92.6800	(0.678)	0.0000	0.0000	0
2017/04/25	JBAF	21/06/2017			Jibar Tradeable Future	7.4000	92.6000	7.2600	92.7400	(1.892)	0.0000	0.0000	0
2017/04/25	JBAF	19/07/2017			Jibar Tradeable Future	7.4100	92.5900	7.2100	92.7900	(2.699)	0.0000	0.0000	0
2017/04/25	JBAF	16/08/2017			Jibar Tradeable Future	7.4200	92.5800	7.1900	92.8100	(3.100)	0.0000	0.0000	0
2017/04/25	JBAF	20/09/2017			Jibar Tradeable Future	7.4200	92.5800	7.1500	92.8500	(3.639)	0.0000	0.0000	0
2017/04/25	JBAF	18/10/2017			Jibar Tradeable Future	7.4200	92.5800	7.1300	92.8700	(3.908)	0.0000	0.0000	0
2017/04/25	JBAF	20/12/2017			Jibar Tradeable Future	7.4500	92.5500	7.0800	92.9200	(4.966)	0.0000	0.0000	0
2017/04/25	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.0700	92.9300	(5.355)	0.0000	0.0000	0
2017/04/25	JBAF	20/06/2018			Jibar Tradeable Future	7.4700	92.5300	7.0900	92.9100	(5.087)	0.0000	0.0000	0
2017/04/25	JBAF	19/09/2018			Jibar Tradeable Future	7.4900	92.5100	7.1200	92.8800	(4.940)	0.0000	0.0000	0
2017/04/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/04/25	JBAF	19/12/2018			Jibar Tradeable Future	7.5500	92.4500	7.1700	92.8300	(5.033)	0.0000	0.0000	0
2017/04/25	JBAF	20/03/2019			Jibar Tradeable Future	7.5600	92.4400	7.2200	92.7800	(4.497)	0.0000	0.0000	0
2017/04/25	R023	04/05/2017	8.61	Call	Bond Future	2,464.8600	2.4649	2,310.6400	2.3106	(6.257)	0	0	0
2017/04/25	R023	04/05/2017			Bond Future	8.0579	100.0498	8.0920	99.8955	0.423	0.0000	0.0000	14,057
2017/04/25	R023	04/05/2017	8.59	Call	Bond Future	2,377.6600	2.3777	2,223.5000	2.2235	(6.484)	0	0	0
2017/04/25	R023	04/05/2017	8.60	Call	Bond Future	2,421.2500	2.4213	2,267.0600	2.2671	(6.368)	0	0	0
2017/04/25	R023	04/05/2017	8.59	Put	Bond Future	2.9900	0.0030	3.1200	0.0031	4.348	0	0	0
2017/04/25	R023	04/05/2017	8.61	Put	Bond Future	2.3100	0.0023	2.3800	0.0024	3.030	0	0	0
2017/04/25	R023	04/05/2017	8.60	Put	Bond Future	2.6300	0.0026	2.7300	0.0027	3.802	0	0	0
2017/04/25	R023	03/08/2017	8.60	Put	Bond Future	450.3900	0.4504	483.5400	0.4835	7.360	0	0	0
2017/04/25	R023	03/08/2017			Bond Future	8.0736	101.9549	8.1098	101.7968	0.448	0.0000	0.0000	6,603
2017/04/25	R023	03/08/2017	8.59	Put	Bond Future	460.2000	0.4602	493.9400	0.4939	7.332	0	0	0
2017/04/25	R023	03/08/2017	8.60	Call	Bond Future	2,719.9200	2.7199	2,595.0000	2.5950	(4.593)	0	0	0
2017/04/25	R023	03/08/2017	8.58	Call	Bond Future	2,654.8200	2.6548	2,531.1100	2.5311	(4.660)	0	0	0
2017/04/25	R023	03/08/2017	8.59	Call	Bond Future	2,687.2200	2.6872	2,562.8900	2.5629	(4.627)	0	0	0
2017/04/25	R023	03/08/2017	8.58	Put	Bond Future	470.3400	0.4703	504.7000	0.5047	7.305	0	0	0
2017/04/25	R023	02/11/2017	8.56	Call	Bond Future	2,746.8700	2.7469	2,630.8000	2.6308	(4.226)	0	0	0
2017/04/25	R023	02/11/2017			Bond Future	8.0868	100.0065	8.1254	99.8439	0.477	0.0000	0.0000	0

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2017/04/25	R023	02/11/2017	8.57	Call	Bond Future	2,775.8400	2.7758	2,659.2000	2.6592	(4.202)	0	0	0
2017/04/25	R023	02/11/2017	8.58	Call	Bond Future	2,804.7000	2.8047	2,687.4900	2.6875	(4.179)	0	0	0
2017/04/25	R023	02/11/2017	8.56	Put	Bond Future	776.9000	0.7769	823.3500	0.8233	5.979	0	0	0
2017/04/25	R023	02/11/2017	8.58	Put	Bond Future	752.5400	0.7525	797.8500	0.7978	6.021	0	0	0
2017/04/25	R023	02/11/2017	8.57	Put	Bond Future	764.7700	0.7648	810.6500	0.8106	5.999	0	0	0
2017/04/25	R023	01/02/2018			Bond Future	8.0910	102.0024	8.1317	101.8377	0.503	0.0000	0.0000	0
2017/04/25	R023	01/02/2018	8.32	Call	Bond Future	2,425.8500	2.4259	2,327.2400	2.3272	(4.065)	0	0	0
2017/04/25	R023	01/02/2018	8.33	Call	Bond Future	2,449.2900	2.4493	2,350.1600	2.3502	(4.047)	0	0	0
2017/04/25	R023	01/02/2018	8.31	Put	Bond Future	1,519.6000	1.5196	1,586.2000	1.5862	4.383	0	0	0
2017/04/25	R023	01/02/2018	8.33	Put	Bond Future	1,486.6000	1.4866	1,552.1500	1.5522	4.409	0	0	0
2017/04/25	R023	01/02/2018	8.32	Put	Bond Future	1,503.2100	1.5032	1,569.2800	1.5693	4.395	0	0	0
2017/04/25	R023	01/02/2018	8.31	Call	Bond Future	2,402.1700	2.4022	2,304.0900	2.3041	(4.083)	0	0	0
2017/04/25	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R035	04/05/2017			Bond Future	9.4061	97.1167	9.4540	96.7217	0.509	0.0000	0.0000	8,780
2017/04/25	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R035	04/05/2017	9.55	Call	Bond Future	1,178.9600	1.1790	784.0400	0.7840	(33.497)	0	0	0
2017/04/25	R035	04/05/2017	9.53	Call	Bond Future	1,016.4700	1.0165	621.5500	0.6216	(38.852)	0	0	0
2017/04/25	R035	04/05/2017	9.54	Call	Bond Future	1,097.7700	1.0978	702.8500	0.7028	(35.975)	0	0	0
2017/04/25	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R035	03/08/2017			Bond Future	9.4528	98.9659	9.5023	98.5627	0.524	0.0000	0.0000	0
2017/04/25	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	18.8400	0.0188	100.000	0	0	0
2017/04/25	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R035	03/08/2017	9.50	Call	Bond Future	384.4100	0.3844	0.0000	0.0000	(100.000)	0	0	0
2017/04/25	R035	03/08/2017	9.51	Call	Bond Future	465.6000	0.4656	62.3500	0.0624	(86.609)	0	0	0
2017/04/25	R035	03/08/2017	9.52	Call	Bond Future	546.6800	0.5467	143.4300	0.1434	(73.763)	0	0	0
2017/04/25	R035	02/11/2017			Bond Future	9.4993	96.3887	9.5505	95.9763	0.539	0.0000	0.0000	0
