



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/03/2017 TO 10/03/2017

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
2017/03/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	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
2017/03/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2025	04/05/2017			Bond Future	129.2870	129.2870	129.2841	129.2841	(0.002)	0.0000	0.0000	3,234
2017/03/10	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2025	04/05/2017	132.56	Put	Bond Future	3,272.9500	3.2730	3,275.8800	3.2759	0.090	0	0	0
2017/03/10	2025	04/05/2017	132.58	Put	Bond Future	3,292.9500	3.2930	3,295.8800	3.2959	0.089	0	0	0
2017/03/10	2025	04/05/2017	132.57	Put	Bond Future	3,282.9500	3.2830	3,285.8800	3.2859	0.089	0	0	0
2017/03/10	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2025	03/08/2017			Bond Future	130.4394	130.4394	130.4365	130.4365	(0.002)	0.0000	0.0000	0
2017/03/10	2025	03/08/2017	133.96	Put	Bond Future	3,520.6400	3.5206	3,523.5200	3.5235	0.082	0	0	0
2017/03/10	2025	03/08/2017	133.98	Put	Bond Future	3,540.6400	3.5406	3,543.5200	3.5435	0.081	0	0	0
2017/03/10	2025	03/08/2017	133.97	Put	Bond Future	3,530.6400	3.5306	3,533.5200	3.5335	0.082	0	0	0
2017/03/10	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2025	02/11/2017	132.98	Call	Bond Future	60.2200	0.0602	57.6600	0.0577	(4.251)	0	0	0
2017/03/10	2025	02/11/2017			Bond Future	133.0402	133.0402	133.0377	133.0377	(0.002)	0.0000	0.0000	0
2017/03/10	2025	02/11/2017	132.96	Call	Bond Future	80.2200	0.0802	77.6600	0.0777	(3.191)	0	0	0
2017/03/10	2025	02/11/2017	132.97	Call	Bond Future	70.2200	0.0702	67.6600	0.0677	(3.646)	0	0	0
2017/03/10	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2029	04/05/2017			Bond Future	100.8745	100.8745	100.8722	100.8722	(0.002)	0.0000	0.0000	2,272
2017/03/10	2029	04/05/2017	100.67	Call	Bond Future	204.4700	0.2045	202.2300	0.2022	(1.096)	0	0	0
2017/03/10	2029	04/05/2017	100.65	Call	Bond Future	224.4700	0.2245	222.2300	0.2222	(0.998)	0	0	0
2017/03/10	2029	04/05/2017	100.66	Call	Bond Future	214.4700	0.2145	212.2300	0.2122	(1.044)	0	0	0
2017/03/10	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2030	04/05/2017	9.33	Call	Bond Future	1,452.8300	1.4528	1,599.6400	1.5996	10.105	0	0	0
2017/03/10	2030	04/05/2017			Bond Future	9.1204	93.8062	9.0995	93.9530	(0.229)	0.0000	0.0000	32,130
2017/03/10	2030	04/05/2017	9.34	Call	Bond Future	1,521.3600	1.5214	1,668.1700	1.6682	9.650	0	0	0
2017/03/10	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2030	04/05/2017	9.32	Call	Bond Future	1,384.2300	1.3842	1,531.0400	1.5310	10.606	0	0	0
2017/03/10	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2030	03/08/2017	9.33	Call	Bond Future	1,109.6000	1.1096	1,258.9800	1.2590	13.463	0	0	0
2017/03/10	2030	03/08/2017			Bond Future	9.1679	91.5934	9.1463	91.7427	(0.236)	0.0000	0.0000	0

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2017/03/10	2030	03/08/2017	9.34	Call	Bond Future	1,177.4700	1.1775	1,326.8500	1.3269	12.687	0	0	0
2017/03/10	2030	03/08/2017	9.35	Call	Bond Future	1,245.2600	1.2453	1,394.6400	1.3946	11.996	0	0	0
2017/03/10	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2030	02/11/2017			Bond Future	9.2041	93.3999	9.1816	93.5527	(0.243)	0.0000	0.0000	0
2017/03/10	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2030	02/11/2017	9.34	Call	Bond Future	919.7800	0.9198	1,072.6400	1.0726	16.619	0	0	0
2017/03/10	2030	02/11/2017	9.35	Call	Bond Future	986.9400	0.9869	1,139.8000	1.1398	15.488	0	0	0
2017/03/10	2030	02/11/2017	9.36	Call	Bond Future	1,054.0200	1.0540	1,206.8800	1.2069	14.503	0	0	0
2017/03/10	2032	04/05/2017	9.45	Call	Bond Future	2,530.6000	2.5306	2,617.5000	2.6175	3.434	0	0	0
2017/03/10	2032	04/05/2017			Bond Future	9.2594	92.7936	9.2385	92.9511	(0.226)	0.0000	0.0000	19,129
2017/03/10	2032	04/05/2017	9.46	Call	Bond Future	2,577.4900	2.5775	2,665.4700	2.6655	3.413	0	0	0
2017/03/10	2032	04/05/2017	9.44	Put	Bond Future	1,139.0100	1.1390	1,067.3100	1.0673	(6.295)	0	0	0
2017/03/10	2032	04/05/2017	9.46	Put	Bond Future	1,085.1500	1.0852	1,015.6100	1.0156	(6.408)	0	0	0
2017/03/10	2032	04/05/2017	9.45	Put	Bond Future	1,111.8300	1.1118	1,041.2100	1.0412	(6.352)	0	0	0
2017/03/10	2032	04/05/2017	9.44	Call	Bond Future	2,484.1300	2.4841	2,569.9500	2.5700	3.455	0	0	0
2017/03/10	2032	03/08/2017	9.43	Put	Bond Future	2,404.0500	2.4041	2,325.6500	2.3256	(3.261)	0	0	0
2017/03/10	2032	03/08/2017			Bond Future	9.3047	94.5682	9.2831	94.7286	(0.232)	0.0000	0.0000	0
2017/03/10	2032	03/08/2017	9.45	Put	Bond Future	2,340.5900	2.3406	2,263.5100	2.2635	(3.293)	0	0	0
2017/03/10	2032	03/08/2017	9.44	Put	Bond Future	2,372.1500	2.3722	2,294.4100	2.2944	(3.277)	0	0	0
2017/03/10	2032	03/08/2017	9.44	Call	Bond Future	3,370.3100	3.3703	3,452.9800	3.4530	2.453	0	0	0
2017/03/10	2032	03/08/2017	9.45	Call	Bond Future	3,411.8900	3.4119	3,495.2200	3.4952	2.442	0	0	0
2017/03/10	2032	03/08/2017	9.43	Call	Bond Future	3,328.9800	3.3290	3,410.9900	3.4110	2.464	0	0	0
2017/03/10	2032	02/11/2017			Bond Future	9.3451	92.2741	9.3228	92.4381	(0.239)	0.0000	0.0000	0
2017/03/10	2032	02/11/2017	9.48	Put	Bond Future	2,985.7300	2.9857	2,907.6100	2.9076	(2.616)	0	0	0
2017/03/10	2032	02/11/2017	9.50	Put	Bond Future	2,920.7200	2.9207	2,843.6900	2.8437	(2.637)	0	0	0
2017/03/10	2032	02/11/2017	9.49	Put	Bond Future	2,953.0900	2.9531	2,875.5100	2.8755	(2.627)	0	0	0
2017/03/10	2032	02/11/2017	9.48	Call	Bond Future	3,968.9500	3.9689	4,054.8200	4.0548	2.164	0	0	0
2017/03/10	2032	02/11/2017	9.49	Call	Bond Future	4,008.5800	4.0086	4,094.9900	4.0950	2.156	0	0	0
2017/03/10	2032	02/11/2017	9.50	Call	Bond Future	4,048.4100	4.0484	4,135.3700	4.1354	2.148	0	0	0
2017/03/10	2033	04/05/2017			Bond Future	106.5290	106.5290	106.5267	106.5267	(0.002)	0.0000	0.0000	5,778
2017/03/10	2033	04/05/2017	110.83	Put	Bond Future	4,300.9800	4.3010	4,303.2800	4.3033	0.053	0	0	0
2017/03/10	2033	04/05/2017	110.85	Put	Bond Future	4,320.9800	4.3210	4,323.2800	4.3233	0.053	0	0	0
2017/03/10	2033	04/05/2017	110.84	Put	Bond Future	4,310.9800	4.3110	4,313.2800	4.3133	0.053	0	0	0
2017/03/10	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2033	03/08/2017	113.14	Put	Bond Future	4,553.0300	4.5530	4,555.3300	4.5553	0.051	0	0	0
2017/03/10	2033	03/08/2017			Bond Future	108.5870	108.5870	108.5847	108.5847	(0.002)	0.0000	0.0000	0
2017/03/10	2033	03/08/2017	113.13	Put	Bond Future	4,543.0300	4.5430	4,545.3300	4.5453	0.051	0	0	0
2017/03/10	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2033	03/08/2017	113.12	Put	Bond Future	4,533.0300	4.5330	4,535.3300	4.5353	0.051	0	0	0

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2017/03/10	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2033	02/11/2017			Bond Future	109.6618	109.6618	109.6597	109.6597	(0.002)	0.0000	0.0000	0
2017/03/10	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2033	02/11/2017	110.07	Put	Bond Future	408.1700	0.4082	410.3200	0.4103	0.527	0	0	0
2017/03/10	2033	02/11/2017	110.09	Put	Bond Future	428.1700	0.4282	430.3200	0.4303	0.502	0	0	0
2017/03/10	2033	02/11/2017	110.08	Put	Bond Future	418.1700	0.4182	420.3200	0.4203	0.514	0	0	0
