



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 08/03/2017 TO 08/03/2017

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
2017/03/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2017/03/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2025	04/05/2017			Bond Future	129.2973	129.2973	129.2896	129.2896	(0.006)	0.0000	0.0000	3,234
2017/03/08	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2025	04/05/2017	132.56	Put	Bond Future	3,262.7100	3.2627	3,270.3900	3.2704	0.235	0	0	0
2017/03/08	2025	04/05/2017	132.58	Put	Bond Future	3,282.7100	3.2827	3,290.3900	3.2904	0.234	0	0	0
2017/03/08	2025	04/05/2017	132.57	Put	Bond Future	3,272.7100	3.2727	3,280.3900	3.2804	0.235	0	0	0
2017/03/08	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2025	03/08/2017			Bond Future	130.4498	130.4498	130.4426	130.4426	(0.006)	0.0000	0.0000	0
2017/03/08	2025	03/08/2017	133.96	Put	Bond Future	3,510.2200	3.5102	3,517.4100	3.5174	0.205	0	0	0
2017/03/08	2025	03/08/2017	133.98	Put	Bond Future	3,530.2200	3.5302	3,537.4100	3.5374	0.204	0	0	0
2017/03/08	2025	03/08/2017	133.97	Put	Bond Future	3,520.2200	3.5202	3,527.4100	3.5274	0.204	0	0	0
2017/03/08	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2025	02/11/2017	132.98	Call	Bond Future	74.7200	0.0747	65.7900	0.0658	(11.951)	0	0	0
2017/03/08	2025	02/11/2017			Bond Future	133.0547	133.0547	133.0458	133.0458	(0.007)	0.0000	0.0000	0
2017/03/08	2025	02/11/2017	132.96	Call	Bond Future	94.7200	0.0947	85.7900	0.0858	(9.428)	0	0	0
2017/03/08	2025	02/11/2017	132.97	Call	Bond Future	84.7200	0.0847	75.7900	0.0758	(10.541)	0	0	0
2017/03/08	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2029	04/05/2017			Bond Future	100.8822	100.8822	100.8764	100.8764	(0.006)	0.0000	0.0000	2,272
2017/03/08	2029	04/05/2017	100.67	Call	Bond Future	212.2400	0.2122	206.3800	0.2064	(2.761)	0	0	0
2017/03/08	2029	04/05/2017	100.65	Call	Bond Future	232.2400	0.2322	226.3800	0.2264	(2.523)	0	0	0
2017/03/08	2029	04/05/2017	100.66	Call	Bond Future	222.2400	0.2222	216.3800	0.2164	(2.637)	0	0	0
2017/03/08	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2030	04/05/2017	9.33	Call	Bond Future	1,869.3300	1.8693	1,772.1300	1.7721	(5.200)	0	0	0
2017/03/08	2030	04/05/2017			Bond Future	9.0612	94.2227	9.0750	94.1255	0.152	0.0000	0.0000	32,675
2017/03/08	2030	04/05/2017	9.34	Call	Bond Future	1,937.8600	1.9379	1,840.6600	1.8407	(5.016)	0	0	0
2017/03/08	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2030	04/05/2017	9.32	Call	Bond Future	1,800.7300	1.8007	1,703.5300	1.7035	(5.398)	0	0	0
2017/03/08	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2030	03/08/2017	9.33	Call	Bond Future	1,534.0900	1.5341	1,435.6200	1.4356	(6.419)	0	0	0
2017/03/08	2030	03/08/2017			Bond Future	9.1067	92.0179	9.1209	91.9194	0.156	0.0000	0.0000	0

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2017/03/08	2030	03/08/2017	9.34	Call	Bond Future	1,601.9600	1.6020	1,503.4900	1.5035	(6.147)	0	0	0
2017/03/08	2030	03/08/2017	9.35	Call	Bond Future	1,669.7500	1.6697	1,571.2800	1.5713	(5.897)	0	0	0
2017/03/08	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2030	02/11/2017			Bond Future	9.1404	93.8351	9.1552	93.7335	0.162	0.0000	0.0000	0
2017/03/08	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2030	02/11/2017	9.34	Call	Bond Future	1,354.9900	1.3550	1,253.4400	1.2534	(7.495)	0	0	0
2017/03/08	2030	02/11/2017	9.35	Call	Bond Future	1,422.1500	1.4222	1,320.6000	1.3206	(7.141)	0	0	0
2017/03/08	2030	02/11/2017	9.36	Call	Bond Future	1,489.2300	1.4892	1,387.6800	1.3877	(6.819)	0	0	0
2017/03/08	2032	04/05/2017	9.45	Call	Bond Future	2,885.3200	2.8853	2,793.6900	2.7937	(3.176)	0	0	0
2017/03/08	2032	04/05/2017			Bond Future	9.1952	93.2787	9.2089	93.1747	0.149	0.0000	0.0000	19,129
2017/03/08	2032	04/05/2017	9.46	Call	Bond Future	2,935.0800	2.9351	2,842.8500	2.8429	(3.142)	0	0	0
2017/03/08	2032	04/05/2017	9.44	Put	Bond Future	1,005.8400	1.0058	1,018.7500	1.0188	1.284	0	0	0
2017/03/08	2032	04/05/2017	9.46	Put	Bond Future	957.6200	0.9576	969.4500	0.9694	1.235	0	0	0
2017/03/08	2032	04/05/2017	9.45	Put	Bond Future	981.4300	0.9814	993.8600	0.9939	1.267	0	0	0
2017/03/08	2032	04/05/2017	9.44	Call	Bond Future	2,836.0800	2.8361	2,744.9300	2.7449	(3.214)	0	0	0
2017/03/08	2032	03/08/2017	9.43	Put	Bond Future	2,187.0900	2.1871	2,249.1400	2.2491	2.837	0	0	0
2017/03/08	2032	03/08/2017			Bond Future	9.2384	95.0626	9.2525	94.9570	0.153	0.0000	0.0000	0
2017/03/08	2032	03/08/2017	9.45	Put	Bond Future	2,126.2400	2.1262	2,188.7500	2.1888	2.940	0	0	0
2017/03/08	2032	03/08/2017	9.44	Put	Bond Future	2,156.5000	2.1565	2,218.7800	2.2188	2.888	0	0	0
2017/03/08	2032	03/08/2017	9.44	Call	Bond Future	3,649.0900	3.6491	3,605.8200	3.6058	(1.186)	0	0	0
2017/03/08	2032	03/08/2017	9.45	Call	Bond Future	3,691.9700	3.6920	3,648.9300	3.6489	(1.166)	0	0	0
2017/03/08	2032	03/08/2017	9.43	Call	Bond Future	3,606.4500	3.6064	3,562.9500	3.5630	(1.206)	0	0	0
2017/03/08	2032	02/11/2017			Bond Future	9.2764	92.7807	9.2911	92.6720	0.158	0.0000	0.0000	0
2017/03/08	2032	02/11/2017	9.48	Put	Bond Future	2,805.3800	2.8054	2,822.9400	2.8229	0.626	0	0	0
2017/03/08	2032	02/11/2017	9.50	Put	Bond Future	2,743.5500	2.7436	2,760.5100	2.7605	0.618	0	0	0
2017/03/08	2032	02/11/2017	9.49	Put	Bond Future	2,774.3300	2.7743	2,791.5900	2.7916	0.622	0	0	0
2017/03/08	2032	02/11/2017	9.48	Call	Bond Future	4,295.1600	4.2952	4,204.0000	4.2040	(2.122)	0	0	0
2017/03/08	2032	02/11/2017	9.49	Call	Bond Future	4,336.3800	4.3364	4,244.9200	4.2449	(2.109)	0	0	0
2017/03/08	2032	02/11/2017	9.50	Call	Bond Future	4,377.8000	4.3778	4,286.0400	4.2860	(2.096)	0	0	0
2017/03/08	2033	04/05/2017			Bond Future	106.6828	106.6828	106.6766	106.6766	(0.006)	0.0000	0.0000	5,778
2017/03/08	2033	04/05/2017	110.83	Put	Bond Future	4,147.2100	4.1472	4,153.4000	4.1534	0.149	0	0	0
2017/03/08	2033	04/05/2017	110.85	Put	Bond Future	4,167.2100	4.1672	4,173.4000	4.1734	0.149	0	0	0
2017/03/08	2033	04/05/2017	110.84	Put	Bond Future	4,157.2100	4.1572	4,163.4000	4.1634	0.149	0	0	0
2017/03/08	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2033	03/08/2017	113.14	Put	Bond Future	4,396.1500	4.3962	4,402.0400	4.4020	0.134	0	0	0
2017/03/08	2033	03/08/2017			Bond Future	108.7439	108.7439	108.7380	108.7380	(0.005)	0.0000	0.0000	0
2017/03/08	2033	03/08/2017	113.13	Put	Bond Future	4,386.1500	4.3862	4,392.0400	4.3920	0.134	0	0	0
2017/03/08	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2033	03/08/2017	113.12	Put	Bond Future	4,376.1500	4.3762	4,382.0400	4.3820	0.135	0	0	0

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2017/03/08	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2033	02/11/2017			Bond Future	109.8249	109.8249	109.8176	109.8176	(0.007)	0.0000	0.0000	0
2017/03/08	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2033	02/11/2017	110.07	Put	Bond Future	245.0600	0.2451	252.4000	0.2524	2.995	0	0	0
2017/03/08	2033	02/11/2017	110.09	Put	Bond Future	265.0600	0.2651	272.4000	0.2724	2.769	0	0	0
2017/03/08	2033	02/11/2017	110.08	Put	Bond Future	255.0600	0.2551	262.4000	0.2624	2.878	0	0	0
2017/03/08	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2037	04/05/2017			Bond Future	9.4433	93.9058	9.4569	93.7927	0.144	0.0000	0.0000	49,334
2017/03/08	2037	04/05/2017	9.58	Put	Bond Future	1,490.4700	1.4905	1,515.0000	1.5150	1.646	0	0	0