2017/04/25	R035	02/11/2017	9.60	Call	Bond Future	808.3900	0.8084	395.9800	0.3960	(51.016)	0	0	0
2017/04/25	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R035	02/11/2017	9.61	Call	Bond Future	888.1300	0.8881	475.7200	0.4757	(46.436)	0	0	0
2017/04/25	R035	02/11/2017	9.59	Call	Bond Future	728.5500	0.7286	316.1400	0.3161	(56.607)	0	0	0
2017/04/25	R035	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R035	01/02/2018			Bond Future	9.5432	98.3125	9.5959	97.8929	0.552	0.0000	0.0000	0
2017/04/25	R035	01/02/2018	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R035	01/02/2018	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R035	01/02/2018	9.75	Call	Bond Future	1,631.4100	1.6314	1,211.7900	1.2118	(25.721)	0	0	0
2017/04/25	R035	01/02/2018	9.73	Call	Bond Future	1,475.5100	1.4755	1,055.8900	1.0559	(28.439)	0	0	0
2017/04/25	R035	01/02/2018	9.74	Call	Bond Future	1,553.5100	1.5535	1,133.8900	1.1339	(27.011)	0	0	0
2017/04/25	R186	04/05/2017	8.95	Put	Bond Future	60.1600	0.0602	77.4100	0.0774	28.674	0	0	5,209
2017/04/25	R186	04/05/2017			Bond Future	8.6254	116.0764	8.6736	115.7414	0.559	0.0000	0.0000	91,793
2017/04/25	R186	04/05/2017	8.89	Put	Bond Future	102.2500	0.1022	131.5700	0.1316	28.675	0	0	0
2017/04/25	R186	04/05/2017	8.94	Put	Bond Future	65.9200	0.0659	84.8500	0.0848	28.717	0	0	500
2017/04/25	R186	04/05/2017	9.20	Call	Bond Future	3,910.8500	3.9108	3,576.8200	3.5768	(8.541)	0	0	0
2017/04/25	R186	04/05/2017	8.70	Put	Bond Future	412.0100	0.4120	517.0900	0.5171	25.504	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
2017/04/25	R186	04/05/2017	8.91	Put	Bond Future	86.1300	0.0861	110.8800	0.1109	28.736	0	0	0
2017/04/25	R186	04/05/2017	8.44	Put	Bond Future	1,486.0500	1.4860	1,742.0000	1.7420	17.224	0	0	0
2017/04/25	R186	04/05/2017	8.90	Put	Bond Future	93.9100	0.0939	120.8700	0.1209	28.708	0	0	0
2017/04/25	R186	04/05/2017	8.70	Call	Bond Future	930.0200	0.9300	700.1500	0.7002	(24.717)	0	0	500
2017/04/25	R186	04/05/2017	8.91	Call	Bond Future	2,044.4600	2.0445	1,734.2600	1.7343	(15.173)	0	0	0
2017/04/25	R186	04/05/2017	8.98	Call	Bond Future	2,478.2700	2.4783	2,156.2300	2.1562	(12.995)	0	0	0
2017/04/25	R186	04/05/2017	9.20	Put	Bond Future	4.2300	0.0042	5.1500	0.0052	21.749	0	0	5,209
2017/04/25	R186	04/05/2017	8.89	Call	Bond Future	1,924.4900	1.9245	1,618.8600	1.6189	(15.881)	0	0	0
2017/04/25	R186	04/05/2017	8.94	Call	Bond Future	2,227.9700	2.2280	1,911.9500	1.9119	(14.184)	0	0	0
2017/04/25	R186	04/05/2017	8.95	Call	Bond Future	2,290.0100	2.2900	1,972.3100	1.9723	(13.873)	0	0	0
2017/04/25	R186	04/05/2017	8.98	Put	Bond Future	45.3800	0.0454	58.2900	0.0583	28.449	0	0	0
2017/04/25	R186	04/05/2017	8.44	Call	Bond Future	185.6500	0.1857	106.6500	0.1066	(42.553)	0	0	500
2017/04/25	R186	04/05/2017	8.90	Call	Bond Future	1,984.2200	1.9842	1,676.2300	1.6762	(15.522)	0	0	0
2017/04/25	R186	03/08/2017	8.93	Put	Bond Future	1,310.1600	1.3102	1,426.4100	1.4264	8.873	0	0	0
2017/04/25	R186	03/08/2017	9.35	Call	Bond Future	5,131.0500	5.1311	4,848.8100	4.8488	(5.501)	0	0	0
2017/04/25	R186	03/08/2017			Bond Future	8.6625	112.9839	8.7128	112.6417	0.581	0.0000	0.0000	39,724
2017/04/25	R186	03/08/2017	8.85	Put	Bond Future	1,513.5300	1.5135	1,642.9400	1.6429	8.550	0	0	750
2017/04/25	R186	03/08/2017	8.92	Put	Bond Future	1,334.3800	1.3344	1,452.2500	1.4522	8.833	0	0	0
2017/04/25	R186	03/08/2017	9.50	Call	Bond Future	5,933.3800	5.9334	5,636.7500	5.6367	(4.999)	0	0	0
2017/04/25	R186	03/08/2017	8.91	Call	Bond Future	3,028.2500	3.0282	2,805.5000	2.8055	(7.356)	0	0	0
2017/04/25	R186	03/08/2017	8.93	Call	Bond Future	3,112.9000	3.1129	2,886.9100	2.8869	(7.260)	0	0	0
2017/04/25	R186	03/08/2017	8.85	Call	Bond Future	2,781.2500	2.7813	2,568.4200	2.5684	(7.652)	0	0	0
2017/04/25	R186	03/08/2017	8.92	Call	Bond Future	3,070.4300	3.0704	2,846.0600	2.8461	(7.307)	0	0	0
2017/04/25	R186	03/08/2017	9.35	Put	Bond Future	575.6600	0.5757	635.6600	0.6357	10.423	0	0	750
2017/04/25	R186	03/08/2017	9.50	Put	Bond Future	417.3300	0.4173	462.9400	0.4629	10.929	0	0	6,500
2017/04/25	R186	03/08/2017	8.91	Put	Bond Future	1,358.9400	1.3589	1,478.4300	1.4784	8.793	0	0	0
2017/04/25	R186	02/11/2017	8.88	Call	Bond Future	3,569.0400	3.5690	3,361.6700	3.3617	(5.810)	0	0	0
2017/04/25	R186	02/11/2017	8.89	Put	Bond Future	2,309.9500	2.3100	2,451.9100	2.4519	6.146	0	0	0
2017/04/25	R186	02/11/2017			Bond Future	8.6940	115.1813	8.7467	114.8308	0.606	0.0000	0.0000	4
2017/04/25	R186	02/11/2017	8.89	Call	Bond Future	3,606.5300	3.6065	3,397.9300	3.3979	(5.784)	0	0	0
2017/04/25	R186	02/11/2017	8.90	Call	Bond Future	3,644.5500	3.6445	3,434.7300	3.4347	(5.757)	0	0	0
2017/04/25	R186	02/11/2017	8.88	Put	Bond Future	2,338.1100	2.3381	2,481.3000	2.4813	6.124	0	0	0
2017/04/25	R186	02/11/2017	8.90	Put	Bond Future	2,282.3700	2.2824	2,423.1100	2.4231	6.166	0	0	0
2017/04/25	R186	01/02/2018	8.96	Call	Bond Future	4,281.0600	4.2811	4,068.9400	4.0689	(4.955)	0	0	0
2017/04/25	R186	01/02/2018			Bond Future	8.7196	112.1761	8.7744	111.8199	0.628	0.0000	0.0000	0
2017/04/25	R186	01/02/2018	8.97	Call	Bond Future	4,317.8800	4.3179	4,104.7300	4.1047	(4.936)	0	0	0
2017/04/25	R186	01/02/2018	8.98	Call	Bond Future	4,355.2400	4.3552	4,141.0800	4.1411	(4.917)	0	0	0
2017/04/25	R186	01/02/2018	8.96	Put	Bond Future	2,727.9800	2.7280	2,872.1400	2.8721	5.284	0	0	0