2017/03/10	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2037	04/05/2017			Bond Future	9.5022	93.4189	9.4813	93.5911	(0.220)	0.0000	0.0000	50,410
2017/03/10	2037	04/05/2017	9.58	Put	Bond Future	1,656.1200	1.6561	1,564.5100	1.5645	(5.532)	0	0	0
2017/03/10	2037	04/05/2017	9.60	Put	Bond Future	1,585.2000	1.5852	1,495.9200	1.4959	(5.632)	0	0	0
2017/03/10	2037	04/05/2017	9.59	Put	Bond Future	1,620.3700	1.6204	1,529.9300	1.5299	(5.581)	0	0	0
2017/03/10	2037	04/05/2017	9.60	Call	Bond Future	2,384.2800	2.3843	2,467.2700	2.4673	3.481	0	0	0
2017/03/10	2037	04/05/2017	9.58	Call	Bond Future	2,292.6800	2.2927	2,373.3400	2.3733	3.518	0	0	0
2017/03/10	2037	04/05/2017	9.59	Call	Bond Future	2,338.2500	2.3382	2,420.0800	2.4201	3.500	0	0	0
2017/03/10	2037	03/08/2017	9.57	Call	Bond Future	3,297.1000	3.2971	3,378.8200	3.3788	2.479	0	0	0
2017/03/10	2037	03/08/2017			Bond Future	9.5530	90.9482	9.5315	91.1236	(0.225)	0.0000	0.0000	160
2017/03/10	2037	03/08/2017	9.58	Call	Bond Future	3,338.7600	3.3388	3,421.1900	3.4212	2.469	0	0	0
2017/03/10	2037	03/08/2017	9.56	Put	Bond Future	3,198.4000	3.1984	3,104.1000	3.1041	(2.948)	0	0	0
2017/03/10	2037	03/08/2017	9.57	Put	Bond Future	3,158.8100	3.1588	3,065.2100	3.0652	(2.963)	0	0	0
2017/03/10	2037	03/08/2017	9.58	Put	Bond Future	3,119.3700	3.1194	3,026.4800	3.0265	(2.978)	0	0	0
2017/03/10	2037	03/08/2017	9.56	Call	Bond Future	3,255.4800	3.2555	3,336.5000	3.3365	2.489	0	0	0
2017/03/10	2037	02/11/2017			Bond Future	9.5937	92.7420	9.5715	92.9213	(0.232)	0.0000	0.0000	0
2017/03/10	2037	02/11/2017	9.66	Call	Bond Future	4,412.9800	4.4130	4,502.1900	4.5022	2.022	0	0	0
2017/03/10	2037	02/11/2017	9.65	Put	Bond Future	3,919.7800	3.9198	3,829.1700	3.8292	(2.312)	0	0	0
2017/03/10	2037	02/11/2017	9.67	Put	Bond Future	3,842.8600	3.8429	3,753.3600	3.7534	(2.329)	0	0	0
2017/03/10	2037	02/11/2017	9.66	Put	Bond Future	3,881.3200	3.8813	3,791.2600	3.7913	(2.320)	0	0	0
2017/03/10	2037	02/11/2017	9.67	Call	Bond Future	4,454.3200	4.4543	4,544.0900	4.5441	2.015	0	0	0
2017/03/10	2037	02/11/2017	9.65	Call	Bond Future	4,371.5200	4.3715	4,460.1800	4.4602	2.028	0	0	0
2017/03/10	2038	04/05/2017	139.77	Put	Bond Future	5,905.6000	5.9056	5,908.6800	5.9087	0.052	0	0	0
2017/03/10	2038	04/05/2017			Bond Future	133.8644	133.8644	133.8613	133.8613	(0.002)	0.0000	0.0000	20,553
2017/03/10	2038	04/05/2017	139.79	Put	Bond Future	5,925.6000	5.9256	5,928.6800	5.9287	0.052	0	0	0
2017/03/10	2038	04/05/2017	139.78	Put	Bond Future	5,915.6000	5.9156	5,918.6800	5.9187	0.052	0	0	0
2017/03/10	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2038	03/08/2017			Bond Future	134.9368	134.9368	134.9337	134.9337	(0.002)	0.0000	0.0000	0
2017/03/10	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2038	03/08/2017	141.16	Put	Bond Future	6,223.1800	6.2232	6,226.2700	6.2263	0.050	0	0	0
2017/03/10	2038	03/08/2017	141.18	Put	Bond Future	6,243.1800	6.2432	6,246.2700	6.2463	0.049	0	0	0
2017/03/10	2038	03/08/2017	141.17	Put	Bond Future	6,233.1800	6.2332	6,236.2700	6.2363	0.050	0	0	0
2017/03/10	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2038	02/11/2017	136.80	Call	Bond Future	827.5600	0.8276	824.6800	0.8247	(0.348)	0	0	0
2017/03/10	2038	02/11/2017			Bond Future	137.6276	137.6276	137.6247	137.6247	(0.002)	0.0000	0.0000	0
2017/03/10	2038	02/11/2017	136.81	Call	Bond Future	817.5600	0.8176	814.6800	0.8147	(0.352)	0	0	0
2017/03/10	2038	02/11/2017	136.82	Call	Bond Future	807.5600	0.8076	804.6800	0.8047	(0.357)	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
2017/03/10	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2040	04/05/2017			Bond Future	9.5062	97.7303	9.4803	97.9618	(0.273)	0.0000	0.0000	9,195
2017/03/10	2040	04/05/2017	9.62	Put	Bond Future	1,688.0100	1.6880	1,574.9600	1.5750	(6.697)	0	0	0
2017/03/10	2040	04/05/2017	9.64	Put	Bond Future	1,615.6200	1.6156	1,505.5900	1.5056	(6.810)	0	0	0
2017/03/10	2040	04/05/2017	9.63	Put	Bond Future	1,651.5900	1.6516	1,540.0500	1.5400	(6.753)	0	0	0
2017/03/10	2040	04/05/2017	9.62	Call	Bond Future	2,691.3800	2.6914	2,809.8100	2.8098	4.400	0	0	0
2017/03/10	2040	04/05/2017	9.63	Call	Bond Future	2,742.3300	2.7423	2,862.2700	2.8623	4.374	0	0	0
2017/03/10	2040	04/05/2017	9.64	Call	Bond Future	2,793.6000	2.7936	2,915.0500	2.9150	4.347	0	0	0
2017/03/10	2040	03/08/2017			Bond Future	9.5554	95.0917	9.5287	95.3274	(0.280)	0.0000	0.0000	0
2017/03/10	2040	03/08/2017	9.61	Put	Bond Future	3,309.4400	3.3094	3,190.2200	3.1902	(3.602)	0	0	0
2017/03/10	2040	03/08/2017	9.63	Put	Bond Future	3,227.9900	3.2280	3,110.6200	3.1106	(3.636)	0	0	0
2017/03/10	2040	03/08/2017	9.62	Put	Bond Future	3,268.4000	3.2684	3,150.1000	3.1501	(3.620)	0	0	0
2017/03/10	2040	03/08/2017	9.61	Call	Bond Future	3,787.7500	3.7877	3,904.2600	3.9043	3.076	0	0	0
2017/03/10	2040	03/08/2017	9.62	Call	Bond Future	3,833.9300	3.8339	3,951.3600	3.9514	3.063	0	0	0
2017/03/10	2040	03/08/2017	9.63	Call	Bond Future	3,880.6200	3.8806	3,998.9800	3.9990	3.050	0	0	0
2017/03/10	2040	02/11/2017			Bond Future	9.5948	96.9673	9.5673	97.2080	(0.287)	0.0000	0.0000	0
2017/03/10	2040	02/11/2017	9.66	Call	Bond Future	4,838.2100	4.8382	4,960.4700	4.9605	2.527	0	0	0
2017/03/10	2040	02/11/2017	9.65	Put	Bond Future	4,314.2500	4.3143	4,194.9900	4.1950	(2.764)	0	0	0
2017/03/10	2040	02/11/2017	9.67	Put	Bond Future	4,230.9100	4.2309	4,113.1100	4.1131	(2.784)	0	0	0
2017/03/10	2040	02/11/2017	9.66	Put	Bond Future	4,272.4200	4.2724	4,153.8900	4.1539	(2.774)	0	0	0
2017/03/10	2040	02/11/2017	9.67	Call	Bond Future	4,883.0400	4.8830	5,006.0300	5.0060	2.519	0	0	0
2017/03/10	2040	02/11/2017	9.65	Call	Bond Future	4,793.5700	4.7936	4,915.1000	4.9151	2.535	0	0	0
2017/03/10	2044	04/05/2017			Bond Future	9.5405	94.7441	9.5145	94.9780	(0.272)	0.0000	0.0000	22,991
2017/03/10	2044	04/05/2017	9.67	Call	Bond Future	2,821.3000	2.8213	2,943.1100	2.9431	4.318	0	0	0
2017/03/10	2044	04/05/2017	9.66	Put	Bond Future	1,705.4200	1.7054	1,591.7900	1.5918	(6.663)	0	0	0
2017/03/10	2044	04/05/2017	9.68	Put	Bond Future	1,632.6900	1.6327	1,522.0900	1.5221	(6.774)	0	0	0
2017/03/10	2044	04/05/2017	9.67	Put	Bond Future	1,668.6800	1.6687	1,556.5700	1.5566	(6.718)	0	0	0
2017/03/10	2044	04/05/2017	9.68	Call	Bond Future	2,873.2900	2.8733	2,996.6100	2.9966	4.292	0	0	0
2017/03/10	2044	04/05/2017	9.66	Call	Bond Future	2,769.9300	2.7699	2,890.2200	2.8902	4.343	0	0	0
2017/03/10	2044	03/08/2017			Bond Future	9.5885	92.1735	9.5618	92.4117	(0.278)	0.0000	0.0000	0
2017/03/10	2044	03/08/2017	9.62	Put	Bond Future	3,432.9100	3.4329	3,310.4800	3.3105	(3.566)	0	0	0
2017/03/10	2044	03/08/2017	9.64	Put	Bond Future	3,346.7100	3.3467	3,226.1700	3.2262	(3.602)	0	0	0
2017/03/10	2044	03/08/2017	9.63	Put	Bond Future	3,389.6000	3.3896	3,268.1200	3.2681	(3.584)	0	0	0
2017/03/10	2044	03/08/2017	9.64	Call	Bond Future	3,803.4100	3.8034	3,921.0800	3.9211	3.094	0	0	0
2017/03/10	2044	03/08/2017	9.62	Call	Bond Future	3,712.7100	3.7127	3,828.4900	3.8285	3.118	0	0	0
2017/03/10	2044	03/08/2017	9.63	Call	Bond Future	3,757.9200	3.7579	3,874.6500	3.8746	3.106	0	0	0
2017/03/10	2044	02/11/2017	9.68	Call	Bond Future	4,881.4700	4.8815	5,004.3000	5.0043	2.516	0	0	0
2017/03/10	2044	02/11/2017			Bond Future	9.6270	93.9916	9.5996	94.2349	(0.285)	0.0000	0.0000	0