2017/03/08	2037	04/05/2017	9.60	Put	Bond Future	1,425.5200	1.4255	1,448.7800	1.4488	1.632	0	0	0
2017/03/08	2037	04/05/2017	9.59	Put	Bond Future	1,457.7200	1.4577	1,481.6100	1.4816	1.639	0	0	0
2017/03/08	2037	04/05/2017	9.60	Call	Bond Future	2,711.5000	2.7115	2,621.7200	2.6217	(3.311)	0	0	0
2017/03/08	2037	04/05/2017	9.58	Call	Bond Future	2,613.9300	2.6139	2,525.4200	2.5254	(3.386)	0	0	0
2017/03/08	2037	04/05/2017	9.59	Call	Bond Future	2,662.5000	2.6625	2,573.3500	2.5733	(3.348)	0	0	0
2017/03/08	2037	03/08/2017	9.57	Call	Bond Future	3,592.2100	3.5922	3,511.7500	3.5118	(2.240)	0	0	0
2017/03/08	2037	03/08/2017			Bond Future	9.4922	91.4444	9.5062	91.3298	0.147	0.0000	0.0000	160
2017/03/08	2037	03/08/2017	9.58	Call	Bond Future	3,635.8200	3.6358	3,554.9300	3.5549	(2.225)	0	0	0
2017/03/08	2037	03/08/2017	9.56	Put	Bond Future	2,995.3500	2.9954	3,029.9900	3.0300	1.156	0	0	0
2017/03/08	2037	03/08/2017	9.57	Put	Bond Future	2,957.7200	2.9577	2,991.9200	2.9919	1.156	0	0	0
2017/03/08	2037	03/08/2017	9.58	Put	Bond Future	2,920.2300	2.9202	2,954.0000	2.9540	1.156	0	0	0
2017/03/08	2037	03/08/2017	9.56	Call	Bond Future	3,548.6300	3.5486	3,468.6100	3.4686	(2.255)	0	0	0
2017/03/08	2037	02/11/2017			Bond Future	9.5309	93.2504	9.5455	93.1324	0.153	0.0000	0.0000	0
2017/03/08	2037	02/11/2017	9.66	Call	Bond Future	4,720.9500	4.7210	4,636.3800	4.6364	(1.791)	0	0	0
2017/03/08	2037	02/11/2017	9.65	Put	Bond Future	3,718.1100	3.7181	3,751.6600	3.7517	0.902	0	0	0
2017/03/08	2037	02/11/2017	9.67	Put	Bond Future	3,643.9400	3.6439	3,677.1100	3.6771	0.910	0	0	0
2017/03/08	2037	02/11/2017	9.66	Put	Bond Future	3,680.8800	3.6809	3,714.3900	3.7144	0.910	0	0	0
2017/03/08	2037	02/11/2017	9.67	Call	Bond Future	4,763.8100	4.7638	4,678.9000	4.6789	(1.782)	0	0	0
2017/03/08	2037	02/11/2017	9.65	Call	Bond Future	4,678.2600	4.6783	4,593.7300	4.5937	(1.807)	0	0	0
2017/03/08	2038	04/05/2017	139.77	Put	Bond Future	5,894.8000	5.8948	5,902.9500	5.9029	0.138	0	0	0
2017/03/08	2038	04/05/2017			Bond Future	133.8752	133.8752	133.8670	133.8670	(0.006)	0.0000	0.0000	20,553
2017/03/08	2038	04/05/2017	139.79	Put	Bond Future	5,914.8000	5.9148	5,922.9500	5.9229	0.138	0	0	0
2017/03/08	2038	04/05/2017	139.78	Put	Bond Future	5,904.8000	5.9048	5,912.9500	5.9129	0.138	0	0	0
2017/03/08	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2038	03/08/2017			Bond Future	134.9481	134.9481	134.9403	134.9403	(0.006)	0.0000	0.0000	0
2017/03/08	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2038	03/08/2017	141.16	Put	Bond Future	6,211.9300	6.2119	6,219.6500	6.2197	0.124	0	0	0
2017/03/08	2038	03/08/2017	141.18	Put	Bond Future	6,231.9300	6.2319	6,239.6500	6.2397	0.124	0	0	0
2017/03/08	2038	03/08/2017	141.17	Put	Bond Future	6,221.9300	6.2219	6,229.6500	6.2297	0.124	0	0	0
2017/03/08	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2038	02/11/2017	136.80	Call	Bond Future	842.8500	0.8428	833.3200	0.8333	(1.131)	0	0	0
2017/03/08	2038	02/11/2017			Bond Future	137.6428	137.6428	137.6333	137.6333	(0.007)	0.0000	0.0000	0
2017/03/08	2038	02/11/2017	136.81	Call	Bond Future	832.8500	0.8328	823.3200	0.8233	(1.144)	0	0	0
2017/03/08	2038	02/11/2017	136.82	Call	Bond Future	822.8500	0.8228	813.3200	0.8133	(1.158)	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
2017/03/08	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2040	04/05/2017			Bond Future	9.4472	98.2574	9.4609	98.1347	0.145	0.0000	0.0000	9,195
2017/03/08	2040	04/05/2017	9.62	Put	Bond Future	1,515.6700	1.5157	1,544.4200	1.5444	1.897	0	0	0
2017/03/08	2040	04/05/2017	9.64	Put	Bond Future	1,449.4600	1.4495	1,476.8800	1.4769	1.892	0	0	0
2017/03/08	2040	04/05/2017	9.63	Put	Bond Future	1,482.3500	1.4824	1,510.4300	1.5104	1.894	0	0	0
2017/03/08	2040	04/05/2017	9.62	Call	Bond Future	3,046.1500	3.0462	2,952.1500	2,9521	(3.086)	0	0	0
2017/03/08	2040	04/05/2017	9.63	Call	Bond Future	3,100.2000	3.1002	3,005.5300	3.0055	(3.054)	0	0	0
2017/03/08	2040	04/05/2017	9.64	Call	Bond Future	3,154.5500	3.1545	3,059.2200	3.0592	(3.022)	0	0	0
2017/03/08	2040	03/08/2017			Bond Future	9.4947	95.6288	9.5087	95.5043	0.148	0.0000	0.0000	0
2017/03/08	2040	03/08/2017	9.61	Put	Bond Future	3,095.1400	3.0951	3,135.4300	3.1354	1.302	0	0	0
2017/03/08	2040	03/08/2017	9.63	Put	Bond Future	3,017.7900	3.0178	3,057.1600	3.0572	1.305	0	0	0
2017/03/08	2040	03/08/2017	9.62	Put	Bond Future	3,056.1500	3.0562	3,095.9800	3.0960	1.303	0	0	0
2017/03/08	2040	03/08/2017	9.61	Call	Bond Future	4,110.5700	4.1106	4,026.3800	4.0264	(2.048)	0	0	0
2017/03/08	2040	03/08/2017	9.62	Call	Bond Future	4,158.8000	4.1588	4,074.1500	4.0742	(2.035)	0	0	0
2017/03/08	2040	03/08/2017	9.63	Call	Bond Future	4,207.5400	4.2075	4,122.4300	4.1224	(2.023)	0	0	0
2017/03/08	2040	02/11/2017			Bond Future	9.5321	97.5174	9.5466	97.3893	0.153	0.0000	0.0000	0
2017/03/08	2040	02/11/2017	9.66	Call	Bond Future	5,168.8000	5.1688	5,080.0900	5.0801	(1.716)	0	0	0
2017/03/08	2040	02/11/2017	9.65	Put	Bond Future	4,093.0300	4.0930	4,132.7800	4.1328	0.971	0	0	0
2017/03/08	2040	02/11/2017	9.67	Put	Bond Future	4,012.6400	4.0126	4,051.9700	4.0520	0.980	0	0	0
2017/03/08	2040	02/11/2017	9.66	Put	Bond Future	4,052.8300	4.0528	4,092.2200	4.0922	0.972	0	0	0
2017/03/08	2040	02/11/2017	9.67	Call	Bond Future	5,214.9500	5.2150	5,126.1800	5.1262	(1.702)	0	0	0
2017/03/08	2040	02/11/2017	9.65	Call	Bond Future	5,122.5300	5.1225	5,034.1800	5.0342	(1.725)	0	0	0
2017/03/08	2044	04/05/2017			Bond Future	9.4866	95.2312	9.5003	95.1069	0.145	0.0000	0.0000	22,991
2017/03/08	2044	04/05/2017	9.67	Call	Bond Future	3,153.4300	3.1534	3,060.3200	3.0603	(2.953)	0	0	0
2017/03/08	2044	04/05/2017	9.66	Put	Bond Future	1,547.6300	1.5476	1,579.4800	1.5795	2.058	0	0	0
2017/03/08	2044	04/05/2017	9.68	Put	Bond Future	1,480.5400	1.4805	1,511.0400	1.5110	2.060	0	0	0
2017/03/08	2044	04/05/2017	9.67	Put	Bond Future	1,513.7300	1.5137	1,544.9000	1.5449	2.059	0	0	0
2017/03/08	2044	04/05/2017	9.68	Call	Bond Future	3,208.2200	3.2082	3,114.4400	3.1144	(2.923)	0	0	0
2017/03/08	2044	04/05/2017	9.66	Call	Bond Future	3,099.2200	3.0992	3,006.7900	3.0068	(2.982)	0	0	0
2017/03/08	2044	03/08/2017			Bond Future	9.5330	92.6700	9.5471	92.5439	0.147	0.0000	0.0000	0
2017/03/08	2044	03/08/2017	9.62	Put	Bond Future	3,226.5800	3.2266	3,274.6300	3.2746	1.489	0	0	0
2017/03/08	2044	03/08/2017	9.64	Put	Bond Future	3,144.2400	3.1442	3,191.3200	3.1913	1.497	0	0	0
2017/03/08	2044	03/08/2017	9.63	Put	Bond Future	3,185.2100	3.1852	3,232.7700	3.2328	1.493	0	0	0
2017/03/08	2044	03/08/2017	9.64	Call	Bond Future	4,097.3700	4.0974	4,018.4200	4.0184	(1.927)	0	0	0
2017/03/08	2044	03/08/2017	9.62	Call	Bond Future	4,002.8100	4.0028	3,924.8300	3.9248	(1.948)	0	0	0
2017/03/08	2044	03/08/2017	9.63	Call	Bond Future	4,049.9600	4.0500	3,971.4900	3.9715	(1.938)	0	0	0
2017/03/08	2044	02/11/2017	9.68	Call	Bond Future	5,182.4200	5.1824	5,098.4700	5.0985	(1.620)	0	0	0
2017/03/08	2044	02/11/2017			Bond Future	9.5697	94.5002	9.5843	94.3705	0.152	0.0000	0.0000	0
2017/03/08	2044	02/11/2017	9.66	Call	Bond Future	5,089.8200	5.0898	5,006.9400	5.0069	(1.628)	0	0	0
2017/03/08	2044	02/11/2017	9.67	Call	Bond Future	5,136.1800	5.1362	5,052.6100	5.0526	(1.627)	0	0	0
2017/03/08	2044	02/11/2017	9.66	Put	Bond Future	4,290.7000	4.2907	4,337.6200	4.3376	1.094	0	0	0