2017/04/25	R186	01/02/2018	8.97	Put	Bond Future	2,700.8200	2.7008	2,843.9500	2.8439	5.300	0	0	0
2017/04/25	R186	01/02/2018	8.98	Put	Bond Future	2,674.2400	2.6742	2,816.3600	2.8164	5.314	0	0	0
2017/04/25	R197	04/05/2017	308.58	Put	Bond Future	9,989.2700	9.9893	10,375.6400	10.3756	3.868	0	0	0
2017/04/25	R197	04/05/2017			Bond Future	298.5907	298.5907	298.2044	298.2044	(0.129)	0.0000	0.0000	113
2017/04/25	R197	04/05/2017	308.60	Put	Bond Future	10,009.2700	10.0093	10,395.6400	10.3956	3.860	0	0	0
2017/04/25	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R197	04/05/2017	308.59	Put	Bond Future	9,999.2700	9.9993	10,385.6400	10.3856	3.864	0	0	0
2017/04/25	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2017/04/25	R197	03/08/2017	308.07	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R197	03/08/2017			Bond Future	297.4379	297.4379	297.0429	297.0429	(0.133)	0.0000	0.0000	2,350
2017/04/25	R197	03/08/2017	308.05	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R197	03/08/2017	308.06	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R197	03/08/2017	308.05	Put	Bond Future	10,612.0800	10.6121	11,007.0900	11.0071	3.722	0	0	0
2017/04/25	R197	03/08/2017	308.07	Put	Bond Future	10,632.0800	10.6321	11,027.0900	11.0271	3.715	0	0	0
2017/04/25	R197	03/08/2017	308.06	Put	Bond Future	10,622.0800	10.6221	11,017.0900	11.0171	3.719	0	0	0
2017/04/25	R197	02/11/2017	305.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R197	02/11/2017			Bond Future	303.2938	303.2938	302.8866	302.8866	(0.134)	0.0000	0.0000	0
2017/04/25	R197	02/11/2017	305.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R197	02/11/2017	305.15	Put	Bond Future	1,856.1900	1.8562	2,263.3700	2.2634	21.936	0	0	0
2017/04/25	R197	02/11/2017	305.17	Put	Bond Future	1,876.1900	1.8762	2,283.3700	2.2834	21.702	0	0	0
2017/04/25	R197	02/11/2017	305.15	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R197	02/11/2017	305.16	Put	Bond Future	1,866.1900	1.8662	2,273.3700	2.2734	21.819	0	0	0
2017/04/25	R197	01/02/2018			Bond Future	302.3615	302.3615	301.9459	301.9459	(0.137)	0.0000	0.0000	0
2017/04/25	R197	01/02/2018	301.67	Call	Bond Future	691.5100	0.6915	275.9300	0.2759	(60.097)	0	0	0
2017/04/25	R197	01/02/2018	301.66	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R197	01/02/2018	301.68	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R197	01/02/2018	301.67	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R197	01/02/2018	301.68	Call	Bond Future	681.5100	0.6815	265.9300	0.2659	(60.979)	0	0	0
2017/04/25	R197	01/02/2018	301.66	Call	Bond Future	701.5100	0.7015	285.9300	0.2859	(59.241)	0	0	0
2017/04/25	R202	04/05/2017	256.73	Put	Bond Future	13,021.4300	13.0214	12,929.8700	12.9299	(0.703)	0	0	0
2017/04/25	R202	04/05/2017			Bond Future	243.7086	243.7086	243.8001	243.8001	0.038	0.0000	0.0000	24,283
2017/04/25	R202	04/05/2017	256.72	Put	Bond Future	13,011.4300	13.0114	12,919.8700	12.9199	(0.704)	0	0	0
2017/04/25	R202	04/05/2017	256.73	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R202	04/05/2017	256.71	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R202	04/05/2017	256.72	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R202	04/05/2017	256.71	Put	Bond Future	13,001.4300	13.0014	12,909.8700	12.9099	(0.704)	0	0	0
2017/04/25	R202	03/08/2017	258.36	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R202	03/08/2017			Bond Future	244.7324	244.7324	244.8244	244.8244	0.038	0.0000	0.0000	25,763
2017/04/25	R202	03/08/2017	258.37	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R202	03/08/2017	258.35	Put	Bond Future	13,617.6100	13.6176	13,525.6000	13.5256	(0.676)	0	0	0
2017/04/25	R202	03/08/2017	258.37	Put	Bond Future	13,637.6100	13.6376	13,545.6000	13.5456	(0.675)	0	0	0
2017/04/25	R202	03/08/2017	258.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R202	03/08/2017	258.36	Put	Bond Future	13,627.6100	13.6276	13,535.6000	13.5356	(0.675)	0	0	0
2017/04/25	R202	02/11/2017			Bond Future	249.5507	249.5507	249.6409	249.6409	0.036	0.0000	0.0000	0
2017/04/25	R202	02/11/2017	253.89	Put	Bond Future	4,339.3100	4.3393	4,249.1300	4.2491	(2.078)	0	0	0
2017/04/25	R202	02/11/2017	253.91	Put	Bond Future	4,359.3100	4.3593	4,269.1300	4.2691	(2.069)	0	0	0
2017/04/25	R202	02/11/2017	253.90	Put	Bond Future	4,349.3100	4.3493	4,259.1300	4.2591	(2.073)	0	0	0
2017/04/25	R202	02/11/2017	253.89	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R202	02/11/2017	253.90	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R202	02/11/2017	253.91	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R202	01/02/2018	249.06	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R202	01/02/2018			Bond Future	250.8409	250.8409	250.9328	250.9328	0.037	0.0000	0.0000	0
2017/04/25	R202	01/02/2018	249.08	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R202	01/02/2018	249.06	Call	Bond Future	1,780.8900	1.7809	1,872.7900	1.8728	5.160	0	0	0
2017/04/25	R202	01/02/2018	249.07	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0

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2017/04/25	R202	01/02/2018	249.07	Call	Bond Future	1,770.8900	1.7709	1,862.7900	1.8628	5.189	0	0	0
2017/04/25	R202	01/02/2018	249.08	Call	Bond Future	1,760.8900	1.7609	1,852.7900	1.8528	5.219	0	0	0