2017/03/10	2044	02/11/2017	9.66	Call	Bond Future	4,792.1900	4.7922	4,913.5500	4.9136	2.532	0	0	0
2017/03/10	2044	02/11/2017	9.67	Call	Bond Future	4,836.7400	4.8367	4,958.8300	4.9588	2.524	0	0	0
2017/03/10	2044	02/11/2017	9.66	Put	Bond Future	4,501.7400	4.5017	4,379.7500	4.3798	(2.710)	0	0	0
2017/03/10	2044	02/11/2017	9.68	Put	Bond Future	4,415.5400	4.4155	4,295.0200	4.2950	(2.729)	0	0	0
2017/03/10	2044	02/11/2017	9.67	Put	Bond Future	4,458.4800	4.4585	4,337.2200	4.3372	(2.720)	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
2017/03/10	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2046	04/05/2017			Bond Future	131.3589	131.3589	131.3559	131.3559	(0.002)	0.0000	0.0000	20,133
2017/03/10	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2046	04/05/2017	138.32	Put	Bond Future	6,961.0600	6.9611	6,964.0600	6.9641	0.043	0	0	0
2017/03/10	2046	04/05/2017	138.34	Put	Bond Future	6,981.0600	6.9811	6,984.0600	6.9841	0.043	0	0	0
2017/03/10	2046	04/05/2017	138.33	Put	Bond Future	6,971.0600	6.9711	6,974.0600	6.9741	0.043	0	0	0
2017/03/10	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2046	03/08/2017	141.17	Put	Bond Future	7,273.3500	7.2734	7,276.3600	7.2764	0.041	0	0	0
2017/03/10	2046	03/08/2017			Bond Future	133.8967	133.8967	133.8936	133.8936	(0.002)	0.0000	0.0000	0
2017/03/10	2046	03/08/2017	141.19	Put	Bond Future	7,293.3500	7.2934	7,296.3600	7.2964	0.041	0	0	0
2017/03/10	2046	03/08/2017	141.18	Put	Bond Future	7,283.3500	7.2834	7,286.3600	7.2864	0.041	0	0	0
2017/03/10	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2046	02/11/2017			Bond Future	134.9595	134.9595	134.9595	134.9595	(0.002)	0.0000	0.0000	0
2017/03/10	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2046	02/11/2017	136.30	Put	Bond Future	1,338.0500	1.3381	1,340.5300	1.3405	0.185	0	0	0
2017/03/10	2046	02/11/2017	136.32	Put	Bond Future	1,358.0500	1.3581	1,360.5300	1.3605	0.183	0	0	0
2017/03/10	2046	02/11/2017	136.31	Put	Bond Future	1,348.0500	1.3481	1,350.5300	1.3505	0.184	0	0	0
2017/03/10	2050	04/05/2017			Bond Future	142.7524	142.7524	142.7491	142.7491	(0.002)	0.0000	0.0000	24,054
2017/03/10	2050	04/05/2017	147.83	Put	Bond Future	5,077.6500	5.0776	5,080.9300	5.0809	0.065	0	0	0
2017/03/10	2050	04/05/2017	147.85	Put	Bond Future	5,097.6500	5.0976	5,100.9300	5.1009	0.064	0	0	0
2017/03/10	2050	04/05/2017	147.84	Put	Bond Future	5,087.6500	5.0876	5,090.9300	5.0909	0.064	0	0	0
2017/03/10	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2050	03/08/2017			Bond Future	143.8313	143.8313	143.8280	143.8280	(0.002)	0.0000	0.0000	0
2017/03/10	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2050	03/08/2017	149.22	Put	Bond Future	5,388.7400	5.3887	5,392.0400	5.3920	0.061	0	0	0
2017/03/10	2050	03/08/2017	149.24	Put	Bond Future	5,408.7400	5.4087	5,412.0400	5.4120	0.061	0	0	0
2017/03/10	2050	03/08/2017	149.23	Put	Bond Future	5,398.7400	5.3987	5,402.0400	5.4020	0.061	0	0	0
2017/03/10	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	2050	02/11/2017			Bond Future	146.6992	146.6992	146.6965	146.6965	(0.002)	0.0000	0.0000	0
2017/03/10	2050	02/11/2017	144.67	Call	Bond Future	2,029.1800	2.0292	2,026.5100	2.0265	(0.132)	0	0	0
2017/03/10	2050	02/11/2017	144.65	Call	Bond Future	2,049.1800	2.0492	2,046.5100	2.0465	(0.130)	0	0	0
2017/03/10	2050	02/11/2017	144.66	Call	Bond Future	2,039.1800	2.0392	2,036.5100	2.0365	(0.131)	0	0	0
2017/03/10	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	AL37	04/05/2017			Index Future	530.2250	530.2250	530.5940	530.5940	0.070	0.0000	0.0000	1
2017/03/10	AL37	03/08/2017			Index Future	540.3650	540.3650	540.7400	540.7400	0.069	0.0000	0.0000	0
2017/03/10	AL37	02/11/2017			Index Future	551.0190	551.0190	551.4050	551.4050	0.070	0.0000	0.0000	0
2017/03/10	AL7T	04/05/2017			Index Future	611.9970	611.9970	612.7650	612.7650	0.125	0.0000	0.0000	0
2017/03/10	AL7T	03/08/2017			Index Future	623.7010	623.7010	624.4820	624.4820	0.125	0.0000	0.0000	0
2017/03/10	AL7T	02/11/2017			Index Future	635.9980	635.9980	636.7980	636.7980	0.126	0.0000	0.0000	0
2017/03/10	ALBI	04/05/2017			Index Future	556.5740	556.5740	557.4580	557.4580	0.159	0.0000	0.0000	598
2017/03/10	ALBI	03/08/2017			Index Future	567.2180	567.2180	568.1180	568.1180	0.159	0.0000	0.0000	0
2017/03/10	ALBI	02/11/2017			Index Future	578.4020	578.4020	579.3220	579.3220	0.159	0.0000	0.0000	0
2017/03/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/10	EL28	04/05/2017			Bond Future	129.0954	129.0954	129.0948	129.0948	0.000	0.0000	0.0000	0
2017/03/10	EL28	04/05/2017	137.90	Put	Bond Future	8,804.5900	8.8046	8,805.2000	8.8052	0.007	0	0	0
2017/03/10	EL28	04/05/2017	137.92	Put	Bond Future	8,824.5900	8.8246	8,825.2000	8.8252	0.007	0	0	0
2017/03/10	EL28	04/05/2017	137.91	Put	Bond Future	8,814.5900	8.8146	8,815.2000	8.8152	0.007	0	0	0
2017/03/10	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/10	EL28	03/08/2017			Bond Future	131.5893	131.5893	131.5887	131.5887	0.000	0.0000	0.0000	0
2017/03/10	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	EL28	03/08/2017	135.16	Put	Bond Future	3,570.6800	3.5707	3,571.2800	3.5713	0.017	0	0	0
2017/03/10	EL28	03/08/2017	135.18	Put	Bond Future	3,590.6800	3.5907	3,591.2800	3.5913	0.017	0	0	0
2017/03/10	EL28	03/08/2017	135.17	Put	Bond Future	3,580.6800	3.5807	3,581.2800	3.5813	0.017	0	0	0
2017/03/10	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	EL28	02/11/2017			Bond Future	132.4461	132.4461	132.4458	132.4458	0.000	0.0000	0.0000	0
2017/03/10	EL28	02/11/2017	133.87	Put	Bond Future	1,423.9400	1.4239	1,424.1800	1.4242	0.017	0	0	0
2017/03/10	EL28	02/11/2017	133.89	Put	Bond Future	1,443.9400	1.4439	1,444.1800	1.4442	0.017	0	0	0
2017/03/10	EL28	02/11/2017	133.88	Put	Bond Future	1,433.9400	1.4339	1,434.1800	1.4342	0.017	0	0	0
2017/03/10	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	ES33	04/05/2017			Bond Future	10.4279	78.3511	10.4066	78.4877	(0.204)	0.0000	0.0000	9,466
2017/03/10	ES33	04/05/2017	10.55	Call	Bond Future	777.6800	0.7777	914.3100	0.9143	17.569	0	0	0
2017/03/10	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	ES33	04/05/2017	10.56	Call	Bond Future	840.8600	0.8409	977.4900	0.9775	16.249	0	0	0
2017/03/10	ES33	04/05/2017	10.54	Call	Bond Future	714.4300	0.7144	851.0600	0.8511	19.124	0	0	0
2017/03/10	ES33	03/08/2017			Bond Future	10.5059	79.8495	10.4839	79.9886	(0.209)	0.0000	0.0000	0
2017/03/10	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	ES33	03/08/2017	10.55	Call	Bond Future	278.6000	0.2786	417.7000	0.4177	49.928	0	0	0
2017/03/10	ES33	03/08/2017	10.53	Call	Bond Future	152.5000	0.1525	291.6000	0.2916	91.213	0	0	0
2017/03/10	ES33	03/08/2017	10.54	Call	Bond Future	215.5900	0.2156	354.6900	0.3547	64.521	0	0	0
2017/03/10	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	ES33	02/11/2017			Bond Future	10.5822	77.6311	10.5595	77.7734	(0.215)	0.0000	0.0000	0
2017/03/10	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	ES33	02/11/2017	10.66	Call	Bond Future	483.6000	0.4836	625.8800	0.6259	29.421	0	0	0
2017/03/10	ES33	02/11/2017	10.67	Call	Bond Future	545.4600	0.5455	687.7400	0.6877	26.084	0	0	0
2017/03/10	ES33	02/11/2017	10.68	Call	Bond Future	607.2400	0.6072	749.5200	0.7495	23.431	0	0	0