2017/03/08	2044	02/11/2017	9.68	Put	Bond Future	4,207.8200	4.2078	4,253.6700	4.2537	1.090	0	0	0
2017/03/08	2044	02/11/2017	9.67	Put	Bond Future	4,249.2500	4.2493	4,295.4800	4.2955	1.088	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
2017/03/08	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2046	04/05/2017			Bond Future	131.0940	131.0940	131.3614	131.3614	0.204	0.0000	0.0000	20,133
2017/03/08	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2046	04/05/2017	138.32	Put	Bond Future	7,226.0000	7.2260	6,958.6100	6.9586	(3.700)	0	0	0
2017/03/08	2046	04/05/2017	138.34	Put	Bond Future	7,246.0000	7.2460	6,978.6100	6.9786	(3.690)	0	0	0
2017/03/08	2046	04/05/2017	138.33	Put	Bond Future	7,236.0000	7.2360	6,968.6100	6.9686	(3.695)	0	0	0
2017/03/08	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2046	03/08/2017	141.17	Put	Bond Future	7,543.6000	7.5436	7,270.3400	7.2703	(3.622)	0	0	0
2017/03/08	2046	03/08/2017			Bond Future	133.6264	133.6264	133.8997	133.8997	0.204	0.0000	0.0000	0
2017/03/08	2046	03/08/2017	141.19	Put	Bond Future	7,563.6000	7.5636	7,290.3400	7.2903	(3.613)	0	0	0
2017/03/08	2046	03/08/2017	141.18	Put	Bond Future	7,553.6000	7.5536	7,280.3400	7.2803	(3.618)	0	0	0
2017/03/08	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2046	02/11/2017			Bond Future	134.6907	134.6907	134.9675	134.9675	0.206	0.0000	0.0000	0
2017/03/08	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2046	02/11/2017	136.30	Put	Bond Future	1,609.3500	1.6094	1,332.5300	1.3325	(17.201)	0	0	0
2017/03/08	2046	02/11/2017	136.32	Put	Bond Future	1,629.3500	1.6294	1,352.5300	1.3525	(16.990)	0	0	0
2017/03/08	2046	02/11/2017	136.31	Put	Bond Future	1,619.3500	1.6194	1,342.5300	1.3425	(17.095)	0	0	0
2017/03/08	2050	04/05/2017			Bond Future	143.0952	143.0952	143.0867	143.0867	(0.006)	0.0000	0.0000	24,054
2017/03/08	2050	04/05/2017	147.83	Put	Bond Future	4,734.7900	4.7348	4,743.3500	4.7433	0.181	0	0	0
2017/03/08	2050	04/05/2017	147.85	Put	Bond Future	4,754.7900	4.7548	4,763.3500	4.7633	0.180	0	0	0
2017/03/08	2050	04/05/2017	147.84	Put	Bond Future	4,744.7900	4.7448	4,753.3500	4.7533	0.180	0	0	0
2017/03/08	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2050	03/08/2017			Bond Future	144.1809	144.1809	144.1729	144.1729	(0.006)	0.0000	0.0000	0
2017/03/08	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2050	03/08/2017	149.22	Put	Bond Future	5,039.1400	5.0391	5,047.0800	5.0471	0.158	0	0	0
2017/03/08	2050	03/08/2017	149.24	Put	Bond Future	5,059.1400	5.0591	5,067.0800	5.0671	0.157	0	0	0
2017/03/08	2050	03/08/2017	149.23	Put	Bond Future	5,049.1400	5.0491	5,057.0800	5.0571	0.157	0	0	0
2017/03/08	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	2050	02/11/2017			Bond Future	147.0601	147.0601	147.0500	147.0500	(0.007)	0.0000	0.0000	0
2017/03/08	2050	02/11/2017	144.67	Call	Bond Future	2,390.0600	2.3901	2,380.0500	2.3800	(0.419)	0	0	0
2017/03/08	2050	02/11/2017	144.65	Call	Bond Future	2,410.0600	2.4101	2,400.0500	2.4000	(0.415)	0	0	0
2017/03/08	2050	02/11/2017	144.66	Call	Bond Future	2,400.0600	2.4001	2,390.0500	2.3900	(0.417)	0	0	0
2017/03/08	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	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
2017/03/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	AL37	04/05/2017			Index Future	531.7480	531.7480	531.2740	531.2740	(0.089)	0.0000	0.0000	1
2017/03/08	AL37	03/08/2017			Index Future	541.9170	541.9170	541.4370	541.4370	(0.089)	0.0000	0.0000	0
2017/03/08	AL37	02/11/2017			Index Future	552.6150	552.6150	552.1200	552.1200	(0.090)	0.0000	0.0000	0
2017/03/08	AL7T	04/05/2017			Index Future	614.4090	614.4090	613.8590	613.8590	(0.090)	0.0000	0.0000	0
2017/03/08	AL7T	03/08/2017			Index Future	626.1590	626.1590	625.6020	625.6020	(0.089)	0.0000	0.0000	0
2017/03/08	AL7T	02/11/2017			Index Future	638.5200	638.5200	637.9450	637.9450	(0.090)	0.0000	0.0000	0
2017/03/08	ALBI	04/05/2017			Index Future	558.9430	558.9430	558.3450	558.3450	(0.107)	0.0000	0.0000	598
2017/03/08	ALBI	03/08/2017			Index Future	569.6320	569.6320	569.0260	569.0260	(0.106)	0.0000	0.0000	0
2017/03/08	ALBI	02/11/2017			Index Future	580.8770	580.8770	580.2530	580.2530	(0.107)	0.0000	0.0000	0
2017/03/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	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
2017/03/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/08	EL28	04/05/2017			Bond Future	129.8472	129.8472	129.0957	129.0957	(0.579)	0.0000	0.0000	0
2017/03/08	EL28	04/05/2017	137.90	Put	Bond Future	8,052.7900	8.0528	8,804.3500	8.8043	9.333	0	0	0
2017/03/08	EL28	04/05/2017	137.92	Put	Bond Future	8,072.7900	8.0728	8,824.3500	8.8243	9.310	0	0	0
2017/03/08	EL28	04/05/2017	137.91	Put	Bond Future	8,062.7900	8.0628	8,814.3500	8.8143	9.321	0	0	0
2017/03/08	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/08	EL28	03/08/2017			Bond Future	132.3556		131.5902		(0.578)	0.0000	0.0000	0
2017/03/08	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	EL28	03/08/2017	135.16	Put	Bond Future	2,804.4100	2.8044	3,569.8300	3.5698	27.293	0	0	0
2017/03/08	EL28	03/08/2017	135.18	Put	Bond Future	2,824.4100	2.8244	3,589.8300	3.5898	27.100	0	0	0
2017/03/08	EL28	03/08/2017	135.17	Put	Bond Future	2,814.4100	2.8144	3,579.8300	3.5798	27.196	0	0	0
2017/03/08	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	EL28	02/11/2017			Bond Future	133.2315	133.2315	132.4492	132.4492	(0.587)	0.0000	0.0000	0
2017/03/08	EL28	02/11/2017	133.87	Put	Bond Future	638.4800	0.6385	1,420.8100	1.4208	122.530	0	0	0
2017/03/08	EL28	02/11/2017	133.89	Put	Bond Future	658.4800	0.6585	1,440.8100	1.4408	118.808	0	0	0
2017/03/08	EL28	02/11/2017	133.88	Put	Bond Future	648.4800	0.6485	1,430.8100	1.4308	120.641	0	0	0
2017/03/08	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	ES33	04/05/2017			Bond Future	10.3702	78.7227	10.3829	78.6408	0.122	0.0000	0.0000	9,466
2017/03/08	ES33	04/05/2017	10.55	Call	Bond Future	1,149.2800	1.1493	1,067.4400	1.0674	(7.121)	0	0	0
2017/03/08	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	ES33	04/05/2017	10.56	Call	Bond Future	1,212.4600	1.2125	1,130.6200	1.1306	(6.750)	0	0	0
2017/03/08	ES33	04/05/2017	10.54	Call	Bond Future	1,086.0300	1.0860	1,004.1900	1.0042	(7.536)	0	0	0
2017/03/08	ES33	03/08/2017			Bond Future	10.4463	80.2281	10.4593	80.1452	0.125	0.0000	0.0000	0
2017/03/08	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	ES33	03/08/2017	10.55	Call	Bond Future	657.2900	0.6573	574.3800	0.5744	(12.614)	0	0	0
2017/03/08	ES33	03/08/2017	10.53	Call	Bond Future	531.1900	0.5312	448.2800	0.4483	(15.608)	0	0	0
2017/03/08	ES33	03/08/2017	10.54	Call	Bond Future	594.2800	0.5943	511.3700	0.5114	(13.951)	0	0	0
2017/03/08	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	ES33	02/11/2017			Bond Future	10.5204	78.0193	10.5339	77.9338	0.129	0.0000	0.0000	0
2017/03/08	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	ES33	02/11/2017	10.66	Call	Bond Future	871.7700	0.8718	786.2800	0.7863	(9.806)	0	0	0
2017/03/08	ES33	02/11/2017	10.67	Call	Bond Future	933.6300	0.9336	848.1400	0.8481	(9.157)	0	0	0
2017/03/08	ES33	02/11/2017	10.68	Call	Bond Future	995.4100	0.9954	909.9200	0.9099	(8.588)	0	0	0
2017/03/08	ES42	04/05/2017			Bond Future	10.5168	82.6256	10.5295	82.5311	0.121	0.0000	0.0000	8,777