2017/04/25	R203	04/05/2017	6.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R203	04/05/2017	6.92	Put	Bond Future	181.0500	0.1811	190.0900	0.1901	4.993	0	0	0
2017/04/25	R203	04/05/2017			Bond Future	7.4373	101.4582	7.4632	101.4491	0.348	0.0000	0.0000	27,749
2017/04/25	R203	04/05/2017	6.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R203	04/05/2017	6.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R203	04/05/2017	6.91	Put	Bond Future	184.5600	0.1846	193.6000	0.1936	4.898	0	0	0
2017/04/25	R203	04/05/2017	6.93	Put	Bond Future	177.5400	0.1775	186.5800	0.1866	5.092	0	0	0
2017/04/25	R203	03/08/2017	4.89	Call	Bond Future	0.3200	0.0003	0.3100	0.0003	(3.125)	0	0	0
2017/04/25	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/04/25	R203	03/08/2017	4.87	Call	Bond Future	0.2900	0.0003	0.2800	0.0003	(3.448)	0	0	0
2017/04/25	R203	03/08/2017	4.88	Call	Bond Future	0.3000	0.0003	0.2900	0.0003	(3.333)	0	0	0
2017/04/25	R203	03/08/2017	4.87	Put	Bond Future	118.7900	0.1188	118.7800	0.1188	(0.008)	0	0	0
2017/04/25	R203	03/08/2017	4.89	Put	Bond Future	116.6700	0.1167	116.6600	0.1167	(0.009)	0	0	0
2017/04/25	R203	03/08/2017	4.88	Put	Bond Future	117.7200	0.1177	117.7100	0.1177	(0.008)	0	0	0
2017/04/25	R204	04/05/2017	7.90	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2017/04/25	R204	04/05/2017			Bond Future	7.4283	103.8985	7.4492	103.8670	0.281	0.0000	0.0000	27,172
2017/04/25	R204	04/05/2017	7.92	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2017/04/25	R204	04/05/2017	7.90	Call	Bond Future	708.4800	0.7085	676.9700	0.6770	(4.448)	0	0	0
2017/04/25	R204	04/05/2017	7.91	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2017/04/25	R204	04/05/2017	7.91	Call	Bond Future	723.4100	0.7234	691.9100	0.6919	(4.354)	0	0	0
2017/04/25	R204	04/05/2017	7.92	Call	Bond Future	738.3500	0.7383	706.8400	0.7068	(4.268)	0	0	0
2017/04/25	R204	03/08/2017	7.77	Put	Bond Future	100.7900	0.1008	107.7300	0.1077	6.886	0	0	0
2017/04/25	R204	03/08/2017			Bond Future	7.3737	101.8367	7.3993	101.8037	0.347	0.0000	0.0000	9,540
2017/04/25	R204	03/08/2017	7.76	Put	Bond Future	103.7200	0.1037	110.8300	0.1108	6.855	0	0	0
2017/04/25	R204	03/08/2017	7.75	Call	Bond Future	590.0700	0.5901	564.3800	0.5644	(4.354)	0	0	0
2017/04/25	R204	03/08/2017	7.76	Call	Bond Future	599.8600	0.5999	574.0000	0.5740	(4.311)	0	0	0
2017/04/25	R204	03/08/2017	7.77	Call	Bond Future	609.7200	0.6097	583.6900	0.5837	(4.269)	0	0	0
2017/04/25	R204	03/08/2017	7.75	Put	Bond Future	106.7300	0.1067	114.0100	0.1140	6.821	0	0	0
2017/04/25	R204	02/11/2017	7.76	Put	Bond Future	90.4200	0.0904	97.8700	0.0979	8.239	0	0	0
2017/04/25	R204	02/11/2017			Bond Future	7.2511	103.8173	7.2840	103.7823	0.454	0.0000	0.0000	0
2017/04/25	R204	02/11/2017	7.75	Put	Bond Future	92.5800	0.0926	100.1700	0.1002	8.198	0	0	0
2017/04/25	R204	02/11/2017	7.76	Call	Bond Future	630.5800	0.6306	602.9900	0.6030	(4.375)	0	0	0
2017/04/25	R204	02/11/2017	7.74	Call	Bond Future	613.7900	0.6138	586.4900	0.5865	(4.448)	0	0	0
2017/04/25	R204	02/11/2017	7.75	Call	Bond Future	622.1700	0.6222	594.7200	0.5947	(4.412)	0	0	0
2017/04/25	R204	02/11/2017	7.74	Put	Bond Future	94.7800	0.0948	102.5200	0.1025	8.166	0	0	0
2017/04/25	R204	01/02/2018	7.27	Call	Bond Future	445.9300	0.4459	424.5100	0.4245	(4.803)	0	0	0
2017/04/25	R204	01/02/2018			Bond Future	7.0030	101.8481	7.0444	101.8135	0.590	0.0000	0.0000	0
2017/04/25	R204	01/02/2018	7.25	Call	Bond Future	435.5000	0.4355	414.3600	0.4144	(4.854)	0	0	0
2017/04/25	R204	01/02/2018	7.26	Call	Bond Future	440.5300	0.4405	419.2500	0.4192	(4.831)	0	0	0
2017/04/25	R204	01/02/2018	7.25	Put	Bond Future	228.8600	0.2289	242.3500	0.2423	5.894	0	0	0
2017/04/25	R204	01/02/2018	7.27	Put	Bond Future	222.5800	0.2226	235.7900	0.2358	5.935	0	0	0
2017/04/25	R204	01/02/2018	7.26	Put	Bond Future	225.5300	0.2255	238.8800	0.2389	5.919	0	0	0
2017/04/25	R207	04/05/2017	8.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/04/25	R207	04/05/2017			Bond Future	7.5105		101.6447	7.5305	101.5970	0.266	0.0000	0.0000	76,227
2017/04/25	R207	04/05/2017	8.22	Call	Bond Future	1,673.8200		1.6738	1,626.1500	1.6262	(2.848)	0	0	0
2017/04/25	R207	04/05/2017	8.20	Call	Bond Future	1,627.1200		1.6271	1,579.4500	1.5794	(2.930)	0	0	0
2017/04/25	R207	04/05/2017	8.21	Call	Bond Future	1,650.4800		1.6505	1,602.8100	1.6028	(2.888)	0	0	0
2017/04/25	R207	04/05/2017	8.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R207	04/05/2017	8.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R207	03/08/2017	8.19	Call	Bond Future	1,581.0300		1.5810	1,536.1900	1.5362	(2.836)	0	0	51
2017/04/25	R207	03/08/2017			Bond Future	7.4914		99.9369	7.5141	99.8875	0.302	0.0000	0.0000	2,101
2017/04/25	R207	03/08/2017	8.39	Put	Bond Future	35.9600		0.0360	38.4000	0.0384	6.785	0	0	0
2017/04/25	R207	03/08/2017	8.41	Put	Bond Future	33.5200		0.0335	35.7900	0.0358	6.772	0	0	0
2017/04/25	R207	03/08/2017	8.19	Put	Bond Future	71.2400		0.0712	75.8100	0.0758	6.415	0	0	0
2017/04/25	R207	03/08/2017	8.40	Put	Bond Future	34.7200		0.0347	37.0700	0.0371	6.768	0	0	0
2017/04/25	R207	03/08/2017	8.41	Call	Bond Future	2,012.8100		2.0128	1,965.6700	1.9657	(2.342)	0	0	0
2017/04/25	R207	03/08/2017	8.39	Call	Bond Future	1,972.6900		1.9727	1,925.7200	1.9257	(2.381)	0	0	0