2017/03/10	ES42	04/05/2017			Bond Future	10.5745	82.1976	10.5482	82.3925	(0.249)	0.0000	0.0000	8,777
2017/03/10	ES42	03/08/2017			Bond Future	10.6511	83.7696	10.6239	83.9680	(0.255)	0.0000	0.0000	0
2017/03/10	ES42	02/11/2017			Bond Future	10.7252	81.1595	10.6970	81.3623	(0.262)	0.0000	0.0000	0
2017/03/10	GOVI	04/05/2017			GOVI	554.3600	554.3600	555.2320	555.2320	0.157	0.0000	0.0000	396
2017/03/10	GOVI	04/05/2017	262.19	Call	GOVI	2,921,700.0000	292.1700	2,930,420.0000	293.0420	0.298	0	0	0
2017/03/10	GOVI	04/05/2017	262.20	Call	GOVI	2,921,600.0000	292.1600	2,930,320.0000	293.0320	0.298	0	0	0
2017/03/10	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	GOVI	04/05/2017	262.18	Call	GOVI	2,921,800.0000	292.1800	2,930,520.0000	293.0520	0.298	0	0	0
2017/03/10	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	GOVI	03/08/2017			GOVI	564.9620	564.9620	565.8490	565.8490	0.157	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
2017/03/10	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	GOVI	03/08/2017	561.09	Call	GOVI	38,720.0000	3.8720	47,590.0000	4.7590	22.908	0	0	0
2017/03/10	GOVI	03/08/2017	561.10	Call	GOVI	38,620.0000	3.8620	47,490.0000	4.7490	22.967	0	0	0
2017/03/10	GOVI	03/08/2017	561.11	Call	GOVI	38,520.0000	3.8520	47,390.0000	4.7390	23.027	0	0	0
2017/03/10	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	GOVI	02/11/2017			GOVI	576.1010	576.1010	577.0090	577.0090	0.158	0.0000	0.0000	0
2017/03/10	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	GOVI	02/11/2017	572.44	Call	GOVI	36,610.0000	3.6610	45,690.0000	4.5690	24.802	0	0	0
2017/03/10	GOVI	02/11/2017	572.45	Call	GOVI	36,510.0000	3.6510	45,590.0000	4.5590	24.870	0	0	0
2017/03/10	GOVI	02/11/2017	572.46	Call	GOVI	36,410.0000	3.6410	45,490.0000	4.5490	24.938	0	0	0
2017/03/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/10	IGOV	04/05/2017			Index Future	252.0930	252.0930	252.0710	252.0710	(0.009)	0.0000	0.0000	922
2017/03/10	IGOV	03/08/2017			Index Future	256.9630	256.9630	256.9410	256.9410	(0.009)	0.0000	0.0000	412
2017/03/10	IGOV	02/11/2017			Index Future	262.0860	262.0860	262.0650	262.0650	(0.008)	0.0000	0.0000	0
2017/03/10	ILBI	04/05/2017			Index Future	683.5560	683.5560	683.4160	683.4160	(0.020)	0.0000	0.0000	0
2017/03/10	ILBI	03/08/2017			Index Future	696.5440	696.5440	696.4020	696.4020	(0.020)	0.0000	0.0000	0
2017/03/10	ILBI	02/11/2017			Index Future	710.5420	710.5420	710.3960	710.3960	(0.021)	0.0000	0.0000	0
2017/03/10	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/03/10	IS01	15/06/2017			Interest Rate Swap	99.6108	99.6108	99.6110	99.6110	0.000	0.0000	0.0000	0
2017/03/10	IS01	21/09/2017			Interest Rate Swap	99.6206	99.6206	99.6207	99.6207	0.000	0.0000	0.0000	0
2017/03/10	IS01	21/12/2017			Interest Rate Swap	99.8467	99.8467	99.8467	99.8467	0.000	0.0000	0.0000	0
2017/03/10	IS01	15/03/2018			Interest Rate Swap	99.8335	99.8335	99.8331	99.8331	0.000	0.0000	0.0000	0
2017/03/10	IS01	21/06/2018			Interest Rate Swap	100.0513	100.0513	100.0514	100.0514	0.000	0.0000	0.0000	0
2017/03/10	IS02	18/12/2017			Interest Rate Swap	99.8736	99.8736	99.8732	99.8732	0.000	0.0000	0.0000	0
2017/03/10	IS02	16/03/2018			Interest Rate Swap	99.1192	99.1192	99.1189	99.1189	0.000	0.0000	0.0000	0
2017/03/10	IS02	15/06/2018			Interest Rate Swap	98.7356	98.7356	98.7362	98.7362	0.001	0.0000	0.0000	0
2017/03/10	IS02	21/09/2018			Interest Rate Swap	98.7536	98.7536	98.7528	98.7528	(0.001)	0.0000	0.0000	0
2017/03/10	IS02	21/12/2018			Interest Rate Swap	99.2100	99.2100	99.2100	99.2100	0.000	0.0000	0.0000	0
2017/03/10	IS02	15/03/2019			Interest Rate Swap	99.6687	99.6687	99.6564	99.6564	(0.012)	0.0000	0.0000	0
2017/03/10	IS02	21/06/2019			Interest Rate Swap	100.1482	100.1482	100.1275	100.1275	(0.021)	0.0000	0.0000	0
2017/03/10	IS05	17/12/2020			Interest Rate Swap	97.1914	97.1914	97.1888	97.1888	(0.003)	0.0000	0.0000	0
2017/03/10	IS05	16/03/2021			Interest Rate Swap	96.4899	96.4899	96.4868	96.4868	(0.003)	0.0000	0.0000	0
2017/03/10	IS05	15/06/2021			Interest Rate Swap	95.7643	95.7643	95.7484	95.7484	(0.017)	0.0000	0.0000	0
2017/03/10	IS05	21/09/2021			Interest Rate Swap	96.0266	96.0266	95.9892	95.9892	(0.039)	0.0000	0.0000	0
2017/03/10	IS05	21/12/2021			Interest Rate Swap	98.2678	98.2678	98.2120	98.2120	(0.057)	0.0000	0.0000	51
2017/03/10	IS05	15/03/2022			Interest Rate Swap	98.4489	98.4489	98.3833	98.3833	(0.067)	0.0000	0.0000	0
2017/03/10	IS05	21/06/2022			Interest Rate Swap	99.6805	99.6805	99.6141	99.6141	(0.067)	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
2017/03/10	IS10	17/12/2025			Interest Rate Swap	96.8395	96.8395	96.7966	96.7966	(0.044)	0.0000	0.0000	0
2017/03/10	IS10	16/03/2026			Interest Rate Swap	93.9028	93.9028	93.8557	93.8557	(0.050)	0.0000	0.0000	0
2017/03/10	IS10	15/06/2026			Interest Rate Swap	92.6874	92.6874	92.6287	92.6287	(0.063)	0.0000	0.0000	0
2017/03/10	IS10	21/09/2026			Interest Rate Swap	94.8416	94.8416	94.7668	94.7668	(0.079)	0.0000	0.0000	0
2017/03/10	IS10	21/12/2026			Interest Rate Swap	98.5753	98.5753	98.4870	98.4870	(0.090)	0.0000	0.0000	0
2017/03/10	IS10	15/03/2027			Interest Rate Swap	97.1744	97.1744	97.0766	97.0766	(0.101)	0.0000	0.0000	0
2017/03/10	IS10	21/06/2027			Interest Rate Swap	99.2137	99.2137	99.1130	99.1130	(0.101)	0.0000	0.0000	0
2017/03/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/10	JBAF	15/03/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	1,000
2017/03/10	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/10	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/10	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/10	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/10	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/10	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/10	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/10	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/10	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/10	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/10	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/10	R023	04/05/2017	8.61	Call	Bond Future	1,937.4600	1.9375	1,985.1600	1.9852	2.462	0	0	0
2017/03/10	R023	04/05/2017			Bond Future	8.2476	99.1948	8.2319	99.2653	(0.191)	0.0000	0.0000	19,183
2017/03/10	R023	04/05/2017	8.59	Call	Bond Future	1,870.7600	1.8708	1,917.4800	1.9175	2.497	0	0	0
2017/03/10	R023	04/05/2017	8.60	Call	Bond Future	1,903.9900	1.9040	1,951.2000	1.9512	2.480	0	0	0
2017/03/10	R023	04/05/2017	8.59	Put	Bond Future	351.1000	0.3511	327.2900	0.3273	(6.782)	0	0	0
2017/03/10	R023	04/05/2017	8.61	Put	Bond Future	329.9200	0.3299	307.0900	0.3071	(6.920)	0	0	0
2017/03/10	R023	04/05/2017	8.60	Put	Bond Future	340.3800	0.3404	317.0600	0.3171	(6.851)	0	0	0
2017/03/10	R023	03/08/2017	8.60	Put	Bond Future	863.5800	0.8636	834.6000	0.8346	(3.356)	0	0	0
2017/03/10	R023	03/08/2017			Bond Future	8.2720	101.0917	8.2554	101.1634	(0.200)	0.0000	0.0000	0
2017/03/10	R023	03/08/2017	8.59	Put	Bond Future	877.9100	0.8779	848.6100	0.8486	(3.337)	0	0	0
2017/03/10	R023	03/08/2017	8.60	Call	Bond Future	2,269.9800	2.2700	2,312.7200	2.3127	1.883	0	0	0