2017/03/08	ES42	03/08/2017			Bond Future	10.5915	84.2057	10.6045	84.1099	0.123	0.0000	0.0000	0
2017/03/08	ES42	02/11/2017			Bond Future	10.6633	81.6064	10.6769	81.5077	0.128	0.0000	0.0000	0
2017/03/08	GOVI	04/05/2017			GOVI	556.7130	556.7130	556.1180	556.1180	(0.107)	0.0000	0.0000	396
2017/03/08	GOVI	04/05/2017	262.19	Call	GOVI	2,945,230.0000	294.5230	2,939,280.0000	293.9280	(0.202)	0	0	0
2017/03/08	GOVI	04/05/2017	262.20	Call	GOVI	2,945,130.0000	294.5130	2,939,180.0000	293.9180	(0.202)	0	0	0
2017/03/08	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	GOVI	04/05/2017	262.18	Call	GOVI	2,945,330.0000	294.5330	2,939,380.0000	293.9380	(0.202)	0	0	0
2017/03/08	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	GOVI	03/08/2017			GOVI	567.3590	567.3590	566.7570	566.7570	(0.106)	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
2017/03/08	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	GOVI	03/08/2017	561.09	Call	GOVI	62,690.0000	6.2690	56,670.0000	5.6670	(9.603)	0	0	0
2017/03/08	GOVI	03/08/2017	561.10	Call	GOVI	62,590.0000	6.2590	56,570.0000	5.6570	(9.618)	0	0	0
2017/03/08	GOVI	03/08/2017	561.11	Call	GOVI	62,490.0000	6.2490	56,470.0000	5.6470	(9.634)	0	0	0
2017/03/08	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	GOVI	02/11/2017			GOVI	578.5590	578.5590	577.9390	577.9390	(0.107)	0.0000	0.0000	0
2017/03/08	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	GOVI	02/11/2017	572.44	Call	GOVI	61,190.0000	6.1190	54,990.0000	5.4990	(10.132)	0	0	0
2017/03/08	GOVI	02/11/2017	572.45	Call	GOVI	61,090.0000	6.1090	54,890.0000	5.4890	(10.149)	0	0	0
2017/03/08	GOVI	02/11/2017	572.46	Call	GOVI	60,990.0000	6.0990	54,790.0000	5.4790	(10.166)	0	0	0
2017/03/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/08	IGOV	04/05/2017			Index Future	252.3200	252.3200	252.1130	252.1130	(0.082)	0.0000	0.0000	922
2017/03/08	IGOV	03/08/2017			Index Future	257.1940	257.1940	256.9850	256.9850	(0.081)	0.0000	0.0000	412
2017/03/08	IGOV	02/11/2017			Index Future	262.3300	262.3300	262.1130	262.1130	(0.083)	0.0000	0.0000	0
2017/03/08	ILBI	04/05/2017			Index Future	684.1160	684.1160	683.6960	683.6960	(0.061)	0.0000	0.0000	0
2017/03/08	ILBI	03/08/2017			Index Future	697.1130	697.1130	696.6850	696.6850	(0.061)	0.0000	0.0000	0
2017/03/08	ILBI	02/11/2017			Index Future	711.1260	711.1260	710.6880	710.6880	(0.062)	0.0000	0.0000	0
2017/03/08	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/03/08	IS01	15/06/2017			Interest Rate Swap	99.6103	99.6103	99.6107	99.6107	0.000	0.0000	0.0000	0
2017/03/08	IS01	21/09/2017			Interest Rate Swap	99.6150	99.6150	99.6166	99.6166	0.002	0.0000	0.0000	0
2017/03/08	IS01	21/12/2017			Interest Rate Swap	99.8382	99.8382	99.8409	99.8409	0.003	0.0000	0.0000	0
2017/03/08	IS01	15/03/2018			Interest Rate Swap	99.8251	99.8251	99.8281	99.8281	0.003	0.0000	0.0000	0
2017/03/08	IS01	21/06/2018			Interest Rate Swap	100.0000	100.0000	100.0425	100.0425	0.043	0.0000	0.0000	0
2017/03/08	IS02	18/12/2017			Interest Rate Swap	99.8659	99.8659	99.8683	99.8683	0.002	0.0000	0.0000	0
2017/03/08	IS02	16/03/2018			Interest Rate Swap	99.1102	99.1102	99.1134	99.1134	0.003	0.0000	0.0000	0
2017/03/08	IS02	15/06/2018			Interest Rate Swap	98.7237	98.7237	98.7264	98.7264	0.003	0.0000	0.0000	0
2017/03/08	IS02	21/09/2018			Interest Rate Swap	98.7343	98.7343	98.7381	98.7381	0.004	0.0000	0.0000	0
2017/03/08	IS02	21/12/2018			Interest Rate Swap	99.1800	99.1800	99.1900	99.1900	0.010	0.0000	0.0000	0
2017/03/08	IS02	15/03/2019			Interest Rate Swap	99.6382	99.6382	99.6480	99.6480	0.010	0.0000	0.0000	0
2017/03/08	IS02	21/06/2019			Interest Rate Swap	100.0000	100.0000	100.1209	100.1209	0.121	0.0000	0.0000	0
2017/03/08	IS05	17/12/2020			Interest Rate Swap	97.1283	97.1283	97.1341	97.1341	0.006	0.0000	0.0000	0
2017/03/08	IS05	16/03/2021			Interest Rate Swap	96.4225	96.4225	96.4275	96.4275	0.005	0.0000	0.0000	0
2017/03/08	IS05	15/06/2021			Interest Rate Swap	95.6878	95.6878	95.6890	95.6890	0.001	0.0000	0.0000	0
2017/03/08	IS05	21/09/2021			Interest Rate Swap	95.9357	95.9357	95.9322	95.9322	(0.004)	0.0000	0.0000	0
2017/03/08	IS05	21/12/2021			Interest Rate Swap	98.1667	98.1667	98.1591	98.1591	(0.008)	0.0000	0.0000	51
2017/03/08	IS05	15/03/2022			Interest Rate Swap	98.3430	98.3430	98.3334	98.3334	(0.010)	0.0000	0.0000	0
2017/03/08	IS05	21/06/2022			Interest Rate Swap	100.0000	100.0000	99.5686	99.5686	(0.431)	0.0000	0.0000	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
2017/03/08	IS10	17/12/2025			Interest Rate Swap	96.7658		96.7658	96.7063	96.7063	(0.062)	0.0000	0.0000	0
2017/03/08	IS10	16/03/2026			Interest Rate Swap	93.8201		93.8201	93.7650	93.7650	(0.059)	0.0000	0.0000	0
2017/03/08	IS10	15/06/2026			Interest Rate Swap	92.5921		92.5921	92.5366	92.5366	(0.060)	0.0000	0.0000	0
2017/03/08	IS10	21/09/2026			Interest Rate Swap	94.7306		94.7306	94.6728	94.6728	(0.061)	0.0000	0.0000	0
2017/03/08	IS10	21/12/2026			Interest Rate Swap	98.4521		98.4521	98.3924	98.3924	(0.061)	0.0000	0.0000	0
2017/03/08	IS10	15/03/2027			Interest Rate Swap	97.0403		97.0403	96.9794	96.9794	(0.063)	0.0000	0.0000	0
2017/03/08	IS10	21/06/2027			Interest Rate Swap	100.0000		100.0000	99.0157	99.0157	(0.984)	0.0000	0.0000	0
2017/03/08	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/08	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/08	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/08	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/08	JBAF	15/03/2017			Jibar Tradeable Future	7.3300		92.6700	7.3300	92.6700	0.000	0.0000	0.0000	1,000
2017/03/08	JBAF	19/04/2017			Jibar Tradeable Future	7.3300		92.6700	7.3200	92.6800	(0.136)	0.0000	0.0000	0
2017/03/08	JBAF	17/05/2017			Jibar Tradeable Future	7.3300		92.6700	7.3200	92.6800	(0.136)	0.0000	0.0000	0
2017/03/08	JBAF	21/06/2017			Jibar Tradeable Future	7.3300		92.6700	7.3200	92.6800	(0.136)	0.0000	0.0000	0
2017/03/08	JBAF	19/07/2017			Jibar Tradeable Future	7.3300		92.6700	7.3200	92.6800	(0.136)	0.0000	0.0000	0
2017/03/08	JBAF	16/08/2017			Jibar Tradeable Future	7.3300		92.6700	7.3100	92.6900	(0.273)	0.0000	0.0000	0
2017/03/08	JBAF	20/09/2017			Jibar Tradeable Future	7.3400		92.6600	7.3000	92.7000	(0.545)	0.0000	0.0000	0
2017/03/08	JBAF	20/12/2017			Jibar Tradeable Future	7.3200		92.6800	7.2600	92.7400	(0.820)	0.0000	0.0000	0
2017/03/08	JBAF	20/03/2018			Jibar Tradeable Future	7.3100		92.6900	7.2500	92.7500	(0.821)	0.0000	0.0000	0
2017/03/08	JBAF	20/06/2018			Jibar Tradeable Future	7.3300		92.6700	7.2600	92.7400	(0.955)	0.0000	0.0000	0
2017/03/08	JBAF	19/09/2018			Jibar Tradeable Future	7.3500		92.6500	7.3000	92.7000	(0.680)	0.0000	0.0000	0
2017/03/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/08	JBAF	19/12/2018			Jibar Tradeable Future	7.3800		92.6200	7.3400	92.6600	(0.542)	0.0000	0.0000	0
2017/03/08	R023	04/05/2017	8.61	Call	Bond Future	2,233.2900		2.2333	2,122.4400	2.1224	(4.964)	0	0	0
2017/03/08	R023	04/05/2017			Bond Future	8.1660		99.5615	8.1963	99.4254	0.370	0.0000	0.0000	19,183
2017/03/08	R023	04/05/2017	8.59	Call	Bond Future	2,162.7600		2.1628	2,053.2900	2.0533	(5.062)	0	0	0
2017/03/08	R023	04/05/2017	8.60	Call	Bond Future	2,197.9200		2.1979	2,087.7500	2.0878	(5.012)	0	0	0
2017/03/08	R023	04/05/2017	8.59	Put	Bond Future	276.3600		0.2764	302.9800	0.3030	9.632	0	0	0
2017/03/08	R023	04/05/2017	8.61	Put	Bond Future	259.0100		0.2590	284.2500	0.2843	9.745	0	0	0