2017/04/25	R207	03/08/2017	8.40	Call	Bond Future	1,992.7300		1.9927	1,945.6700	1.9457	(2.362)	0	0	0
2017/04/25	R207	02/11/2017			Bond Future	7.4362		101.8806	7.4623	101.8288	0.351	0.0000	0.0000	0
2017/04/25	R207	02/11/2017	8.03	Put	Bond Future	196.7300		0.1967	207.1900	0.2072	5.317	0	0	0
2017/04/25	R207	02/11/2017	8.05	Put	Bond Future	188.9400		0.1889	199.0500	0.1991	5.351	0	0	0
2017/04/25	R207	02/11/2017	8.03	Call	Bond Future	1,365.1900		1.3652	1,323.8800	1.3239	(3.026)	0	0	0
2017/04/25	R207	02/11/2017	8.04	Put	Bond Future	192.8000		0.1928	203.0900	0.2031	5.337	0	0	0
2017/04/25	R207	02/11/2017	8.04	Call	Bond Future	1,380.7900		1.3808	1,339.3100	1.3393	(3.004)	0	0	0
2017/04/25	R207	02/11/2017	8.05	Call	Bond Future	1,396.4500		1.3965	1,354.7900	1.3548	(2.983)	0	0	0
2017/04/25	R207	01/02/2018			Bond Future	7.3413		100.2714	7.3704	100.2197	0.397	0.0000	0.0000	0
2017/04/25	R207	01/02/2018	7.60	Put	Bond Future	501.4700		0.5015	520.9500	0.5209	3.885	0	0	0
2017/04/25	R207	01/02/2018	7.62	Put	Bond Future	488.1100		0.4881	507.2100	0.5072	3.913	0	0	0
2017/04/25	R207	01/02/2018	7.60	Call	Bond Future	959.6600		0.9597	927.4200	0.9274	(3.360)	0	0	0
2017/04/25	R207	01/02/2018	7.61	Put	Bond Future	494.7600		0.4948	514.0500	0.5141	3.899	0	0	0
2017/04/25	R207	01/02/2018	7.61	Call	Bond Future	970.6000		0.9706	938.1700	0.9382	(3.341)	0	0	0
2017/04/25	R207	01/02/2018	7.62	Call	Bond Future	981.6000		0.9816	948.9800	0.9490	(3.323)	0	0	0
2017/04/25	R208	04/05/2017	8.39	Call	Bond Future	2,303.8600		2.3039	2,223.3400	2.2233	(3.495)	0	0	0
2017/04/25	R208	04/05/2017			Bond Future	7.6710		97.6586	7.6958	97.5781	0.323	0.0000	0.0000	19,014
2017/04/25	R208	04/05/2017	8.37	Call	Bond Future	2,240.6900		2.2407	2,160.1600	2.1602	(3.594)	0	0	0
2017/04/25	R208	04/05/2017	8.38	Call	Bond Future	2,272.2800		2.2723	2,191.7600	2.1918	(3.544)	0	0	0
2017/04/25	R208	04/05/2017	8.37	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2017/04/25	R208	04/05/2017	8.39	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2017/04/25	R208	04/05/2017	8.38	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2017/04/25	R208	03/08/2017	8.32	Call	Bond Future	2,148.8700		2.1489	2,076.8500	2.0769	(3.352)	0	0	0
2017/04/25	R208	03/08/2017			Bond Future	7.6663		99.5182	7.6932	99.4353	0.352	0.0000	0.0000	4,716
2017/04/25	R208	03/08/2017	8.30	Call	Bond Future	2,098.0800		2.0981	2,026.5900	2.0266	(3.407)	0	0	0
2017/04/25	R208	03/08/2017	8.31	Call	Bond Future	2,123.3600		2.1234	2,051.6000	2.0516	(3.380)	0	0	0
2017/04/25	R208	03/08/2017	8.30	Put	Bond Future	172.9000		0.1729	184.2700	0.1843	6.576	0	0	0
2017/04/25	R208	03/08/2017	8.32	Put	Bond Future	163.7000		0.1637	174.5400	0.1745	6.622	0	0	0
2017/04/25	R208	03/08/2017	8.31	Put	Bond Future	168.1800		0.1682	179.2800	0.1793	6.600	0	0	0
2017/04/25	R208	02/11/2017	8.18	Put	Bond Future	374.1400		0.3741	394.6200	0.3946	5.474	0	0	0
2017/04/25	R208	02/11/2017			Bond Future	7.6485		98.0512	7.6782	97.9654	0.388	0.0000	0.0000	0
2017/04/25	R208	02/11/2017	8.20	Put	Bond Future	360.2500		0.3602	380.1000	0.3801	5.510	0	0	0
2017/04/25	R208	02/11/2017	8.18	Call	Bond Future	1,898.0800		1.8981	1,832.7100	1.8327	(3.444)	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
2017/04/25	R208	02/11/2017	8.19	Put	Bond Future	367.1400	0.3671	387.3100	0.3873	5.494	0	0	0
2017/04/25	R208	02/11/2017	8.19	Call	Bond Future	1,919.4800	1.9195	1,853.8000	1.8538	(3.422)	0	0	0
2017/04/25	R208	02/11/2017	8.20	Call	Bond Future	1,940.9700	1.9410	1,874.9700	1.8750	(3.400)	0	0	0
2017/04/25	R208	01/02/2018	7.85	Put	Bond Future	860.0800	0.8601	893.7300	0.8937	3.912	0	0	0
2017/04/25	R208	01/02/2018			Bond Future	7.6118	100.0082	7.6437	99.9217	0.419	0.0000	0.0000	0
2017/04/25	R208	01/02/2018	7.84	Put	Bond Future	870.6800	0.8707	904.6400	0.9046	3.900	0	0	0
2017/04/25	R208	01/02/2018	7.85	Call	Bond Future	1,503.7500	1.5038	1,450.8800	1.4509	(3.516)	0	0	0
2017/04/25	R208	01/02/2018	7.83	Call	Bond Future	1,470.8800	1.4709	1,418.6300	1.4186	(3.552)	0	0	0
2017/04/25	R208	01/02/2018	7.84	Call	Bond Future	1,487.4400	1.4874	1,434.8800	1.4349	(3.534)	0	0	0
2017/04/25	R208	01/02/2018	7.83	Put	Bond Future	881.0400	0.8810	915.3100	0.9153	3.890	0	0	0
2017/04/25	R209	04/05/2017	9.48	Put	Bond Future	382.6300	0.3826	471.0400	0.4710	23.106	0	0	0
2017/04/25	R209	04/05/2017			Bond Future	9.3755	73.2206	9.4236	72.8890	0.513	0.0000	0.0000	56,293
2017/04/25	R209	04/05/2017	8.93	Call	Bond Future	21.2300	0.0212	8.7500	0.0088	(58.785)	0	0	1,130
2017/04/25	R209	04/05/2017	9.33	Put	Bond Future	852.2200	0.8522	1,020.8900	1.0209	19.792	0	0	1,130
2017/04/25	R209	04/05/2017	9.47	Put	Bond Future	406.1700	0.4062	499.3100	0.4993	22.931	0	0	0
2017/04/25	R209	04/05/2017	9.63	Call	Bond Future	1,867.9500	1.8679	1,570.6100	1.5706	(15.918)	0	0	0
2017/04/25	R209	04/05/2017	9.46	Call	Bond Future	1,011.5900	1.0116	777.9700	0.7780	(23.094)	0	0	0
2017/04/25	R209	04/05/2017	9.33	Call	Bond Future	536.2200	0.5362	373.2900	0.3733	(30.385)	0	0	0
2017/04/25	R209	04/05/2017	9.47	Call	Bond Future	1,055.3000	1.0553	816.8400	0.8168	(22.596)	0	0	0
2017/04/25	R209	04/05/2017	8.93	Put	Bond Future	3,204.1800	3.2042	3,523.3000	3.5233	9.959	0	0	0
2017/04/25	R209	04/05/2017	9.48	Call	Bond Future	1,099.9600	1.1000	856.7700	0.8568	(22.109)	0	0	0