2017/03/10	R023	03/08/2017	8.58	Call	Bond Future	2,214.0100	2.2140	2,256.1100	2.2561	1.902	0	0	0
2017/03/10	R023	03/08/2017	8.59	Call	Bond Future	2,241.8000	2.2418	2,284.2200	2.2842	1.892	0	0	0
2017/03/10	R023	03/08/2017	8.58	Put	Bond Future	892.6600	0.8927	863.0400	0.8630	(3.318)	0	0	0
2017/03/10	R023	02/11/2017	8.56	Call	Bond Future	2,263.2000	2.2632	2,305.3700	2.3054	1.863	0	0	0
2017/03/10	R023	02/11/2017			Bond Future	8.2903	99.1533	8.2726	99.2269	(0.213)	0.0000	0.0000	0
2017/03/10	R023	02/11/2017	8.58	Call	Bond Future	2,314.8500	2.3149	2,357.5900	2.3576	1.846	0	0	0
2017/03/10	R023	02/11/2017	8.57	Call	Bond Future	2,288.8000	2.2888	2,331.2600	2.3313	1.855	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
2017/03/10	R023	02/11/2017	8.56	Put	Bond Future	1,146.3800	1.1464	1,114.9600	1.1150	(2.741)	0	0	0
2017/03/10	R023	02/11/2017	8.58	Put	Bond Future	1,115.8400	1.1158	1,084.9900	1.0850	(2.765)	0	0	0
2017/03/10	R023	02/11/2017	8.57	Put	Bond Future	1,130.8800	1.1309	1,099.7500	1.0997	(2.753)	0	0	0
2017/03/10	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R035	04/05/2017			Bond Future	9.4039	97.1342	9.3780	97.3491	(0.276)	0.0000	0.0000	8,517
2017/03/10	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R035	04/05/2017	9.55	Call	Bond Future	1,196.4900	1.1965	1,411.4100	1.4114	17.963	0	0	0
2017/03/10	R035	04/05/2017	9.53	Call	Bond Future	1,034.0000	1.0340	1,248.9200	1.2489	20.785	0	0	0
2017/03/10	R035	04/05/2017	9.54	Call	Bond Future	1,115.3000	1.1153	1,330.2200	1.3302	19.270	0	0	0
2017/03/10	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R035	03/08/2017			Bond Future	9.4497	98.9918	9.4230	99.2106	(0.283)	0.0000	0.0000	0
2017/03/10	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R035	03/08/2017	9.50	Call	Bond Future	410.2400	0.4102	629.0500	0.6291	53.337	0	0	0
2017/03/10	R035	03/08/2017	9.51	Call	Bond Future	491.4300	0.4914	710.2400	0.7102	44.525	0	0	0
2017/03/10	R035	03/08/2017	9.52	Call	Bond Future	572.5100	0.5725	791.3200	0.7913	38.219	0	0	0
2017/03/10	R035	02/11/2017			Bond Future	9.4928	96.4413	9.4652	96.6648	(0.291)	0.0000	0.0000	0
2017/03/10	R035	02/11/2017	9.60	Call	Bond Future	860.9500	0.8609	1,084.5400	1.0845	25.970	0	0	0
2017/03/10	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R035	02/11/2017	9.61	Call	Bond Future	940.6900	0.9407	1,164.2800	1.1643	23.769	0	0	0
2017/03/10	R035	02/11/2017	9.59	Call	Bond Future	781.1100	0.7811	1,004.7000	1.0047	28.625	0	0	0
2017/03/10	R186	04/05/2017	8.95	Put	Bond Future	838.7600	0.8388	779.4400	0.7794	(7.072)	0	0	2,600
2017/03/10	R186	04/05/2017			Bond Future	8.7272	115.3706	8.7062	115.5152	(0.240)	0.0000	0.0000	110,105
2017/03/10	R186	04/05/2017	8.89	Put	Bond Future	982.1700	0.9822	916.5200	0.9165	(6.684)	0	0	0
2017/03/10	R186	04/05/2017	8.94	Put	Bond Future	861.4700	0.8615	801.1100	0.8011	(7.007)	0	0	500
2017/03/10	R186	04/05/2017	9.20	Call	Bond Future	3,608.6300	3.6086	3,717.3000	3.7173	3.011	0	0	0
2017/03/10	R186	04/05/2017	8.91	Put	Bond Future	932.4500	0.9325	868.9300	0.8689	(6.812)	0	0	0
2017/03/10	R186	04/05/2017	8.70	Put	Bond Future	1,559.3800	1.5594	1,473.0500	1.4731	(5.536)	0	0	0
2017/03/10	R186	04/05/2017	8.90	Put	Bond Future	957.0700	0.9571	892.4800	0.8925	(6.749)	0	0	0
2017/03/10	R186	04/05/2017	8.44	Put	Bond Future	2,675.0700	2.6751	2,562.9300	2.5629	(4.192)	0	0	0
2017/03/10	R186	04/05/2017	8.91	Call	Bond Future	2,185.0000	2.1850	2,266.0900	2.2661	3.711	0	0	0
2017/03/10	R186	04/05/2017	8.98	Call	Bond Future	2,500.5000	2.5005	2,588.8800	2.5889	3.534	0	0	0
2017/03/10	R186	04/05/2017	9.20	Put	Bond Future	407.7900	0.4078	371.8500	0.3719	(8.813)	0	0	5,209
2017/03/10	R186	04/05/2017	8.70	Call	Bond Future	1,371.6100	1.3716	1,429.8900	1.4299	4.249	0	0	500
2017/03/10	R186	04/05/2017	8.89	Call	Bond Future	2,098.6300	2.0986	2,177.5900	2.1776	3.762	0	0	0
2017/03/10	R186	04/05/2017	8.94	Call	Bond Future	2,317.7400	2.3177	2,401.9900	2.4020	3.635	0	0	0
2017/03/10	R186	04/05/2017	8.98	Put	Bond Future	773.3900	0.7734	717.1600	0.7172	(7.271)	0	0	0
2017/03/10	R186	04/05/2017	8.95	Call	Bond Future	2,362.8300	2.3628	2,448.1200	2.4481	3.610	0	0	0
2017/03/10	R186	04/05/2017	8.90	Call	Bond Future	2,141.6000	2.1416	2,221.6200	2.2216	3.736	0	0	0
2017/03/10	R186	04/05/2017	8.44	Call	Bond Future	668.8900	0.6689	701.3600	0.7014	4.854	0	0	500
2017/03/10	R186	03/08/2017	8.93	Put	Bond Future	1,904.8800	1.9049	1,836.0500	1.8360	(3.613)	0	0	0
2017/03/10	R186	03/08/2017	9.35	Call	Bond Future	4,839.9000	4.8399	4,943.0700	4.9431	2.132	0	0	0
2017/03/10	R186	03/08/2017			Bond Future	8.7672	112.2740	8.7454	112.4211	(0.248)	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
2017/03/10	R186	03/08/2017	8.92	Put	Bond Future	1,932.6200	1.9326	1,863.1500	1.8631	(3.595)	0	0	0
2017/03/10	R186	03/08/2017	9.50	Call	Bond Future	5,579.4800	5.5795	5,690.1000	5.6901	1.983	0	0	0
2017/03/10	R186	03/08/2017	8.85	Put	Bond Future	2,135.5700	2.1356	2,061.5500	2.0616	(3.466)	0	0	750
2017/03/10	R186	03/08/2017	8.93	Call	Bond Future	2,997.6500	2.9976	3,076.0000	3.0760	2.614	0	0	0
2017/03/10	R186	03/08/2017	8.91	Call	Bond Future	2,920.0200	2.9200	2,997.0800	2.9971	2.639	0	0	0
2017/03/10	R186	03/08/2017	8.92	Call	Bond Future	2,958.7000	2.9587	3,036.4100	3.0364	2.626	0	0	0
2017/03/10	R186	03/08/2017	9.50	Put	Bond Future	773.4000	0.7734	736.8400	0.7368	(4.727)	0	0	6,500
2017/03/10	R186	03/08/2017	9.35	Put	Bond Future	994.4800	0.9945	950.4700	0.9505	(4.425)	0	0	750
2017/03/10	R186	03/08/2017	8.85	Call	Bond Future	2,693.3200	2.6933	2,766.4800	2.7665	2.716	0	0	0
2017/03/10	R186	03/08/2017	8.91	Put	Bond Future	1,960.6800	1.9607	1,890.5600	1.8906	(3.576)	0	0	0
2017/03/10	R186	02/11/2017	8.89	Put	Bond Future	2,780.1200	2.7801	2,705.6500	2.7056	(2.679)	0	0	0
2017/03/10	R186	02/11/2017	8.88	Call	Bond Future	3,347.4500	3.3475	3,423.1400	3.4231	2.261	0	0	0
2017/03/10	R186	02/11/2017			Bond Future	8.7984	114.4881	8.7756	114.6388	(0.259)	0.0000	0.0000	0
2017/03/10	R186	02/11/2017	8.89	Call	Bond Future	3,383.5300	3.3835	3,459.7300	3.4597	2.252	0	0	0
2017/03/10	R186	02/11/2017	8.90	Call	Bond Future	3,419.8000	3.4198	3,496.5200	3.4965	2.243	0	0	0
2017/03/10	R186	02/11/2017	8.88	Put	Bond Future	2,809.6900	2.8097	2,734.7100	2.7347	(2.669)	0	0	0
2017/03/10	R186	02/11/2017	8.90	Put	Bond Future	2,750.7900	2.7508	2,676.8400	2.6768	(2.688)	0	0	0
2017/03/10	R197	04/05/2017	308.58	Put	Bond Future	7,339.8600	7.3399	7,347.0400	7.3470	0.098	0	0	0
2017/03/10	R197	04/05/2017			Bond Future	301.2401	301.2401	301.2330	301.2330	(0.002)	0.0000	0.0000	1,063
2017/03/10	R197	04/05/2017	308.60	Put	Bond Future	7,359.8600	7.3599	7,367.0400	7.3670	0.098	0	0	0
2017/03/10	R197	04/05/2017	308.59	Put	Bond Future	7,349.8600	7.3499	7,357.0400	7.3570	0.098	0	0	0
2017/03/10	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R197	03/08/2017			Bond Future	300.1069	300.1069	300.0998	300.0998	(0.002)	0.0000	0.0000	0
2017/03/10	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R197	03/08/2017	308.05	Put	Bond Future	7,943.0700	7.9431	7,950.2100	7.9502	0.090	0	0	0
2017/03/10	R197	03/08/2017	308.07	Put	Bond Future	7,963.0700	7.9631	7,970.2100	7.9702	0.090	0	0	0
2017/03/10	R197	03/08/2017	308.06	Put	Bond Future	7,953.0700	7.9531	7,960.2100	7.9602	0.090	0	0	0