2017/03/08	R023	04/05/2017	8.60	Put	Bond Future	267.5700		0.2676	293.4900	0.2935	9.687	0	0	0
2017/03/08	R023	03/08/2017	8.60	Put	Bond Future	741.6700		0.7417	789.7900	0.7898	6.488	0	0	0
2017/03/08	R023	03/08/2017			Bond Future	8.1858		101.4655	8.2176	101.3275	0.388	0.0000	0.0000	0
2017/03/08	R023	03/08/2017	8.59	Put	Bond Future	754.4600		0.7545	803.1600	0.8032	6.455	0	0	0
2017/03/08	R023	03/08/2017	8.60	Call	Bond Future	2,521.8800		2.5219	2,431.9400	2.4319	(3.566)	0	0	0
2017/03/08	R023	03/08/2017	8.58	Call	Bond Future	2,462.8100		2.4628	2,374.0500	2.3741	(3.604)	0	0	0
2017/03/08	R023	03/08/2017	8.59	Call	Bond Future	2,492.1600		2.4922	2,402.8000	2.4028	(3.586)	0	0	0
2017/03/08	R023	03/08/2017	8.58	Put	Bond Future	767.6500		0.7677	816.9500	0.8169	6.422	0	0	0
2017/03/08	R023	02/11/2017	8.56	Call	Bond Future	2,506.2800		2.5063	2,417.7300	2.4177	(3.533)	0	0	0
2017/03/08	R023	02/11/2017			Bond Future	8.1985		99.5370	8.2324	99.3950	0.414	0.0000	0.0000	0
2017/03/08	R023	02/11/2017	8.58	Call	Bond Future	2,560.7700		2.5608	2,471.1600	2.4712	(3.499)	0	0	0
2017/03/08	R023	02/11/2017	8.57	Call	Bond Future	2,533.3000		2.5333	2,444.2300	2.4442	(3.516)	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
2017/03/08	R023	02/11/2017	8.56	Put	Bond Future	1,005.7700	1.0058	1,059.2200	1.0592	5.314	0	0	0
2017/03/08	R023	02/11/2017	8.58	Put	Bond Future	978.0700	0.9781	1,030.4600	1.0305	5.356	0	0	0
2017/03/08	R023	02/11/2017	8.57	Put	Bond Future	991.6900	0.9917	1,044.6200	1.0446	5.337	0	0	0
2017/03/08	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R035	04/05/2017			Bond Future	9.3448	97.6255	9.3586	97.5105	0.148	0.0000	0.0000	8,517
2017/03/08	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R035	04/05/2017	9.55	Call	Bond Future	1,687.8000	1.6878	1,572.7900	1.5728	(6.814)	0	0	0
2017/03/08	R035	04/05/2017	9.53	Call	Bond Future	1,525.3100	1.5253	1,410.3000	1.4103	(7.540)	0	0	0
2017/03/08	R035	04/05/2017	9.54	Call	Bond Future	1,606.6100	1.6066	1,491.6000	1.4916	(7.159)	0	0	0
2017/03/08	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R035	03/08/2017			Bond Future	9.3887	99.4925	9.4028	99.3759	0.151	0.0000	0.0000	0
2017/03/08	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R035	03/08/2017	9.50	Call	Bond Future	910.9900	0.9110	794.3800	0.7944	(12.800)	0	0	0
2017/03/08	R035	03/08/2017	9.51	Call	Bond Future	992.1800	0.9922	875.5700	0.8756	(11.753)	0	0	0
2017/03/08	R035	03/08/2017	9.52	Call	Bond Future	1,073.2600	1.0733	956.6500	0.9567	(10.865)	0	0	0
2017/03/08	R035	02/11/2017			Bond Future	9.4297	96.9543	9.4444	96.8341	0.156	0.0000	0.0000	0
2017/03/08	R035	02/11/2017	9.60	Call	Bond Future	1,373.9800	1.3740	1,253.8000	1.2538	(8.747)	0	0	0
2017/03/08	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R035	02/11/2017	9.61	Call	Bond Future	1,453.7200	1.4537	1,333.5400	1.3335	(8.267)	0	0	0
2017/03/08	R035	02/11/2017	9.59	Call	Bond Future	1,294.1400	1.2941	1,173.9600	1.1740	(9.286)	0	0	0
2017/03/08	R186	04/05/2017	8.95	Put	Bond Future	0.0000	0.0000	738.6700	0.7387	100.000	0	0	2,600
2017/03/08	R186	04/05/2017			Bond Future	8.6623	115.8198	8.6763	115.7223	0.162	0.0000	0.0000	110,105
2017/03/08	R186	04/05/2017	8.89	Put	Bond Future	857.8200	0.8578	868.6300	0.8686	1.260	0	0	0
2017/03/08	R186	04/05/2017	8.94	Put	Bond Future	750.6700	0.7507	759.2100	0.7592	1.138	0	0	500
2017/03/08	R186	04/05/2017	9.20	Call	Bond Future	4,002.2600	4.0023	3,905.7400	3.9057	(2.412)	0	0	0
2017/03/08	R186	04/05/2017	8.91	Put	Bond Future	813.6200	0.8136	823.4900	0.8235	1.213	0	0	0
2017/03/08	R186	04/05/2017	8.70	Put	Bond Future	1,376.3100	1.3763	1,398.3200	1.3983	1.599	0	0	0
2017/03/08	R186	04/05/2017	8.90	Put	Bond Future	835.5000	0.8355	845.8200	0.8458	1.235	0	0	0
2017/03/08	R186	04/05/2017	8.44	Put	Bond Future	2,402.9000	2.4029	2,445.5200	2.4455	1.774	0	0	0
2017/03/08	R186	04/05/2017	8.91	Call	Bond Future	2,515.3900	2.5154	2,427.7300	2.4277	(3.485)	0	0	0
2017/03/08	R186	04/05/2017	8.98	Call	Bond Future	2,849.0900	2.8491	2,758.4900	2.7585	(3.180)	0	0	0
2017/03/08	R186	04/05/2017	9.20	Put	Bond Future	352.2000	0.3522	353.2100	0.3532	0.287	0	0	5,209
2017/03/08	R186	04/05/2017	8.70	Call	Bond Future	1,637.7600	1.6378	1,562.2400	1.5622	(4.611)	0	0	500
2017/03/08	R186	04/05/2017	8.89	Call	Bond Future	2,423.5000	2.4235	2,336.7800	2.3368	(3.578)	0	0	0
2017/03/08	R186	04/05/2017	8.94	Call	Bond Future	2,656.1600	2.6562	2,567.1700	2.5672	(3.350)	0	0	0
2017/03/08	R186	04/05/2017	8.98	Put	Bond Future	672.7600	0.6728	679.6900	0.6797	1.030	0	0	0
2017/03/08	R186	04/05/2017	8.95	Call	Bond Future	0.0000	0.0000	2,614.4300	2.6144	100.000	0	0	0
2017/03/08	R186	04/05/2017	8.90	Call	Bond Future	2,469.2500	2.4693	2,382.0400	2.3820	(3.532)	0	0	0
2017/03/08	R186	04/05/2017	8.44	Call	Bond Future	845.9400	0.8459	791.0300	0.7910	(6.491)	0	0	500
2017/03/08	R186	03/08/2017	8.93	Put	Bond Future	1,755.5400	1.7555	1,766.9700	1.7670	0.651	0	0	0
2017/03/08	R186	03/08/2017	9.35	Call	Bond Future	5,214.0600	5.2141	5,116.6800	5.1167	(1.868)	0	0	0
2017/03/08	R186	03/08/2017			Bond Future	8.6996	112.7318	8.7141	112.6331	0.167	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
2017/03/08	R186	03/08/2017	8.92	Put	Bond Future	1,781.4300	1.7814	1,793.2100	1.7932	0.661	0	0	0
2017/03/08	R186	03/08/2017	9.50	Call	Bond Future	5,971.1900	5.9712	5,871.8900	5.8719	(1.663)	0	0	0
2017/03/08	R186	03/08/2017	8.85	Put	Bond Future	1,971.1100	1.9711	1,985.3800	1.9854	0.724	0	0	750
2017/03/08	R186	03/08/2017	8.93	Call	Bond Future	3,306.1200	3.3061	3,218.8500	3.2188	(2.640)	0	0	0
2017/03/08	R186	03/08/2017	8.91	Call	Bond Future	3,224.7700	3.2248	3,138.1900	3.1382	(2.685)	0	0	0
2017/03/08	R186	03/08/2017	8.92	Call	Bond Future	3,265.3200	3.2653	3,178.4000	3.1784	(2.662)	0	0	0
2017/03/08	R186	03/08/2017	9.50	Put	Bond Future	707.3000	0.7073	706.7000	0.7067	(0.085)	0	0	6,500
2017/03/08	R186	03/08/2017	9.35	Put	Bond Future	910.8300	0.9108	912.1500	0.9122	0.145	0	0	750
2017/03/08	R186	03/08/2017	8.85	Call	Bond Future	2,986.6700	2.9867	2,902.2400	2.9022	(2.827)	0	0	0
2017/03/08	R186	03/08/2017	8.91	Put	Bond Future	1,807.6200	1.8076	1,819.7400	1.8197	0.670	0	0	0
2017/03/08	R186	02/11/2017	8.89	Put	Bond Future	2,567.0300	2.5670	2,622.5300	2.6225	2.162	0	0	0
2017/03/08	R186	02/11/2017	8.88	Call	Bond Future	3,603.2600	3.6033	3,556.3400	3.5563	(1.302)	0	0	0
2017/03/08	R186	02/11/2017			Bond Future	8.7275	114.9579	8.7429	114.8558	0.176	0.0000	0.0000	0
2017/03/08	R186	02/11/2017	8.89	Call	Bond Future	3,640.2000	3.6402	3,593.6500	3.5937	(1.279)	0	0	0
2017/03/08	R186	02/11/2017	8.90	Call	Bond Future	3,677.3300	3.6773	3,631.1500	3.6312	(1.256)	0	0	0
2017/03/08	R186	02/11/2017	8.88	Put	Bond Future	2,595.7400	2.5957	2,650.8700	2.6509	2.124	0	0	0
2017/03/08	R186	02/11/2017	8.90	Put	Bond Future	2,538.5600	2.5386	2,594.4300	2.5944	2.201	0	0	0
2017/03/08	R197	04/05/2017	308.58	Put	Bond Future	6,883.9500	6.8839	7,333.5200	7.3335	6.531	0	0	0
2017/03/08	R197	04/05/2017			Bond Future	301.6960	301.6960	301.2465	301.2465	(0.149)	0.0000	0.0000	1,063
2017/03/08	R197	04/05/2017	308.60	Put	Bond Future	6,903.9500	6.9039	7,353.5200	7.3535	6.512	0	0	0
2017/03/08	R197	04/05/2017	308.59	Put	Bond Future	6,893.9500	6.8939	7,343.5200	7.3435	6.521	0	0	0