2017/04/25	R209	04/05/2017	9.63	Put	Bond Future	139.2100	0.1392	173.4700	0.1735	24.610	0	0	1,130
2017/04/25	R209	04/05/2017	9.46	Put	Bond Future	430.7600	0.4308	528.7400	0.5287	22.746	0	0	0
2017/04/25	R209	03/08/2017			Bond Future	9.4181	74.6148	9.4677	74.2763	0.526	0.0000	0.0000	10,835
2017/04/25	R209	03/08/2017	9.44	Call	Bond Future	2,334.5700	2.3346	2,149.5000	2.1495	(7.927)	0	0	0
2017/04/25	R209	03/08/2017	9.43	Put	Bond Future	2,218.5700	2.2186	2,373.6000	2.3736	6.988	0	0	0
2017/04/25	R209	03/08/2017	9.45	Put	Bond Future	2,151.4500	2.1515	2,303.2100	2.3032	7.054	0	0	0
2017/04/25	R209	03/08/2017	9.44	Put	Bond Future	2,184.8200	2.1848	2,338.2200	2.3382	7.021	0	0	0
2017/04/25	R209	03/08/2017	9.45	Call	Bond Future	2,369.5100	2.3695	2,182.8000	2.1828	(7.880)	0	0	0
2017/04/25	R209	03/08/2017	9.43	Call	Bond Future	2,299.9000	2.2999	2,116.4600	2.1165	(7.976)	0	0	0
2017/04/25	R209	02/11/2017	9.52	Put	Bond Future	2,885.5300	2.8855	3,038.8600	3.0389	5.314	0	0	0
2017/04/25	R209	02/11/2017	8.30	Put	Bond Future	9,134.2400	9.1342	9,424.7900	9.4248	3.181	0	0	0
2017/04/25	R209	02/11/2017			Bond Future	9.4585	72.9155	9.5096	72.5695	0.540	0.0000	0.0000	476
2017/04/25	R209	02/11/2017	10.00	Call	Bond Future	5,186.6100	5.1866	4,941.2000	4.9412	(4.732)	0	0	0
2017/04/25	R209	02/11/2017	9.54	Put	Bond Future	2,821.2200	2.8212	2,972.1600	2.9722	5.350	0	0	0
2017/04/25	R209	02/11/2017	9.53	Put	Bond Future	2,853.2300	2.8532	3,005.3700	3.0054	5.332	0	0	0
2017/04/25	R209	02/11/2017	9.00	Put	Bond Future	4,973.6800	4.9737	5,191.3000	5.1913	4.375	0	0	0
2017/04/25	R209	02/11/2017	10.60	Put	Bond Future	762.0100	0.7620	815.5200	0.8155	7.022	0	0	1,300
2017/04/25	R209	02/11/2017	9.54	Call	Bond Future	3,372.4300	3.3724	3,177.2900	3.1773	(5.786)	0	0	0
2017/04/25	R209	02/11/2017	9.52	Call	Bond Future	3,302.1100	3.3021	3,109.3600	3.1094	(5.837)	0	0	0
2017/04/25	R209	02/11/2017	10.00	Put	Bond Future	1,640.4800	1.6405	1,741.1500	1.7412	6.137	0	0	3,360
2017/04/25	R209	02/11/2017	8.30	Call	Bond Future	573.4500	0.5734	517.9200	0.5179	(9.683)	0	0	2,800
2017/04/25	R209	02/11/2017	9.00	Call	Bond Future	1,753.3000	1.7533	1,624.8400	1.6248	(7.327)	0	0	4,100
2017/04/25	R209	02/11/2017	10.60	Call	Bond Future	7,938.2300	7.9382	7,645.6600	7.6457	(3.686)	0	0	0
2017/04/25	R209	02/11/2017	9.53	Call	Bond Future	3,337.1700	3.3372	3,143.2300	3.1432	(5.812)	0	0	0
2017/04/25	R209	01/02/2018	9.73	Call	Bond Future	4,657.0800	4.6571	4,445.1000	4.4451	(4.552)	0	0	0
2017/04/25	R209	01/02/2018	9.72	Call	Bond Future	4,620.4500	4.6205	4,409.4000	4.4094	(4.568)	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
2017/04/25	R209	01/02/2018			Bond Future	9.4953	74.3709	9.5477	74.0186	0.552	0.0000	0.0000	0
2017/04/25	R209	01/02/2018	9.71	Call	Bond Future	4,583.9400	4.5839	4,373.8300	4.3738	(4.584)	0	0	0
2017/04/25	R209	01/02/2018	9.71	Put	Bond Future	3,156.8700	3.1569	3,298.9600	3.2990	4.501	0	0	0
2017/04/25	R209	01/02/2018	9.73	Put	Bond Future	3,099.2400	3.0992	3,239.4600	3.2395	4.524	0	0	0
2017/04/25	R209	01/02/2018	9.72	Put	Bond Future	3,127.9500	3.1280	3,269.1000	3.2691	4.513	0	0	0
2017/04/25	R210	04/05/2017			Bond Future	184.5272	184.5272	184.5958	184.5958	0.037	0.0000	0.0000	1,503
2017/04/25	R210	04/05/2017	192.31	Put	Bond Future	7,782.7500	7.7827	7,714.2100	7.7142	(0.881)	0	0	0
2017/04/25	R210	04/05/2017	192.33	Put	Bond Future	7,802.7500	7.8027	7,734.2100	7.7342	(0.878)	0	0	0
2017/04/25	R210	04/05/2017	192.32	Put	Bond Future	7,792.7500	7.7927	7,724.2100	7.7242	(0.880)	0	0	0
2017/04/25	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R210	03/08/2017	196.29	Put	Bond Future	8,215.9500	8.2160	8,146.7900	8.1468	(0.842)	0	0	0
2017/04/25	R210	03/08/2017			Bond Future	188.0740	188.0740	188.1432	188.1432	0.037	0.0000	0.0000	195
2017/04/25	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R210	03/08/2017	196.28	Put	Bond Future	8,205.9500	8.2060	8,136.7900	8.1368	(0.843)	0	0	0
2017/04/25	R210	03/08/2017	196.30	Put	Bond Future	8,225.9500	8.2260	8,156.7900	8.1568	(0.841)	0	0	0
2017/04/25	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R210	02/11/2017	192.08	Put	Bond Future	2,703.7100	2.7037	2,635.7300	2.6357	(2.514)	0	0	0
2017/04/25	R210	02/11/2017			Bond Future	189.3763	189.3763	189.4443	189.4443	0.036	0.0000	0.0000	0
2017/04/25	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R210	02/11/2017	192.07	Put	Bond Future	2,693.7100	2.6937	2,625.7300	2.6257	(2.524)	0	0	0
2017/04/25	R210	02/11/2017	192.09	Put	Bond Future	2,713.7100	2.7137	2,645.7300	2.6457	(2.505)	0	0	0
2017/04/25	R210	01/02/2018			Bond Future	193.1993	193.1993	193.2684	193.2684	0.036	0.0000	0.0000	0
2017/04/25	R210	01/02/2018	192.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R210	01/02/2018	192.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R210	01/02/2018	192.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R210	01/02/2018	192.36	Call	Bond Future	839.3400	0.8393	908.4200	0.9084	8.230	0	0	0
2017/04/25	R210	01/02/2018	192.37	Call	Bond Future	829.3400	0.8293	898.4200	0.8984	8.330	0	0	0
2017/04/25	R210	01/02/2018	192.38	Call	Bond Future	819.3400	0.8193	888.4200	0.8884	8.431	0	0	0