2017/03/10	R197	02/11/2017	305.16	Call	Bond Future	931.0700	0.9311	924.5900	0.9246	(0.696)	0	0	0
2017/03/10	R197	02/11/2017			Bond Future	306.0911	306.0911	306.0846	306.0846	(0.002)	0.0000	0.0000	0
2017/03/10	R197	02/11/2017	305.17	Call	Bond Future	921.0700	0.9211	914.5900	0.9146	(0.704)	0	0	0
2017/03/10	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R197	02/11/2017	305.15	Call	Bond Future	941.0700	0.9411	934.5900	0.9346	(0.689)	0	0	0
2017/03/10	R202	04/05/2017	256.73	Put	Bond Future	8,847.2600	8.8473	8,852.6600	8.8527	0.061	0	0	0
2017/03/10	R202	04/05/2017			Bond Future	247.8827	247.8827	247.8773	247.8773	(0.002)	0.0000	0.0000	33,757
2017/03/10	R202	04/05/2017	256.72	Put	Bond Future	8,837.2600	8.8373	8,842.6600	8.8427	0.061	0	0	0
2017/03/10	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R202	04/05/2017	256.71	Put	Bond Future	8,827.2600	8.8273	8,832.6600	8.8327	0.061	0	0	0
2017/03/10	R202	03/08/2017	258.36	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
2017/03/10	R202	03/08/2017			Bond Future	248.9788	248.9788	248.9731	248.9731	(0.002)	0.0000	0.0000	0
2017/03/10	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R202	03/08/2017	258.35	Put	Bond Future	9,371.2500	9.3713	9,376.9500	9.3770	0.061	0	0	0
2017/03/10	R202	03/08/2017	258.37	Put	Bond Future	9,391.2500	9.3913	9,396.9500	9.3970	0.061	0	0	0
2017/03/10	R202	03/08/2017	258.36	Put	Bond Future	9,381.2500	9.3813	9,386.9500	9.3870	0.061	0	0	0
2017/03/10	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R202	02/11/2017			Bond Future	253.9430	253.9430	253.9383	253.9383	(0.002)	0.0000	0.0000	0
2017/03/10	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R202	02/11/2017	253.89	Call	Bond Future	53.0100	0.0530	48.2600	0.0483	(8.961)	0	0	0
2017/03/10	R202	02/11/2017	253.90	Call	Bond Future	43.0100	0.0430	38.2600	0.0383	(11.044)	0	0	0
2017/03/10	R202	02/11/2017	253.91	Call	Bond Future	33.0100	0.0330	28.2600	0.0283	(14.390)	0	0	0
2017/03/10	R203	04/05/2017	6.92	Put	Bond Future	66.4300	0.0664	93.1200	0.0931	40.178	0	0	0
2017/03/10	R203	04/05/2017	6.91	Call	Bond Future	23.4500	0.0235	12.8300	0.0128	(45.288)	0	0	0
2017/03/10	R203	04/05/2017			Bond Future	7.0388	101.5976	7.1466	101.5598	1.532	0.0000	0.0000	31,101
2017/03/10	R203	04/05/2017	6.92	Call	Bond Future	24.7900	0.0248	13.7200	0.0137	(44.655)	0	0	0
2017/03/10	R203	04/05/2017	6.93	Call	Bond Future	26.0300	0.0260	14.5200	0.0145	(44.218)	0	0	0
2017/03/10	R203	04/05/2017	6.91	Put	Bond Future	68.6000	0.0686	95.7400	0.0957	39.563	0	0	0
2017/03/10	R203	04/05/2017	6.93	Put	Bond Future	64.1600	0.0642	90.4100	0.0904	40.913	0	0	0
2017/03/10	R203	03/08/2017	4.89	Call	Bond Future	7.0000	0.0070	2.0900	0.0021	(70.143)	0	0	0
2017/03/10	R203	03/08/2017			Bond Future	5.4220	103.5405	5.7833	103.5018	6.665	0.0000	0.0000	0
2017/03/10	R203	03/08/2017	4.87	Call	Bond Future	6.5900	0.0066	1.9400	0.0019	(70.561)	0	0	0
2017/03/10	R203	03/08/2017	4.88	Call	Bond Future	6.7900	0.0068	2.0100	0.0020	(70.398)	0	0	0
2017/03/10	R203	03/08/2017	4.87	Put	Bond Future	65.7900	0.0658	99.8600	0.0999	51.786	0	0	0
2017/03/10	R203	03/08/2017	4.89	Put	Bond Future	64.0500	0.0641	97.8600	0.0979	52.787	0	0	0
2017/03/10	R203	03/08/2017	4.88	Put	Bond Future	64.9100	0.0649	98.8500	0.0988	52.288	0	0	0
2017/03/10	R204	04/05/2017	7.90	Put	Bond Future	19.4700	0.0195	18.8300	0.0188	(3.287)	0	0	0
2017/03/10	R204	04/05/2017			Bond Future	7.4127	103.9221	7.4132	103.9214	0.006	0.0000	0.0000	27,099
2017/03/10	R204	04/05/2017	7.92	Put	Bond Future	17.3200	0.0173	16.7200	0.0167	(3.464)	0	0	0
2017/03/10	R204	04/05/2017	7.91	Put	Bond Future	18.4000	0.0184	17.7700	0.0178	(3.424)	0	0	0
2017/03/10	R204	04/05/2017	7.90	Call	Bond Future	751.4900	0.7515	750.1300	0.7501	(0.181)	0	0	0
2017/03/10	R204	04/05/2017	7.91	Call	Bond Future	765.3700	0.7654	764.0200	0.7640	(0.176)	0	0	0
2017/03/10	R204	04/05/2017	7.92	Call	Bond Future	779.2300	0.7792	777.9100	0.7779	(0.169)	0	0	0
2017/03/10	R204	03/08/2017	7.77	Put	Bond Future	127.3700	0.1274	126.7100	0.1267	(0.518)	0	0	0
2017/03/10	R204	03/08/2017			Bond Future	7.3485	101.8692	7.3493	101.8682	0.010	0.0000	0.0000	0
2017/03/10	R204	03/08/2017	7.76	Put	Bond Future	130.4900	0.1305	129.8300	0.1298	(0.506)	0	0	0
2017/03/10	R204	03/08/2017	7.75	Call	Bond Future	649.4600	0.6495	647.8200	0.6478	(0.253)	0	0	0
2017/03/10	R204	03/08/2017	7.76	Call	Bond Future	659.0800	0.6591	657.4500	0.6575	(0.247)	0	0	0
2017/03/10	R204	03/08/2017	7.77	Call	Bond Future	668.7500	0.6688	667.1200	0.6671	(0.244)	0	0	0
2017/03/10	R204	03/08/2017	7.75	Put	Bond Future	133.6700	0.1337	133.0000	0.1330	(0.501)	0	0	0
2017/03/10	R204	02/11/2017	7.76	Put	Bond Future	76.7400	0.0767	76.4300	0.0764	(0.404)	0	0	0
2017/03/10	R204	02/11/2017			Bond Future	7.1940	103.8781	7.1945	103.8777	0.006	0.0000	0.0000	0
2017/03/10	R204	02/11/2017	7.75	Put	Bond Future	78.6200	0.0786	78.3000	0.0783	(0.407)	0	0	0
2017/03/10	R204	02/11/2017	7.76	Call	Bond Future	677.7200	0.6777	676.9500	0.6769	(0.114)	0	0	0
2017/03/10	R204	02/11/2017	7.74	Call	Bond Future	660.3600	0.6604	659.5800	0.6596	(0.118)	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
2017/03/10	R204	02/11/2017	7.75	Call	Bond Future	669.0300	0.6690	668.2500	0.6683	(0.117)	0	0	0
2017/03/10	R204	02/11/2017	7.74	Put	Bond Future	80.5300	0.0805	80.2100	0.0802	(0.397)	0	0	0
2017/03/10	R207	04/05/2017	8.21	Put	Bond Future	38.9900	0.0390	34.3900	0.0344	(11.798)	0	0	0
2017/03/10	R207	04/05/2017			Bond Future	7.6985	101.1977	7.6825	101.2356	(0.208)	0.0000	0.0000	73,209
2017/03/10	R207	04/05/2017	8.22	Call	Bond Future	1,263.9000	1.2639	1,297.3800	1.2974	2.649	0	0	0
2017/03/10	R207	04/05/2017	8.20	Call	Bond Future	1,221.2900	1.2213	1,254.3800	1.2544	2.709	0	0	0
2017/03/10	R207	04/05/2017	8.21	Call	Bond Future	1,242.5600	1.2426	1,275.8500	1.2758	2.679	0	0	0
2017/03/10	R207	04/05/2017	8.20	Put	Bond Future	41.0800	0.0411	36.2800	0.0363	(11.685)	0	0	0
2017/03/10	R207	04/05/2017	8.22	Put	Bond Future	36.9900	0.0370	32.5800	0.0326	(11.922)	0	0	0
2017/03/10	R207	03/08/2017	8.19	Call	Bond Future	1,262.5900	1.2626	1,290.7700	1.2908	2.232	0	0	51
2017/03/10	R207	03/08/2017			Bond Future	7.6969	99.4898	7.6792	99.5282	(0.230)	0.0000	0.0000	0
2017/03/10	R207	03/08/2017	8.39	Put	Bond Future	122.7200	0.1227	115.6600	0.1157	(5.753)	0	0	0
2017/03/10	R207	03/08/2017	8.19	Put	Bond Future	199.9300	0.1999	189.6900	0.1897	(5.122)	0	0	0
2017/03/10	R207	03/08/2017	8.41	Put	Bond Future	116.6700	0.1167	109.8800	0.1099	(5.820)	0	0	0
2017/03/10	R207	03/08/2017	8.40	Put	Bond Future	119.6600	0.1197	112.7400	0.1127	(5.783)	0	0	0
2017/03/10	R207	03/08/2017	8.41	Call	Bond Future	1,648.8300	1.6488	1,680.4600	1.6805	1.918	0	0	0
2017/03/10	R207	03/08/2017	8.39	Call	Bond Future	1,612.3200	1.6123	1,643.6800	1.6437	1.945	0	0	0
2017/03/10	R207	03/08/2017	8.40	Call	Bond Future	1,630.5400	1.6305	1,662.0400	1.6620	1.932	0	0	0
2017/03/10	R207	02/11/2017			Bond Future	7.6530	101.4519	7.6329	101.4916	(0.263)	0.0000	0.0000	0
2017/03/10	R207	02/11/2017	8.03	Put	Bond Future	319.6400	0.3196	306.1900	0.3062	(4.208)	0	0	0
2017/03/10	R207	02/11/2017	8.05	Put	Bond Future	308.4700	0.3085	295.3600	0.2954	(4.250)	0	0	0