2017/03/08	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R197	03/08/2017			Bond Future	300.5717	300.5717	300.1149	300.1149	(0.152)	0.0000	0.0000	0
2017/03/08	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R197	03/08/2017	308.05	Put	Bond Future	7,478.2700	7.4783	7,935.1200	7.9351	6.109	0	0	0
2017/03/08	R197	03/08/2017	308.07	Put	Bond Future	7,498.2700	7.4983	7,955.1200	7.9551	6.093	0	0	0
2017/03/08	R197	03/08/2017	308.06	Put	Bond Future	7,488.2700	7.4883	7,945.1200	7.9451	6.101	0	0	0
2017/03/08	R197	02/11/2017	305.16	Call	Bond Future	1,414.0000	1.4140	944.1800	0.9442	(33.226)	0	0	0
2017/03/08	R197	02/11/2017			Bond Future	306.5740	306.5740	306.1042	306.1042	(0.153)	0.0000	0.0000	0
2017/03/08	R197	02/11/2017	305.17	Call	Bond Future	1,404.0000	1.4040	934.1800	0.9342	(33.463)	0	0	0
2017/03/08	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R197	02/11/2017	305.15	Call	Bond Future	1,424.0000	1.4240	954.1800	0.9542	(32.993)	0	0	0
2017/03/08	R202	04/05/2017	256.73	Put	Bond Future	9,149.6300	9.1496	9,163.9000	9.1639	0.156	0	0	0
2017/03/08	R202	04/05/2017			Bond Future	247.5804	247.5804	247.5661	247.5661	(0.006)	0.0000	0.0000	33,757
2017/03/08	R202	04/05/2017	256.72	Put	Bond Future	9,139.6300	9.1396	9,153.9000	9.1539	0.156	0	0	0
2017/03/08	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R202	04/05/2017	256.71	Put	Bond Future	9,129.6300	9.1296	9,143.9000	9.1439	0.156	0	0	0
2017/03/08	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/08	R202	03/08/2017			Bond Future	248.6704		248.6568		(0.005)	0.0000	0.0000	0
2017/03/08	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R202	03/08/2017	258.35	Put	Bond Future	9,679.6200	9.6796	9,693.2100	9.6932	0.140	0	0	0
2017/03/08	R202	03/08/2017	258.37	Put	Bond Future	9,699.6200	9.6996	9,713.2100	9.7132	0.140	0	0	0
2017/03/08	R202	03/08/2017	258.36	Put	Bond Future	9,689.6200	9.6896	9,703.2100	9.7032	0.140	0	0	0
2017/03/08	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R202	02/11/2017			Bond Future	253.6361	253.6361	253.6190	253.6190	(0.007)	0.0000	0.0000	0
2017/03/08	R202	02/11/2017	253.89	Put	Bond Future	253.9000	0.2539	270.9700	0.2710	6.723	0	0	0
2017/03/08	R202	02/11/2017	253.91	Put	Bond Future	273.9000	0.2739	290.9700	0.2910	6.232	0	0	0
2017/03/08	R202	02/11/2017	253.90	Put	Bond Future	263.9000	0.2639	280.9700	0.2810	6.468	0	0	0
2017/03/08	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R203	04/05/2017	6.92	Put	Bond Future	76.7400	0.0767	71.0600	0.0711	(7.402)	0	0	0
2017/03/08	R203	04/05/2017	6.91	Call	Bond Future	19.6500	0.0197	21.6900	0.0217	10.382	0	0	0
2017/03/08	R203	04/05/2017			Bond Future	7.0796	101.5833	7.0573	101.5911	(0.315)	0.0000	0.0000	31,101
2017/03/08	R203	04/05/2017	6.92	Call	Bond Future	20.8300	0.0208	22.9500	0.0229	10.178	0	0	0
2017/03/08	R203	04/05/2017	6.93	Call	Bond Future	21.9100	0.0219	24.1200	0.0241	10.087	0	0	0
2017/03/08	R203	04/05/2017	6.91	Put	Bond Future	79.0700	0.0791	73.3100	0.0733	(7.285)	0	0	0
2017/03/08	R203	04/05/2017	6.93	Put	Bond Future	74.3100	0.0743	68.7200	0.0687	(7.523)	0	0	0
2017/03/08	R203	03/08/2017	4.89	Call	Bond Future	4.7000	0.0047	5.9700	0.0060	27.021	0	0	0
2017/03/08	R203	03/08/2017			Bond Future	5.5580	103.5260	5.4777	103.5346	(1.445)	0.0000	0.0000	0
2017/03/08	R203	03/08/2017	4.87	Call	Bond Future	4.4100	0.0044	5.6200	0.0056	27.438	0	0	0
2017/03/08	R203	03/08/2017	4.88	Call	Bond Future	4.5500	0.0046	5.8000	0.0058	27.473	0	0	0
2017/03/08	R203	03/08/2017	4.87	Put	Bond Future	78.1900	0.0782	70.7900	0.0708	(9.464)	0	0	0
2017/03/08	R203	03/08/2017	4.89	Put	Bond Future	76.3300	0.0763	68.9900	0.0690	(9.616)	0	0	0
2017/03/08	R203	03/08/2017	4.88	Put	Bond Future	77.2500	0.0772	69.8900	0.0699	(9.528)	0	0	0
2017/03/08	R204	04/05/2017	7.90	Put	Bond Future	20.3700	0.0204	21.5400	0.0215	5.744	0	0	0
2017/03/08	R204	04/05/2017			Bond Future	7.4166	103.9162	7.4232	103.9062	0.089	0.0000	0.0000	27,099
2017/03/08	R204	04/05/2017	7.92	Put	Bond Future	18.0900	0.0181	19.2100	0.0192	6.191	0	0	0
2017/03/08	R204	04/05/2017	7.91	Put	Bond Future	19.2000	0.0192	20.3800	0.0204	6.146	0	0	0
2017/03/08	R204	04/05/2017	7.90	Call	Bond Future	746.4600	0.7465	737.6400	0.7376	(1.182)	0	0	0
2017/03/08	R204	04/05/2017	7.91	Call	Bond Future	760.2400	0.7602	751.4300	0.7514	(1.159)	0	0	0
2017/03/08	R204	04/05/2017	7.92	Call	Bond Future	774.0700	0.7741	765.2000	0.7652	(1.146)	0	0	0
2017/03/08	R204	03/08/2017	7.77	Put	Bond Future	128.6400	0.1286	132.3100	0.1323	2.853	0	0	0
2017/03/08	R204	03/08/2017			Bond Future	7.3532	101.8631	7.3606	101.8536	0.100	0.0000	0.0000	0
2017/03/08	R204	03/08/2017	7.76	Put	Bond Future	131.7800	0.1318	135.5100	0.1355	2.830	0	0	0
2017/03/08	R204	03/08/2017	7.75	Call	Bond Future	644.7100	0.6447	638.9800	0.6390	(0.889)	0	0	0
2017/03/08	R204	03/08/2017	7.76	Call	Bond Future	654.3000	0.6543	648.5100	0.6485	(0.885)	0	0	0
2017/03/08	R204	03/08/2017	7.77	Call	Bond Future	663.9500	0.6639	658.1000	0.6581	(0.881)	0	0	0
2017/03/08	R204	03/08/2017	7.75	Put	Bond Future	134.9900	0.1350	138.7800	0.1388	2.808	0	0	0
2017/03/08	R204	02/11/2017	7.76	Put	Bond Future	78.2600	0.0783	80.0500	0.0801	2.287	0	0	0
2017/03/08	R204	02/11/2017			Bond Future	7.1974	103.8746	7.2077	103.8636	0.143	0.0000	0.0000	0
2017/03/08	R204	02/11/2017	7.75	Put	Bond Future	80.1600	0.0802	81.9900	0.0820	2.283	0	0	0
2017/03/08	R204	02/11/2017	7.76	Call	Bond Future	675.6900	0.6757	666.4700	0.6665	(1.365)	0	0	0
2017/03/08	R204	02/11/2017	7.74	Call	Bond Future	658.6200	0.6586	649.2300	0.6492	(1.426)	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
2017/03/08	R204	02/11/2017	7.75	Call	Bond Future	667.0200	0.6670	657.8400	0.6578	(1.376)	0	0	0
2017/03/08	R204	02/11/2017	7.74	Put	Bond Future	82.3400	0.0823	83.9600	0.0840	1.967	0	0	0
2017/03/08	R207	04/05/2017	8.21	Put	Bond Future	30.0300	0.0300	29.9000	0.0299	(0.433)	0	0	0
2017/03/08	R207	04/05/2017			Bond Future	7.6454	101.3236	7.6452	101.3240	(0.002)	0.0000	0.0000	73,209
2017/03/08	R207	04/05/2017	8.22	Call	Bond Future	1,381.1700	1.3812	1,381.4500	1.3815	0.020	0	0	0
2017/03/08	R207	04/05/2017	8.20	Call	Bond Future	1,337.7700	1.3378	1,337.9800	1.3380	0.016	0	0	0
2017/03/08	R207	04/05/2017	8.21	Call	Bond Future	1,359.4700	1.3595	1,359.6900	1.3597	0.016	0	0	0
2017/03/08	R207	04/05/2017	8.20	Put	Bond Future	31.6900	0.0317	31.5500	0.0315	(0.442)	0	0	0
2017/03/08	R207	04/05/2017	8.22	Put	Bond Future	28.3900	0.0284	28.3200	0.0283	(0.247)	0	0	0
2017/03/08	R207	03/08/2017	8.19	Call	Bond Future	1,363.8200	1.3638	1,365.0300	1.3650	0.089	0	0	51
2017/03/08	R207	03/08/2017			Bond Future	7.6379	99.6180	7.6374	99.6190	(0.006)	0.0000	0.0000	0
2017/03/08	R207	03/08/2017	8.39	Put	Bond Future	104.8300	0.1048	104.9800	0.1050	0.143	0	0	0
2017/03/08	R207	03/08/2017	8.19	Put	Bond Future	172.9300	0.1729	173.1100	0.1731	0.104	0	0	0
2017/03/08	R207	03/08/2017	8.41	Put	Bond Future	99.5400	0.0995	99.6800	0.0997	0.141	0	0	0
2017/03/08	R207	03/08/2017	8.40	Put	Bond Future	102.1600	0.1022	102.3000	0.1023	0.137	0	0	0
2017/03/08	R207	03/08/2017	8.41	Call	Bond Future	1,759.9300	1.7599	1,761.1000	1.7611	0.066	0	0	0
2017/03/08	R207	03/08/2017	8.39	Call	Bond Future	1,722.6600	1.7227	1,723.8400	1.7238	0.068	0	0	0
2017/03/08	R207	03/08/2017	8.40	Call	Bond Future	1,741.2700	1.7413	1,742.4400	1.7424	0.067	0	0	0
2017/03/08	R207	02/11/2017			Bond Future	7.5854	101.5852	7.5855	101.5850	0.001	0.0000	0.0000	0