2017/04/25	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R212	04/05/2017			Bond Future	148.4810	148.4810	148.5354	148.5354	0.037	0.0000	0.0000	3,268
2017/04/25	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R212	04/05/2017	152.23	Put	Bond Future	3,749.0200	3.7490	3,694.6400	3.6946	(1.451)	0	0	0
2017/04/25	R212	04/05/2017	152.25	Put	Bond Future	3,769.0200	3.7690	3,714.6400	3.7146	(1.443)	0	0	0
2017/04/25	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R212	04/05/2017	152.24	Put	Bond Future	3,759.0200	3.7590	3,704.6400	3.7046	(1.447)	0	0	0
2017/04/25	R212	03/08/2017			Bond Future	149.3078	149.3078	149.3626	149.3626	0.037	0.0000	0.0000	3,858
2017/04/25	R212	03/08/2017	153.34	Put	Bond Future	4,032.1600	4.0322	3,977.3700	3.9774	(1.359)	0	0	0
2017/04/25	R212	03/08/2017	153.36	Put	Bond Future	4,052.1600	4.0522	3,997.3700	3.9974	(1.352)	0	0	0
2017/04/25	R212	03/08/2017	153.35	Put	Bond Future	4,042.1600	4.0422	3,987.3700	3.9874	(1.355)	0	0	0
2017/04/25	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	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
2017/04/25	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R212	02/11/2017			Bond Future	152.2474	152.2474	152.3011	152.3011	0.035	0.0000	0.0000	0
2017/04/25	R212	02/11/2017	152.40	Put	Bond Future	152.5700	0.1526	98.9200	0.0989	(35.164)	0	0	0
2017/04/25	R212	02/11/2017	152.42	Put	Bond Future	172.5700	0.1726	118.9200	0.1189	(31.089)	0	0	0
2017/04/25	R212	02/11/2017	152.41	Put	Bond Future	162.5700	0.1626	108.9200	0.1089	(33.001)	0	0	0
2017/04/25	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R212	01/02/2018	154.71	Put	Bond Future	1,449.3500	1.4494	1,394.7000	1.3947	(3.771)	0	0	0
2017/04/25	R212	01/02/2018			Bond Future	153.2607	153.2607	153.3153	153.3153	0.036	0.0000	0.0000	0
2017/04/25	R212	01/02/2018	154.70	Put	Bond Future	1,439.3500	1.4394	1,384.7000	1.3847	(3.797)	0	0	0
2017/04/25	R212	01/02/2018	154.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R212	01/02/2018	154.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R212	01/02/2018	154.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/04/25	R212	01/02/2018	154.69	Put	Bond Future	1,429.3500	1.4294	1,374.7000	1.3747	(3.823)	0	0	0
2017/04/25	R213	04/05/2017			Bond Future	9.0953	85.0210	9.1435	84.6905	0.530	0.0000	0.0000	44,151
2017/04/25	R213	04/05/2017	9.35	Put	Bond Future	126.9200	0.1269	160.0500	0.1600	26.103	0	0	0
2017/04/25	R213	04/05/2017	9.37	Put	Bond Future	108.3300	0.1083	136.6500	0.1366	26.142	0	0	0
2017/04/25	R213	04/05/2017	9.35	Call	Bond Future	1,853.4900	1.8535	1,556.0400	1.5560	(16.048)	0	0	0
2017/04/25	R213	04/05/2017	9.36	Put	Bond Future	117.3200	0.1173	147.9800	0.1480	26.134	0	0	0
2017/04/25	R213	04/05/2017	9.36	Call	Bond Future	1,910.6600	1.9107	1,610.7400	1.6107	(15.697)	0	0	0
2017/04/25	R213	04/05/2017	9.37	Call	Bond Future	1,968.3700	1.9684	1,666.1100	1.6661	(15.356)	0	0	0
2017/04/25	R213	03/08/2017	9.33	Put	Bond Future	1,583.9700	1.5840	1,710.0100	1.7100	7.957	0	0	0
2017/04/25	R213	03/08/2017			Bond Future	9.1352	86.6399	9.1850	86.3024	0.545	0.0000	0.0000	2,341
2017/04/25	R213	03/08/2017	9.35	Put	Bond Future	1,530.9000	1.5309	1,653.8100	1.6538	8.029	0	0	0
2017/04/25	R213	03/08/2017	9.33	Call	Bond Future	2,893.0300	2.8930	2,681.5300	2.6815	(7.311)	0	0	0
2017/04/25	R213	03/08/2017	9.34	Put	Bond Future	1,557.2700	1.5573	1,681.7400	1.6817	7.993	0	0	0
2017/04/25	R213	03/08/2017	9.34	Call	Bond Future	2,932.7600	2.9328	2,719.6900	2.7197	(7.265)	0	0	0
2017/04/25	R213	03/08/2017	9.35	Call	Bond Future	2,972.7600	2.9728	2,758.1300	2.7581	(7.220)	0	0	0
2017/04/25	R213	02/11/2017	9.36	Put	Bond Future	2,381.1400	2.3811	2,520.5300	2.5205	5.854	0	0	0
2017/04/25	R213	02/11/2017			Bond Future	9.1747	84.7741	9.2263	84.4289	0.562	0.0000	0.0000	0
2017/04/25	R213	02/11/2017	9.35	Put	Bond Future	2,409.7600	2.4098	2,550.3500	2.5503	5.834	0	0	0
2017/04/25	R213	02/11/2017	9.36	Call	Bond Future	3,612.0500	3.6120	3,406.2000	3.4062	(5.699)	0	0	0
2017/04/25	R213	02/11/2017	9.34	Call	Bond Future	3,537.8800	3.5379	3,334.4300	3.3344	(5.751)	0	0	0
2017/04/25	R213	02/11/2017	9.35	Call	Bond Future	3,574.8700	3.5749	3,370.2200	3.3702	(5.725)	0	0	0
2017/04/25	R213	02/11/2017	9.34	Put	Bond Future	2,438.6400	2.4386	2,580.4300	2.5804	5.814	0	0	0
2017/04/25	R213	01/02/2018	9.42	Call	Bond Future	4,391.4900	4.3915	4,183.8500	4.1838	(4.728)	0	0	0
2017/04/25	R213	01/02/2018			Bond Future	9.2111	86.4660	9.2642	86.1148	0.577	0.0000	0.0000	0
2017/04/25	R213	01/02/2018	9.43	Call	Bond Future	4,427.6200	4.4276	4,219.0100	4.2190	(4.712)	0	0	0
2017/04/25	R213	01/02/2018	9.41	Put	Bond Future	3,050.3800	3.0504	3,194.9900	3.1950	4.741	0	0	0
2017/04/25	R213	01/02/2018	9.43	Put	Bond Future	2,993.1600	2.9932	3,135.8300	3.1358	4.767	0	0	0
2017/04/25	R213	01/02/2018	9.41	Call	Bond Future	4,355.2000	4.3552	4,148.5300	4.1485	(4.745)	0	0	0
2017/04/25	R213	01/02/2018	9.42	Put	Bond Future	3,021.8100	3.0218	3,165.4500	3.1655	4.753	0	0	0
2017/04/25	R214	04/05/2017	9.58	Put	Bond Future	526.7500	0.5267	658.1700	0.6582	24.949	0	0	0
2017/04/25	R214	04/05/2017			Bond Future	9.5206	72.9565	9.5737	72.5771	0.558	0.0000	0.0000	35,332
2017/04/25	R214	04/05/2017	9.57	Put	Bond Future	556.3100	0.5563	693.6400	0.6936	24.686	0	0	0