2017/03/10	R207	02/11/2017	8.03	Call	Bond Future	1,059.3800	1.0594	1,085.6300	1.0856	2.478	0	0	0
2017/03/10	R207	02/11/2017	8.04	Put	Bond Future	314.0200	0.3140	300.7300	0.3007	(4.232)	0	0	0
2017/03/10	R207	02/11/2017	8.04	Call	Bond Future	1,073.2900	1.0733	1,099.7000	1.0997	2.461	0	0	0
2017/03/10	R207	02/11/2017	8.05	Call	Bond Future	1,087.2600	1.0873	1,113.8500	1.1139	2.446	0	0	0
2017/03/10	R208	04/05/2017	8.39	Call	Bond Future	1,782.2200	1.7822	1,840.8000	1.8408	3.287	0	0	0
2017/03/10	R208	04/05/2017			Bond Future	7.8547	97.0636	7.8337	97.1314	(0.267)	0.0000	0.0000	21,334
2017/03/10	R208	04/05/2017	8.37	Call	Bond Future	1,725.9500	1.7259	1,783.8500	1.7838	3.355	0	0	0
2017/03/10	R208	04/05/2017	8.38	Call	Bond Future	1,753.9900	1.7540	1,812.2400	1.8122	3.321	0	0	0
2017/03/10	R208	04/05/2017	8.37	Put	Bond Future	80.3400	0.0803	70.4400	0.0704	(12.323)	0	0	0
2017/03/10	R208	04/05/2017	8.39	Put	Bond Future	73.4300	0.0734	64.2100	0.0642	(12.556)	0	0	0
2017/03/10	R208	04/05/2017	8.38	Put	Bond Future	76.7800	0.0768	67.2300	0.0672	(12.438)	0	0	0
2017/03/10	R208	03/08/2017	8.32	Call	Bond Future	1,770.2500	1.7703	1,818.4300	1.8184	2.722	0	0	0
2017/03/10	R208	03/08/2017			Bond Future	7.8616	98.9198	7.8390	98.9887	(0.287)	0.0000	0.0000	0
2017/03/10	R208	03/08/2017	8.30	Call	Bond Future	1,726.0600	1.7261	1,773.6200	1.7736	2.755	0	0	0
2017/03/10	R208	03/08/2017	8.31	Call	Bond Future	1,747.9900	1.7480	1,795.8700	1.7959	2.739	0	0	0
2017/03/10	R208	03/08/2017	8.30	Put	Bond Future	399.2300	0.3992	377.8800	0.3779	(5.348)	0	0	0
2017/03/10	R208	03/08/2017	8.32	Put	Bond Future	383.4300	0.3834	362.7000	0.3627	(5.406)	0	0	0
2017/03/10	R208	03/08/2017	8.31	Put	Bond Future	391.1600	0.3912	370.1300	0.3701	(5.376)	0	0	0
2017/03/10	R208	02/11/2017	8.18	Put	Bond Future	561.2000	0.5612	535.4600	0.5355	(4.587)	0	0	0
2017/03/10	R208	02/11/2017			Bond Future	7.8508	97.4677	7.8262	97.5385	(0.313)	0.0000	0.0000	0
2017/03/10	R208	02/11/2017	8.20	Put	Bond Future	542.3000	0.5423	517.1700	0.5172	(4.634)	0	0	0
2017/03/10	R208	02/11/2017	8.19	Put	Bond Future	551.5400	0.5515	526.1100	0.5261	(4.611)	0	0	0
2017/03/10	R208	02/11/2017	8.18	Call	Bond Future	1,501.6400	1.5016	1,546.6300	1.5466	2.996	0	0	0
2017/03/10	R208	02/11/2017	8.19	Call	Bond Future	1,520.3800	1.5204	1,565.6800	1.5657	2.980	0	0	0
2017/03/10	R208	02/11/2017	8.20	Call	Bond Future	1,539.5200	1.5395	1,585.1200	1.5851	2.962	0	0	0

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2017/03/10	R209	04/05/2017	9.48	Put	Bond Future	1,276.8400	1.2768	1,202.7600	1.2028	(5.802)	0	0	0
2017/03/10	R209	04/05/2017			Bond Future	9.3873	73.1393	9.3665	73.2833	(0.222)	0.0000	0.0000	62,889
2017/03/10	R209	04/05/2017	9.47	Put	Bond Future	1,306.8600	1.3069	1,231.7600	1.2318	(5.747)	0	0	0
2017/03/10	R209	04/05/2017	9.63	Call	Bond Future	2,537.0100	2.5370	2,621.8400	2.6218	3.344	0	0	0
2017/03/10	R209	04/05/2017	8.93	Call	Bond Future	454.5700	0.4546	475.5600	0.4756	4.618	0	0	1,130
2017/03/10	R209	04/05/2017	9.33	Put	Bond Future	1,781.9400	1.7819	1,692.6500	1.6926	(5.011)	0	0	1,130
2017/03/10	R209	04/05/2017	9.46	Call	Bond Future	1,836.9500	1.8369	1,904.8200	1.9048	3.695	0	0	0
2017/03/10	R209	04/05/2017	9.47	Call	Bond Future	1,874.7100	1.8747	1,943.6100	1.9436	3.675	0	0	0
2017/03/10	R209	04/05/2017	9.33	Call	Bond Future	1,384.6600	1.3847	1,439.3700	1.4394	3.951	0	0	0
2017/03/10	R209	04/05/2017	9.48	Call	Bond Future	1,912.8900	1.9129	1,982.8100	1.9828	3.655	0	0	0
2017/03/10	R209	04/05/2017	9.63	Put	Bond Future	889.5500	0.8895	830.3800	0.8304	(6.652)	0	0	1,130
2017/03/10	R209	04/05/2017	8.93	Put	Bond Future	3,718.8000	3.7188	3,595.7900	3.5958	(3.308)	0	0	0
2017/03/10	R209	04/05/2017	9.46	Put	Bond Future	1,337.4000	1.3374	1,261.2700	1.2613	(5.692)	0	0	0
2017/03/10	R209	03/08/2017			Bond Future	9.4293	74.5380	9.4079	74.6846	(0.227)	0.0000	0.0000	0
2017/03/10	R209	03/08/2017	9.44	Call	Bond Future	2,645.2000	2.6452	2,713.4900	2.7135	2.582	0	0	0
2017/03/10	R209	03/08/2017	9.43	Put	Bond Future	2,606.3200	2.6063	2,527.3800	2.5274	(3.029)	0	0	0
2017/03/10	R209	03/08/2017	9.45	Put	Bond Future	2,538.4300	2.5384	2,460.7200	2.4607	(3.061)	0	0	0
2017/03/10	R209	03/08/2017	9.44	Put	Bond Future	2,572.2000	2.5722	2,493.8800	2.4939	(3.045)	0	0	0
2017/03/10	R209	03/08/2017	9.45	Call	Bond Future	2,679.7400	2.6797	2,748.6400	2.7486	2.571	0	0	0
2017/03/10	R209	03/08/2017	9.43	Call	Bond Future	2,610.9000	2.6109	2,678.5700	2.6786	2.592	0	0	0
2017/03/10	R209	02/11/2017	9.52	Put	Bond Future	3,092.5700	3.0926	3,017.3000	3.0173	(2.434)	0	0	0
2017/03/10	R209	02/11/2017			Bond Future	9.4671	72.8572	9.4450	73.0071	(0.233)	0.0000	0.0000	0
2017/03/10	R209	02/11/2017	9.54	Put	Bond Future	3,028.9800	3.0290	2,954.6900	2.9547	(2.453)	0	0	0
2017/03/10	R209	02/11/2017	9.53	Put	Bond Future	3,060.5300	3.0605	2,985.7500	2.9857	(2.443)	0	0	0
2017/03/10	R209	02/11/2017	9.54	Call	Bond Future	3,521.8800	3.5219	3,597.4400	3.5974	2.145	0	0	0
2017/03/10	R209	02/11/2017	9.52	Call	Bond Future	3,450.8400	3.4508	3,525.4200	3.5254	2.161	0	0	0
2017/03/10	R209	02/11/2017	9.53	Call	Bond Future	3,486.1600	3.4862	3,561.2300	3.5612	2.153	0	0	0
2017/03/10	R210	04/05/2017			Bond Future	187.1750	187.1750	187.1706	187.1706	(0.002)	0.0000	0.0000	1,698
2017/03/10	R210	04/05/2017	192.31	Put	Bond Future	5,134.9700	5.1350	5,139.3900	5.1394	0.086	0	0	0
2017/03/10	R210	04/05/2017	192.33	Put	Bond Future	5,154.9700	5.1550	5,159.3900	5.1594	0.086	0	0	0
2017/03/10	R210	04/05/2017	192.32	Put	Bond Future	5,144.9700	5.1450	5,149.3900	5.1494	0.086	0	0	0
2017/03/10	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R210	03/08/2017	196.29	Put	Bond Future	5,499.0600	5.4991	5,503.4400	5.5034	0.080	0	0	0
2017/03/10	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R210	03/08/2017			Bond Future	190.7909	190.7909	190.7866	190.7866	(0.002)	0.0000	0.0000	0
2017/03/10	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R210	03/08/2017	196.28	Put	Bond Future	5,489.0600	5.4891	5,493.4400	5.4934	0.080	0	0	0
2017/03/10	R210	03/08/2017	196.30	Put	Bond Future	5,509.0600	5.5091	5,513.4400	5.5134	0.080	0	0	0
2017/03/10	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R210	02/11/2017	192.07	Call	Bond Future	93.2200	0.0932	89.3900	0.0894	(4.109)	0	0	0
2017/03/10	R210	02/11/2017			Bond Future	192.1632	192.1632	192.1594	192.1594	(0.002)	0.0000	0.0000	0
2017/03/10	R210	02/11/2017	192.08	Call	Bond Future	83.2200	0.0832	79.3900	0.0794	(4.602)	0	0	0
2017/03/10	R210	02/11/2017	192.09	Call	Bond Future	73.2200	0.0732	69.3900	0.0694	(5.231)	0	0	0



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2017/03/10	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R212	04/05/2017			Bond Future	149.2365	149.2365	149.1311	149.1311	(0.071)	0.0000	0.0000	3,258
2017/03/10	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R212	04/05/2017	152.23	Put	Bond Future	2,993.5300	2.9935	3,098.8500	3.0988	3.518	0	0	0
2017/03/10	R212	04/05/2017	152.25	Put	Bond Future	3,013.5300	3.0135	3,118.8500	3.1188	3.495	0	0	0
2017/03/10	R212	04/05/2017	152.24	Put	Bond Future	3,003.5300	3.0035	3,108.8500	3.1088	3.507	0	0	0