2017/03/08	R207	02/11/2017	8.03	Put	Bond Future	279.1300	0.2791	280.8700	0.2809	0.623	0	0	0
2017/03/08	R207	02/11/2017	8.05	Put	Bond Future	269.0800	0.2691	270.8000	0.2708	0.639	0	0	0
2017/03/08	R207	02/11/2017	8.03	Call	Bond Future	1,152.2300	1.1522	1,153.7500	1.1538	0.132	0	0	0
2017/03/08	R207	02/11/2017	8.04	Put	Bond Future	274.0600	0.2741	275.8000	0.2758	0.635	0	0	0
2017/03/08	R207	02/11/2017	8.04	Call	Bond Future	1,166.6900	1.1667	1,168.2100	1.1682	0.130	0	0	0
2017/03/08	R207	02/11/2017	8.05	Call	Bond Future	1,181.2300	1.1812	1,182.7300	1.1827	0.127	0	0	0
2017/03/08	R208	04/05/2017	8.39	Call	Bond Future	1,939.7300	1.9397	1,920.9000	1.9209	(0.971)	0	0	0
2017/03/08	R208	04/05/2017			Bond Future	7.8029	97.2308	7.8078	97.2152	0.062	0.0000	0.0000	21,334
2017/03/08	R208	04/05/2017	8.37	Call	Bond Future	1,882.5300	1.8825	1,863.5600	1.8636	(1.008)	0	0	0
2017/03/08	R208	04/05/2017	8.38	Call	Bond Future	1,911.0500	1.9110	1,892.1500	1.8922	(0.989)	0	0	0
2017/03/08	R208	04/05/2017	8.37	Put	Bond Future	69.6800	0.0697	66.3600	0.0664	(4.765)	0	0	0
2017/03/08	R208	04/05/2017	8.39	Put	Bond Future	63.7000	0.0637	60.5200	0.0605	(4.992)	0	0	0
2017/03/08	R208	04/05/2017	8.38	Put	Bond Future	66.6000	0.0666	63.3500	0.0634	(4.880)	0	0	0
2017/03/08	R208	03/08/2017	8.32	Call	Bond Future	1,911.8400	1.9118	1,887.8400	1.8878	(1.255)	0	0	0
2017/03/08	R208	03/08/2017			Bond Future	7.8058	99.0902	7.8108	99.0749	0.064	0.0000	0.0000	0
2017/03/08	R208	03/08/2017	8.30	Call	Bond Future	1,866.4800	1.8665	1,842.4000	1.8424	(1.290)	0	0	0
2017/03/08	R208	03/08/2017	8.31	Call	Bond Future	1,889.0000	1.8890	1,864.9700	1.8650	(1.272)	0	0	0
2017/03/08	R208	03/08/2017	8.30	Put	Bond Future	369.2600	0.3693	360.4700	0.3605	(2.380)	0	0	0
2017/03/08	R208	03/08/2017	8.32	Put	Bond Future	354.6300	0.3546	345.9200	0.3459	(2.456)	0	0	0
2017/03/08	R208	03/08/2017	8.31	Put	Bond Future	361.7800	0.3618	353.0400	0.3530	(2.416)	0	0	0
2017/03/08	R208	02/11/2017	8.18	Put	Bond Future	519.9400	0.5199	510.2100	0.5102	(1.871)	0	0	0
2017/03/08	R208	02/11/2017			Bond Future	7.7896	97.6440	7.7954	97.6272	0.075	0.0000	0.0000	0
2017/03/08	R208	02/11/2017	8.20	Put	Bond Future	502.6200	0.5026	492.6300	0.4926	(1.988)	0	0	0
2017/03/08	R208	02/11/2017	8.19	Put	Bond Future	511.2200	0.5112	501.2200	0.5012	(1.956)	0	0	0
2017/03/08	R208	02/11/2017	8.18	Call	Bond Future	1,636.6300	1.6366	1,610.0800	1.6101	(1.622)	0	0	0
2017/03/08	R208	02/11/2017	8.19	Call	Bond Future	1,656.3100	1.6563	1,629.4900	1.6295	(1.619)	0	0	0
2017/03/08	R208	02/11/2017	8.20	Call	Bond Future	1,676.0900	1.6761	1,649.2800	1.6493	(1.600)	0	0	0

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2017/03/08	R209	04/05/2017	9.48	Put	Bond Future	1,143.4600	1.1435	1,161.8400	1.1618	1.607	0	0	0
2017/03/08	R209	04/05/2017			Bond Future	9.3282	73.5492	9.3420	73.4531	0.148	0.0000	0.0000	63,089
2017/03/08	R209	04/05/2017	9.47	Put	Bond Future	1,170.8700	1.1709	1,189.8000	1.1898	1.617	0	0	0
2017/03/08	R209	04/05/2017	9.63	Call	Bond Future	2,849.7600	2.8498	2,764.5200	2.7645	(2.991)	0	0	0
2017/03/08	R209	04/05/2017	8.93	Call	Bond Future	575.2900	0.5753	535.6000	0.5356	(6.899)	0	0	1,130
2017/03/08	R209	04/05/2017	9.33	Put	Bond Future	1,608.0700	1.6081	1,634.8400	1.6348	1.665	0	0	1,130
2017/03/08	R209	04/05/2017	9.46	Call	Bond Future	2,108.3200	2.1083	2,031.6000	2.0316	(3.639)	0	0	0
2017/03/08	R209	04/05/2017	9.47	Call	Bond Future	2,148.6000	2.1486	2,071.4400	2.0714	(3.591)	0	0	0
2017/03/08	R209	04/05/2017	9.33	Call	Bond Future	1,620.6700	1.6207	1,551.3500	1.5513	(4.277)	0	0	0
2017/03/08	R209	04/05/2017	9.48	Call	Bond Future	2,189.3900	2.1894	2,111.6800	2.1117	(3.549)	0	0	0
2017/03/08	R209	04/05/2017	9.63	Put	Bond Future	792.4200	0.7924	803.2700	0.8033	1.369	0	0	1,130
2017/03/08	R209	04/05/2017	8.93	Put	Bond Future	3,429.6400	3.4296	3,486.0400	3.4860	1.644	0	0	0
2017/03/08	R209	04/05/2017	9.46	Put	Bond Future	1,198.8900	1.1989	1,218.2600	1.2183	1.616	0	0	0
2017/03/08	R209	03/08/2017			Bond Future	9.3686	74.9558	9.3827	74.8583	0.151	0.0000	0.0000	0
2017/03/08	R209	03/08/2017	9.44	Call	Bond Future	2,897.9700	2.8980	2,824.3600	2.8244	(2.540)	0	0	0
2017/03/08	R209	03/08/2017	9.43	Put	Bond Future	2,439.8100	2.4398	2,463.8200	2.4638	0.984	0	0	0
2017/03/08	R209	03/08/2017	9.45	Put	Bond Future	2,375.1500	2.3751	2,398.5800	2.3986	0.986	0	0	0
2017/03/08	R209	03/08/2017	9.44	Put	Bond Future	2,407.2200	2.4072	2,431.0300	2.4310	0.989	0	0	0
2017/03/08	R209	03/08/2017	9.45	Call	Bond Future	2,934.2100	2.9342	2,860.2200	2.8602	(2.522)	0	0	0
2017/03/08	R209	03/08/2017	9.43	Call	Bond Future	2,862.1400	2.8621	2,788.7300	2.7887	(2.565)	0	0	0
2017/03/08	R209	02/11/2017	9.52	Put	Bond Future	2,930.1800	2.9302	2,951.2700	2.9513	0.720	0	0	0
2017/03/08	R209	02/11/2017			Bond Future	9.4043	73.2851	9.4190	73.1848	0.156	0.0000	0.0000	0
2017/03/08	R209	02/11/2017	9.54	Put	Bond Future	2,869.3000	2.8693	2,889.8000	2.8898	0.714	0	0	0
2017/03/08	R209	02/11/2017	9.53	Put	Bond Future	2,899.5000	2.8995	2,920.2900	2.9203	0.717	0	0	0
2017/03/08	R209	02/11/2017	9.54	Call	Bond Future	3,790.0400	3.7900	3,710.2700	3.7103	(2.105)	0	0	0
2017/03/08	R209	02/11/2017	9.52	Call	Bond Future	3,716.2900	3.7163	3,637.1100	3.6371	(2.131)	0	0	0
2017/03/08	R209	02/11/2017	9.53	Call	Bond Future	3,752.9700	3.7530	3,673.4900	3.6735	(2.118)	0	0	0
2017/03/08	R210	04/05/2017			Bond Future	188.2761	188.2761	187.1789	187.1789	(0.583)	0.0000	0.0000	1,698
2017/03/08	R210	04/05/2017	192.31	Put	Bond Future	4,033.9100	4.0339	5,131.0700	5.1311	27.198	0	0	0
2017/03/08	R210	04/05/2017	192.33	Put	Bond Future	4,053.9100	4.0539	5,151.0700	5.1511	27.064	0	0	0
2017/03/08	R210	04/05/2017	192.32	Put	Bond Future	4,043.9100	4.0439	5,141.0700	5.1411	27.131	0	0	0
2017/03/08	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R210	03/08/2017	196.29	Put	Bond Future	4,376.7100	4.3767	5,494.1500	5.4941	25.532	0	0	0
2017/03/08	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R210	03/08/2017			Bond Future	191.9133	191.9133	190.7958	190.7958	(0.582)	0.0000	0.0000	0
2017/03/08	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R210	03/08/2017	196.28	Put	Bond Future	4,366.7100	4.3667	5,484.1500	5.4841	25.590	0	0	0
2017/03/08	R210	03/08/2017	196.30	Put	Bond Future	4,386.7100	4.3867	5,504.1500	5.5041	25.473	0	0	0
2017/03/08	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R210	02/11/2017	192.07	Call	Bond Future	1,243.6600	1.2437	101.4000	0.1014	(91.847)	0	0	0
2017/03/08	R210	02/11/2017			Bond Future	193.3137	193.3137	192.1714	192.1714	(0.591)	0.0000	0.0000	0
2017/03/08	R210	02/11/2017	192.08	Call	Bond Future	1,233.6600	1.2337	91.4000	0.0914	(92.591)	0	0	0
2017/03/08	R210	02/11/2017	192.09	Call	Bond Future	1,223.6600	1.2237	81.4000	0.0814	(93.348)	0	0	0



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2017/03/08	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R212	04/05/2017			Bond Future	149.2493	149.2493	149.2397	149.2397	(0.006)	0.0000	0.0000	3,258
2017/03/08	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R212	04/05/2017	152.23	Put	Bond Future	2,980.6800	2.9807	2,990.3200	2.9903	0.323	0	0	0
2017/03/08	R212	04/05/2017	152.25	Put	Bond Future	3,000.6800	3.0007	3,010.3200	3.0103	0.321	0	0	0