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2017/04/25	R214	04/05/2017	9.58	Call	Bond Future	951.1700	0.9512	703.1900	0.7032	(26.071)	0	0	0
2017/04/25	R214	04/05/2017	9.56	Call	Bond Future	868.9900	0.8690	632.9400	0.6329	(27.164)	0	0	0
2017/04/25	R214	04/05/2017	9.57	Call	Bond Future	909.5900	0.9096	667.5200	0.6675	(26.613)	0	0	0
2017/04/25	R214	04/05/2017	9.56	Put	Bond Future	586.9700	0.5870	730.3200	0.7303	24.422	0	0	0
2017/04/25	R214	03/08/2017	9.51	Call	Bond Future	2,195.4500	2.1954	1,998.9400	1.9989	(8.951)	0	0	0
2017/04/25	R214	03/08/2017			Bond Future	9.5637	74.3456	9.6184	73.9585	0.571	0.0000	0.0000	2,797
2017/04/25	R214	03/08/2017	9.52	Call	Bond Future	2,229.4500	2.2294	2,031.0700	2.0311	(8.898)	0	0	0
2017/04/25	R214	03/08/2017	9.53	Call	Bond Future	2,263.7300	2.2637	2,063.4800	2.0635	(8.846)	0	0	0
2017/04/25	R214	03/08/2017	9.51	Put	Bond Future	2,579.6500	2.5796	2,770.2900	2.7703	7.390	0	0	0
2017/04/25	R214	03/08/2017	9.53	Put	Bond Future	2,504.5500	2.5046	2,691.4500	2.6914	7.462	0	0	0
2017/04/25	R214	03/08/2017	9.52	Put	Bond Future	2,541.9000	2.5419	2,730.6700	2.7307	7.426	0	0	0
2017/04/25	R214	02/11/2017	9.60	Call	Bond Future	3,205.9100	3.2059	2,995.5800	2.9956	(6.561)	0	0	0
2017/04/25	R214	02/11/2017			Bond Future	9.6065	72.4944	9.6628	72.0986	0.586	0.0000	0.0000	0
2017/04/25	R214	02/11/2017	9.58	Call	Bond Future	3,136.7600	3.1368	2,929.2000	2.9292	(6.617)	0	0	0
2017/04/25	R214	02/11/2017	9.59	Call	Bond Future	3,171.1400	3.1711	2,962.1900	2.9622	(6.589)	0	0	0
2017/04/25	R214	02/11/2017	9.58	Put	Bond Future	3,324.2300	3.3242	3,512.4700	3.5125	5.663	0	0	0
2017/04/25	R214	02/11/2017	9.60	Put	Bond Future	3,251.7700	3.2518	3,437.2400	3.4372	5.704	0	0	0
2017/04/25	R214	02/11/2017	9.59	Put	Bond Future	3,287.7500	3.2877	3,474.6000	3.4746	5.683	0	0	0
2017/04/25	R214	01/02/2018			Bond Future	9.6468	73.9412	9.7046	73.5384	0.599	0.0000	0.0000	0
2017/04/25	R214	01/02/2018	9.82	Put	Bond Future	3,425.8700	3.4259	3,593.4400	3.5934	4.891	0	0	0
2017/04/25	R214	01/02/2018	9.84	Put	Bond Future	3,364.0100	3.3640	3,529.4200	3.5294	4.917	0	0	0
2017/04/25	R214	01/02/2018	9.83	Put	Bond Future	3,394.8200	3.3948	3,561.3100	3.5613	4.904	0	0	0
2017/04/25	R214	01/02/2018	9.84	Call	Bond Future	4,697.1700	4.6972	4,459.7600	4.4598	(5.054)	0	0	0
2017/04/25	R214	01/02/2018	9.82	Call	Bond Future	4,622.9000	4.6229	4,387.6500	4.3876	(5.089)	0	0	0
2017/04/25	R214	01/02/2018	9.83	Call	Bond Future	4,659.9700	4.6600	4,423.6400	4.4236	(5.071)	0	0	0
2017/04/25	R248	04/05/2017	9.66	Call	Bond Future	1,246.3600	1.2464	931.1600	0.9312	(25.290)	0	0	0
2017/04/25	R248	04/05/2017			Bond Future	9.6009	93.2709	9.6538	92.7903	0.552	0.0000	0.0000	76,763
2017/04/25	R248	04/05/2017	9.67	Call	Bond Future	1,300.0300	1.3000	977.7700	0.9778	(24.789)	0	0	0
2017/04/25	R248	04/05/2017	9.65	Put	Bond Future	748.1500	0.7481	920.7200	0.9207	23.066	0	0	0
2017/04/25	R248	04/05/2017	9.67	Put	Bond Future	673.8300	0.6738	832.1800	0.8322	23.500	0	0	0
2017/04/25	R248	04/05/2017	9.65	Call	Bond Future	1,193.9900	1.1940	885.9500	0.8859	(25.799)	0	0	0
2017/04/25	R248	04/05/2017	9.66	Put	Bond Future	710.2600	0.7103	875.6700	0.8757	23.289	0	0	0
2017/04/25	R248	03/08/2017			Bond Future	9.6463	95.0469	9.7009	94.5564	0.566	0.0000	0.0000	41,589
2017/04/25	R248	03/08/2017	9.57	Call	Bond Future	2,813.8000	2.8138	2,568.3300	2.5683	(8.724)	0	0	0
2017/04/25	R248	03/08/2017	9.56	Put	Bond Future	3,556.9900	3.5570	3,804.3400	3.8043	6.954	0	0	0
2017/04/25	R248	03/08/2017	9.58	Put	Bond Future	3,458.4800	3.4585	3,701.2400	3.7012	7.019	0	0	0
2017/04/25	R248	03/08/2017	9.57	Put	Bond Future	3,507.4800	3.5075	3,752.5300	3.7525	6.986	0	0	0
2017/04/25	R248	03/08/2017	9.58	Call	Bond Future	2,856.2200	2.8562	2,608.4600	2.6085	(8.674)	0	0	0
2017/04/25	R248	03/08/2017	9.56	Call	Bond Future	2,771.7300	2.7717	2,528.5600	2.5286	(8.773)	0	0	0
2017/04/25	R248	02/11/2017	9.66	Put	Bond Future	4,370.7700	4.3708	4,609.1100	4.6091	5.453	0	0	0
2017/04/25	R248	02/11/2017			Bond Future	9.6914	92.4568	9.7477	91.9555	0.581	0.0000	0.0000	0
2017/04/25	R248	02/11/2017	9.65	Put	Bond Future	4,417.3500	4.4174	4,657.4000	4.6574	5.434	0	0	0
2017/04/25	R248	02/11/2017	9.64	Call	Bond Future	4,002.0100	4.0020	3,742.3900	3.7424	(6.487)	0	0	0
2017/04/25	R248	02/11/2017	9.65	Call	Bond Future	4,045.2500	4.0452	3,783.9200	3.7839	(6.460)	0	0	0
2017/04/25	R248	02/11/2017	9.66	Call	Bond Future	4,088.7300	4.0887	3,825.6900	3.8257	(6.433)	0	0	0
2017/04/25	R248	02/11/2017	9.64	Put	Bond Future	4,464.3300	4.4643	4,706.0900	4.7061	5.415	0	0	0
2017/04/25	R248	01/02/2018	9.89	Call	Bond Future	5,942.8200	5.9428	5,647.1100	5.6471	(4.976)	0	0	0

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2017/04/25	R248	01/02/2018	9.90	Put	Bond Future	4,538.9200	4.5389	4,752.2100	4.7522	4.699	0	0	0
2017/04/25	R248	01/02/2018			Bond Future	9.7342	94.3022	9.7920	93.7918	0.594	0.0000	0.0000	0
2017/04/25	R248	01/02/2018	9.90	Call	Bond Future	5,989.2000	5.9892	5,692.1700	5.6922	(4.959)	0	0	0
2017/04/25	R248	01/02/2018	9.91	Call	Bond Future	6,035.7300	6.0357	5,737.3700	5.7374	(4.943)	0	0	0
2017/04/25	R248	01/02/2018	9.89	Put	Bond Future	4,578.8400	4.5788	4,793.4500	4.7935	4.687	0	0	0
2017/04/25	R248	01/02/2018	9.91	Put	Bond Future	4,499.3100	4.4993	4,711.2700	4.7113	4.711	0	0	0

Total **986838**