2017/03/10	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R212	03/08/2017			Bond Future	150.0697	150.0697	149.9623	149.9623	(0.072)	0.0000	0.0000	0
2017/03/10	R212	03/08/2017	153.34	Put	Bond Future	3,270.3000	3.2703	3,377.6800	3.3777	3.283	0	0	0
2017/03/10	R212	03/08/2017	153.36	Put	Bond Future	3,290.3000	3.2903	3,397.6800	3.3977	3.264	0	0	0
2017/03/10	R212	03/08/2017	153.35	Put	Bond Future	3,280.3000	3.2803	3,387.6800	3.3877	3.273	0	0	0
2017/03/10	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R212	02/11/2017			Bond Future	153.0620	153.0620	152.9530	152.9530	(0.071)	0.0000	0.0000	0
2017/03/10	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/10	R212	02/11/2017	152.42	Call	Bond Future	642.0200	0.6420	533.0200	0.5330	(16.978)	0	0	0
2017/03/10	R212	02/11/2017	152.40	Call	Bond Future	662.0200	0.6620	553.0200	0.5530	(16.465)	0	0	0
2017/03/10	R212	02/11/2017	152.41	Call	Bond Future	652.0200	0.6520	543.0200	0.5430	(16.717)	0	0	0
2017/03/10	R213	04/05/2017			Bond Future	9.1561	84.6041	9.1353	84.7463	(0.227)	0.0000	0.0000	44,651
2017/03/10	R213	04/05/2017	9.35	Put	Bond Future	958.0500	0.9581	895.4800	0.8955	(6.531)	0	0	0
2017/03/10	R213	04/05/2017	9.37	Put	Bond Future	910.9100	0.9109	850.3200	0.8503	(6.652)	0	0	0
2017/03/10	R213	04/05/2017	9.35	Call	Bond Future	2,267.6500	2.2676	2,347.3100	2.3473	3.513	0	0	0
2017/03/10	R213	04/05/2017	9.36	Put	Bond Future	934.2500	0.9342	872.6800	0.8727	(6.590)	0	0	0
2017/03/10	R213	04/05/2017	9.36	Call	Bond Future	2,310.6200	2.3106	2,391.2800	2.3913	3.491	0	0	0
2017/03/10	R213	04/05/2017	9.37	Call	Bond Future	2,353.9800	2.3540	2,435.6200	2.4356	3.468	0	0	0
2017/03/10	R213	03/08/2017	9.33	Put	Bond Future	2,093.9000	2.0939	2,023.9500	2.0240	(3.341)	0	0	0
2017/03/10	R213	03/08/2017			Bond Future	9.1969	86.2220	9.1755	86.3668	(0.233)	0.0000	0.0000	0
2017/03/10	R213	03/08/2017	9.35	Put	Bond Future	2,036.8000	2.0368	1,968.0600	1.9681	(3.375)	0	0	0
2017/03/10	R213	03/08/2017	9.34	Put	Bond Future	2,065.0900	2.0651	1,995.7500	1.9957	(3.358)	0	0	0
2017/03/10	R213	03/08/2017	9.33	Call	Bond Future	2,985.0800	2.9851	3,059.8900	3.0599	2.506	0	0	0
2017/03/10	R213	03/08/2017	9.34	Call	Bond Future	3,022.7000	3.0227	3,098.1200	3.0981	2.495	0	0	0
2017/03/10	R213	03/08/2017	9.35	Call	Bond Future	3,060.7800	3.0608	3,136.8000	3.1368	2.484	0	0	0
2017/03/10	R213	02/11/2017	9.36	Put	Bond Future	2,730.0500	2.7300	2,659.0000	2.6590	(2.603)	0	0	0
2017/03/10	R213	02/11/2017			Bond Future	9.2350	84.3709	9.2128	84.5190	(0.240)	0.0000	0.0000	0
2017/03/10	R213	02/11/2017	9.35	Put	Bond Future	2,759.3700	2.7594	2,687.8200	2.6878	(2.593)	0	0	0
2017/03/10	R213	02/11/2017	9.36	Call	Bond Future	3,557.7400	3.5577	3,634.7700	3.6348	2.165	0	0	0
2017/03/10	R213	02/11/2017	9.34	Call	Bond Future	3,484.9500	3.4850	3,560.9800	3.5610	2.182	0	0	0
2017/03/10	R213	02/11/2017	9.35	Call	Bond Future	3,521.2600	3.5213	3,597.7900	3.5978	2.173	0	0	0
2017/03/10	R213	02/11/2017	9.34	Put	Bond Future	2,788.9300	2.7889	2,716.8800	2.7169	(2.583)	0	0	0
2017/03/10	R214	04/05/2017	9.58	Put	Bond Future	1,306.6900	1.3067	1,216.3700	1.2164	(6.912)	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
2017/03/10	R214	04/05/2017			Bond Future	9.4659	73.3506	9.4401	73.5381	(0.273)	0.0000	0.0000	34,975
2017/03/10	R214	04/05/2017	9.57	Put	Bond Future	1,336.7200	1.3367	1,245.1200	1.2451	(6.853)	0	0	0
2017/03/10	R214	04/05/2017	9.58	Call	Bond Future	2,125.1700	2.1252	2,222.3700	2.2224	4.574	0	0	0
2017/03/10	R214	04/05/2017	9.56	Call	Bond Future	2,043.3400	2.0433	2,137.9800	2.1380	4.632	0	0	0
2017/03/10	R214	04/05/2017	9.57	Call	Bond Future	2,084.0600	2.0841	2,179.9800	2.1800	4.603	0	0	0
2017/03/10	R214	04/05/2017	9.56	Put	Bond Future	1,367.2600	1.3673	1,274.3800	1.2744	(6.793)	0	0	0
2017/03/10	R214	03/08/2017	9.51	Call	Bond Future	2,792.4000	2.7924	2,883.2400	2.8832	3.253	0	0	0
2017/03/10	R214	03/08/2017			Bond Future	9.5067	74.7533	9.4802	74.9443	(0.279)	0.0000	0.0000	0
2017/03/10	R214	03/08/2017	9.52	Call	Bond Future	2,828.8900	2.8289	2,920.5100	2.9205	3.239	0	0	0
2017/03/10	R214	03/08/2017	9.53	Call	Bond Future	2,865.7900	2.8658	2,958.2000	2.9582	3.225	0	0	0
2017/03/10	R214	03/08/2017	9.51	Put	Bond Future	2,768.9200	2.7689	2,668.8200	2.6688	(3.615)	0	0	0
2017/03/10	R214	03/08/2017	9.53	Put	Bond Future	2,698.9300	2.6989	2,600.4000	2.6004	(3.651)	0	0	0
2017/03/10	R214	03/08/2017	9.52	Put	Bond Future	2,733.6600	2.7337	2,634.3400	2.6343	(3.633)	0	0	0
2017/03/10	R214	02/11/2017	9.60	Call	Bond Future	3,674.6900	3.6747	3,773.9400	3.7739	2.701	0	0	0
2017/03/10	R214	02/11/2017			Bond Future	9.5452	72.9297	9.5179	73.1248	(0.286)	0.0000	0.0000	0
2017/03/10	R214	02/11/2017	9.58	Call	Bond Future	3,600.7600	3.6008	3,698.7500	3.6988	2.721	0	0	0
2017/03/10	R214	02/11/2017	9.59	Call	Bond Future	3,637.5200	3.6375	3,736.1500	3.7362	2.711	0	0	0
2017/03/10	R214	02/11/2017	9.60	Put	Bond Future	3,285.2900	3.2853	3,189.4100	3.1894	(2.918)	0	0	0
2017/03/10	R214	02/11/2017	9.58	Put	Bond Future	3,352.9700	3.3530	3,255.8300	3.2558	(2.897)	0	0	0
2017/03/10	R214	02/11/2017	9.59	Put	Bond Future	3,318.8700	3.3189	3,222.3700	3.2224	(2.908)	0	0	0
2017/03/10	R248	04/05/2017	9.66	Call	Bond Future	2,922.0600	2.9221	3,047.1200	3.0471	4.280	0	0	0
2017/03/10	R248	04/05/2017			Bond Future	9.5269	93.9489	9.5011	94.1883	(0.272)	0.0000	0.0000	70,632
2017/03/10	R248	04/05/2017	9.67	Call	Bond Future	2,975.3700	2.9754	3,101.9700	3.1020	4.255	0	0	0
2017/03/10	R248	04/05/2017	9.65	Put	Bond Future	1,745.3200	1.7453	1,629.4800	1.6295	(6.637)	0	0	0
2017/03/10	R248	04/05/2017	9.67	Put	Bond Future	1,671.1200	1.6711	1,558.3600	1.5584	(6.748)	0	0	0
2017/03/10	R248	04/05/2017	9.66	Put	Bond Future	1,707.9100	1.7079	1,593.6100	1.5936	(6.692)	0	0	0
2017/03/10	R248	04/05/2017	9.65	Call	Bond Future	2,869.2100	2.8692	2,992.7300	2.9927	4.305	0	0	0
2017/03/10	R248	03/08/2017			Bond Future	9.5695	95.7456	9.5429	95.9893	(0.278)	0.0000	0.0000	200
2017/03/10	R248	03/08/2017	9.57	Call	Bond Future	3,730.8300	3.7308	3,846.0400	3.8460	3.088	0	0	0
2017/03/10	R248	03/08/2017	9.56	Put	Bond Future	3,771.3500	3.7713	3,641.9100	3.6419	(3.432)	0	0	0
2017/03/10	R248	03/08/2017	9.58	Put	Bond Future	3,680.9300	3.6809	3,553.3900	3.5534	(3.465)	0	0	0
2017/03/10	R248	03/08/2017	9.57	Put	Bond Future	3,725.8000	3.7258	3,597.3100	3.5973	(3.449)	0	0	0
2017/03/10	R248	03/08/2017	9.58	Call	Bond Future	3,777.3800	3.7774	3,893.5400	3.8935	3.075	0	0	0
2017/03/10	R248	03/08/2017	9.56	Call	Bond Future	3,684.8000	3.6848	3,799.0600	3.7991	3.101	0	0	0
2017/03/10	R248	02/11/2017	9.66	Put	Bond Future	4,350.8800	4.3509	4,227.8800	4.2279	(2.827)	0	0	0
2017/03/10	R248	02/11/2017			Bond Future	9.6096	93.1945	9.5822	93.4435	(0.285)	0.0000	0.0000	0
2017/03/10	R248	02/11/2017	9.65	Put	Bond Future	4,395.0500	4.3950	4,271.2700	4.2713	(2.816)	0	0	0
2017/03/10	R248	02/11/2017	9.64	Call	Bond Future	4,714.9000	4.7149	4,839.3700	4.8394	2.640	0	0	0
2017/03/10	R248	02/11/2017	9.65	Call	Bond Future	4,760.5800	4.7606	4,885.8400	4.8858	2.631	0	0	0
2017/03/10	R248	02/11/2017	9.66	Call	Bond Future	4,806.4700	4.8065	4,932.5100	4.9325	2.622	0	0	0
2017/03/10	R248	02/11/2017	9.64	Put	Bond Future	4,439.5900	4.4396	4,315.0200	4.3150	(2.806)	0	0	0

**Total**

**796083**