2017/03/08	R212	04/05/2017	152.24	Put	Bond Future	2,990.6800	2.9907	3,000.3200	3.0003	0.322	0	0	0
2017/03/08	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R212	03/08/2017			Bond Future	150.0828	150.0828	150.0736	150.0736	(0.006)	0.0000	0.0000	0
2017/03/08	R212	03/08/2017	153.34	Put	Bond Future	3,257.2200	3.2572	3,266.4000	3.2664	0.282	0	0	0
2017/03/08	R212	03/08/2017	153.36	Put	Bond Future	3,277.2200	3.2772	3,286.4000	3.2864	0.280	0	0	0
2017/03/08	R212	03/08/2017	153.35	Put	Bond Future	3,267.2200	3.2672	3,276.4000	3.2764	0.281	0	0	0
2017/03/08	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R212	02/11/2017			Bond Future	153.0799	153.0799	153.0687	153.0687	(0.007)	0.0000	0.0000	0
2017/03/08	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/08	R212	02/11/2017	152.42	Call	Bond Future	659.9000	0.6599	648.6600	0.6487	(1.703)	0	0	0
2017/03/08	R212	02/11/2017	152.40	Call	Bond Future	679.9000	0.6799	668.6600	0.6687	(1.653)	0	0	0
2017/03/08	R212	02/11/2017	152.41	Call	Bond Future	669.9000	0.6699	658.6600	0.6587	(1.678)	0	0	0
2017/03/08	R213	04/05/2017			Bond Future	9.0967	85.0112	9.1107	84.9151	0.154	0.0000	0.0000	44,651
2017/03/08	R213	04/05/2017	9.35	Put	Bond Future	853.4700	0.8535	863.9300	0.8639	1.226	0	0	0
2017/03/08	R213	04/05/2017	9.37	Put	Bond Future	810.9400	0.8109	820.5500	0.8206	1.185	0	0	0
2017/03/08	R213	04/05/2017	9.35	Call	Bond Future	2,570.2000	2.5702	2,484.6100	2.4846	(3.330)	0	0	0
2017/03/08	R213	04/05/2017	9.36	Put	Bond Future	831.9900	0.8320	842.0200	0.8420	1.206	0	0	0
2017/03/08	R213	04/05/2017	9.36	Call	Bond Future	2,615.4900	2.6155	2,529.4700	2.5295	(3.289)	0	0	0
2017/03/08	R213	04/05/2017	9.37	Call	Bond Future	2,661.1400	2.6611	2,574.7000	2.5747	(3.248)	0	0	0
2017/03/08	R213	03/08/2017	9.33	Put	Bond Future	1,954.9600	1.9550	1,969.0800	1.9691	0.722	0	0	0
2017/03/08	R213	03/08/2017			Bond Future	9.1357	86.6369	9.1500	86.5396	0.157	0.0000	0.0000	0
2017/03/08	R213	03/08/2017	9.35	Put	Bond Future	1,901.1000	1.9011	1,914.5500	1.9146	0.707	0	0	0
2017/03/08	R213	03/08/2017	9.34	Put	Bond Future	1,927.7800	1.9278	1,941.5600	1.9416	0.715	0	0	0
2017/03/08	R213	03/08/2017	9.33	Call	Bond Future	3,261.0300	3.2610	3,177.8100	3.1778	(2.552)	0	0	0
2017/03/08	R213	03/08/2017	9.34	Call	Bond Future	3,300.2800	3.3003	3,216.7200	3.2167	(2.532)	0	0	0
2017/03/08	R213	03/08/2017	9.35	Call	Bond Future	3,339.9700	3.3400	3,256.0800	3.2561	(2.512)	0	0	0
2017/03/08	R213	02/11/2017	9.36	Put	Bond Future	2,584.7800	2.5848	2,596.3800	2.5964	0.449	0	0	0
2017/03/08	R213	02/11/2017			Bond Future	9.1714	84.7962	9.1864	84.6958	0.163	0.0000	0.0000	0
2017/03/08	R213	02/11/2017	9.35	Put	Bond Future	2,612.7500	2.6127	2,624.6200	2.6246	0.454	0	0	0
2017/03/08	R213	02/11/2017	9.36	Call	Bond Future	3,837.7800	3.8378	3,749.0100	3.7490	(2.313)	0	0	0
2017/03/08	R213	02/11/2017	9.34	Call	Bond Future	3,762.2900	3.7623	3,674.0800	3.6741	(2.345)	0	0	0
2017/03/08	R213	02/11/2017	9.35	Call	Bond Future	3,799.9500	3.8000	3,711.4500	3.7114	(2.329)	0	0	0
2017/03/08	R213	02/11/2017	9.34	Put	Bond Future	2,640.9600	2.6410	2,653.1200	2.6531	0.460	0	0	0
2017/03/08	R214	04/05/2017	9.58	Put	Bond Future	1,167.3100	1.1673	1,190.4500	1.1905	1.982	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
2017/03/08	R214	04/05/2017			Bond Future	9.4067		73.7817	9.4206	73.6799	0.148	0.0000	0.0000	34,975
2017/03/08	R214	04/05/2017	9.57	Put	Bond Future	1,194.6800		1.1947	1,218.4000	1.2184	1.985	0	0	0
2017/03/08	R214	04/05/2017	9.58	Call	Bond Future	2,416.9300		2.4169	2,338.2600	2.3383	(3.255)	0	0	0
2017/03/08	R214	04/05/2017	9.56	Call	Bond Future	2,329.7700		2.3298	2,252.2600	2.2523	(3.327)	0	0	0
2017/03/08	R214	04/05/2017	9.57	Call	Bond Future	2,373.1600		2.3732	2,295.0700	2.2951	(3.291)	0	0	0
2017/03/08	R214	04/05/2017	9.56	Put	Bond Future	1,222.5500		1.2225	1,246.8500	1.2469	1.988	0	0	0
2017/03/08	R214	03/08/2017	9.51	Call	Bond Future	3,047.1100		3.0471	2,979.8200	2.9798	(2.208)	0	0	0
2017/03/08	R214	03/08/2017			Bond Future	9.4459		75.1927	9.4601	75.0894	0.151	0.0000	0.0000	0
2017/03/08	R214	03/08/2017	9.52	Call	Bond Future	3,085.5600		3.0856	3,017.6800	3.0177	(2.200)	0	0	0
2017/03/08	R214	03/08/2017	9.53	Call	Bond Future	3,124.2500		3.1243	3,055.9500	3.0560	(2.186)	0	0	0
2017/03/08	R214	03/08/2017	9.51	Put	Bond Future	2,584.2400		2.5842	2,620.2200	2.6202	1.392	0	0	0
2017/03/08	R214	03/08/2017	9.53	Put	Bond Future	2,518.0000		2.5180	2,552.9700	2.5530	1.389	0	0	0
2017/03/08	R214	03/08/2017	9.52	Put	Bond Future	2,550.9400		2.5509	2,586.3300	2.5863	1.387	0	0	0
2017/03/08	R214	02/11/2017	9.60	Call	Bond Future	3,907.9500		3.9080	3,870.8200	3.8708	(0.950)	0	0	0
2017/03/08	R214	02/11/2017			Bond Future	9.4824		73.3796	9.4972	73.2734	0.156	0.0000	0.0000	0
2017/03/08	R214	02/11/2017	9.58	Call	Bond Future	3,832.7200		3.8327	3,794.6800	3.7947	(0.993)	0	0	0
2017/03/08	R214	02/11/2017	9.59	Call	Bond Future	3,870.2500		3.8702	3,832.5500	3.8325	(0.974)	0	0	0
2017/03/08	R214	02/11/2017	9.60	Put	Bond Future	3,068.6100		3.0686	3,137.6900	3.1377	2.251	0	0	0
2017/03/08	R214	02/11/2017	9.58	Put	Bond Future	3,134.9900		3.1350	3,203.1600	3.2032	2.174	0	0	0
2017/03/08	R214	02/11/2017	9.59	Put	Bond Future	3,101.6600		3.1017	3,170.1700	3.1702	2.209	0	0	0
2017/03/08	R248	04/05/2017	9.66	Call	Bond Future	3,233.0100		3.2330	3,139.2200	3.1392	(2.901)	0	0	0
2017/03/08	R248	04/05/2017			Bond Future	9.4779		94.4036	9.4918	94.2744	0.147	0.0000	0.0000	70,632
2017/03/08	R248	04/05/2017	9.67	Call	Bond Future	3,288.9300		3.2889	3,194.4300	3.1944	(2.873)	0	0	0
2017/03/08	R248	04/05/2017	9.65	Put	Bond Future	1,598.9700		1.5990	1,635.0800	1.6351	2.258	0	0	0
2017/03/08	R248	04/05/2017	9.67	Put	Bond Future	1,530.0100		1.5300	1,564.6900	1.5647	2.267	0	0	0
2017/03/08	R248	04/05/2017	9.66	Put	Bond Future	1,564.1900		1.5642	1,599.5800	1.5996	2.263	0	0	0
2017/03/08	R248	04/05/2017	9.65	Call	Bond Future	3,177.5300		3.1775	3,084.4600	3.0845	(2.929)	0	0	0
2017/03/08	R248	03/08/2017			Bond Future	9.5190		96.2089	9.5333	96.0780	0.149	0.0000	0.0000	200
2017/03/08	R248	03/08/2017	9.57	Call	Bond Future	3,948.9500		3.9489	3,918.5400	3.9185	(0.770)	0	0	0
2017/03/08	R248	03/08/2017	9.56	Put	Bond Future	3,525.1100		3.5251	3,625.4600	3.6255	2.847	0	0	0
2017/03/08	R248	03/08/2017	9.58	Put	Bond Future	3,436.6700		3.4367	3,537.6200	3.5376	2.937	0	0	0
2017/03/08	R248	03/08/2017	9.57	Put	Bond Future	3,480.6700		3.4807	3,581.2000	3.5812	2.888	0	0	0
2017/03/08	R248	03/08/2017	9.58	Call	Bond Future	3,996.3700		3.9964	3,966.3800	3.9664	(0.750)	0	0	0
2017/03/08	R248	03/08/2017	9.56	Call	Bond Future	3,901.8100		3.9018	3,871.2200	3.8712	(0.784)	0	0	0
2017/03/08	R248	02/11/2017	9.66	Put	Bond Future	4,143.6700		4.1437	4,206.1600	4.2062	1.508	0	0	0
2017/03/08	R248	02/11/2017			Bond Future	9.5575		93.6693	9.5723	93.5345	0.154	0.0000	0.0000	0
2017/03/08	R248	02/11/2017	9.65	Put	Bond Future	4,186.3600		4.1864	4,249.2700	4.2493	1.503	0	0	0
2017/03/08	R248	02/11/2017	9.64	Call	Bond Future	4,979.5400		4.9795	4,908.1200	4.9081	(1.434)	0	0	0
2017/03/08	R248	02/11/2017	9.65	Call	Bond Future	5,026.7100		5.0267	4,954.8600	4.9549	(1.429)	0	0	0
2017/03/08	R248	02/11/2017	9.66	Call	Bond Future	5,074.0800		5.0741	5,001.8100	5.0018	(1.424)	0	0	0
2017/03/08	R248	02/11/2017	9.64	Put	Bond Future	4,229.4100		4.2294	4,292.7500	4.2927	1.498	0	0	0

**Total**

**795752**