



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 01/03/2017 TO 01/03/2017

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
2017/03/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	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
2017/03/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2025	04/05/2017			Bond Future	129.3175	129.3175	129.3087	129.3087	(0.007)	0.0000	0.0000	2,414
2017/03/01	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2025	04/05/2017	132.56	Put	Bond Future	3,242.4800	3.2425	3,251.2700	3.2513	0.271	0	0	0
2017/03/01	2025	04/05/2017	132.58	Put	Bond Future	3,262.4800	3.2625	3,271.2700	3.2713	0.269	0	0	0
2017/03/01	2025	04/05/2017	132.57	Put	Bond Future	3,252.4800	3.2525	3,261.2700	3.2613	0.270	0	0	0
2017/03/01	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2025	03/08/2017			Bond Future	130.4732	130.4732	130.4633	130.4633	(0.008)	0.0000	0.0000	0
2017/03/01	2025	03/08/2017	133.96	Put	Bond Future	3,486.7700	3.4868	3,496.6500	3.4967	0.283	0	0	0
2017/03/01	2025	03/08/2017	133.98	Put	Bond Future	3,506.7700	3.5068	3,516.6500	3.5167	0.282	0	0	0
2017/03/01	2025	03/08/2017	133.97	Put	Bond Future	3,496.7700	3.4968	3,506.6500	3.5067	0.283	0	0	0
2017/03/01	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2025	02/11/2017	132.98	Call	Bond Future	103.3600	0.1034	91.4300	0.0914	(11.542)	0	0	0
2017/03/01	2025	02/11/2017			Bond Future	133.0834	133.0834	133.0714	133.0714	(0.009)	0.0000	0.0000	0
2017/03/01	2025	02/11/2017	132.96	Call	Bond Future	123.3600	0.1234	111.4300	0.1114	(9.671)	0	0	0
2017/03/01	2025	02/11/2017	132.97	Call	Bond Future	113.3600	0.1134	101.4300	0.1014	(10.524)	0	0	0
2017/03/01	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2029	04/05/2017			Bond Future	101.3322	101.3322	101.3251	101.3251	(0.007)	0.0000	0.0000	2,272
2017/03/01	2029	04/05/2017	100.67	Call	Bond Future	662.1500	0.6622	655.0900	0.6551	(1.066)	0	0	0
2017/03/01	2029	04/05/2017	100.65	Call	Bond Future	682.1500	0.6822	675.0900	0.6751	(1.035)	0	0	0
2017/03/01	2029	04/05/2017	100.66	Call	Bond Future	672.1500	0.6722	665.0900	0.6651	(1.050)	0	0	0
2017/03/01	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2030	04/05/2017	9.33	Call	Bond Future	557.6400	0.5576	497.9900	0.4980	(10.697)	0	0	0
2017/03/01	2030	04/05/2017			Bond Future	9.2490	92.9110	9.2576	92.8513	0.093	0.0000	0.0000	32,768
2017/03/01	2030	04/05/2017	9.34	Call	Bond Future	626.1700	0.6262	566.5200	0.5665	(9.526)	0	0	0
2017/03/01	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2030	04/05/2017	9.32	Call	Bond Future	489.0400	0.4890	429.3900	0.4294	(12.197)	0	0	0
2017/03/01	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2030	03/08/2017	9.33	Call	Bond Future	198.0200	0.1980	136.7500	0.1368	(30.941)	0	0	0
2017/03/01	2030	03/08/2017			Bond Future	9.3009	90.6818	9.3099	90.6205	0.097	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
2017/03/01	2030	03/08/2017	9.34	Call	Bond Future	265.8900	0.2659	204.6200	0.2046	(23.043)	0	0	0
2017/03/01	2030	03/08/2017	9.35	Call	Bond Future	333.6800	0.3337	272.4100	0.2724	(18.362)	0	0	0
2017/03/01	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2030	02/11/2017			Bond Future	9.3405	92.4770	9.3500	92.4131	0.102	0.0000	0.0000	0
2017/03/01	2030	02/11/2017	9.34	Put	Bond Future	3.0900	0.0031	66.9500	0.0670	2066.667	0	0	0
2017/03/01	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2030	02/11/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2030	02/11/2017	9.35	Call	Bond Future	64.0700	0.0641	0.2100	0.0002	(99.672)	0	0	0
2017/03/01	2030	02/11/2017	9.36	Call	Bond Future	131.1500	0.1312	67.2900	0.0673	(48.692)	0	0	0
2017/03/01	2032	04/05/2017	9.45	Call	Bond Future	2,079.8400	2.0798	2,031.0200	2.0310	(2.347)	0	0	0
2017/03/01	2032	04/05/2017			Bond Future	9.3931	91.7953	9.4016	91.7318	0.091	0.0000	0.0000	19,129
2017/03/01	2032	04/05/2017	9.46	Call	Bond Future	2,120.1300	2.1201	2,070.9300	2.0709	(2.321)	0	0	0
2017/03/01	2032	04/05/2017	9.44	Put	Bond Future	1,693.3000	1.6933	1,708.3500	1.7084	0.889	0	0	0
2017/03/01	2032	04/05/2017	9.46	Put	Bond Future	1,626.0900	1.6261	1,640.3700	1.6404	0.878	0	0	0
2017/03/01	2032	04/05/2017	9.45	Put	Bond Future	1,659.3700	1.6594	1,674.0300	1.6740	0.883	0	0	0
2017/03/01	2032	04/05/2017	9.44	Call	Bond Future	2,040.1200	2.0401	1,991.6900	1.9917	(2.374)	0	0	0
2017/03/01	2032	03/08/2017	9.43	Put	Bond Future	2,929.3400	2.9293	2,952.1100	2.9521	0.777	0	0	0
2017/03/01	2032	03/08/2017			Bond Future	9.4425	93.5515	9.4514	93.4863	0.094	0.0000	0.0000	0
2017/03/01	2032	03/08/2017	9.45	Put	Bond Future	2,856.1900	2.8562	2,878.4300	2.8784	0.779	0	0	0
2017/03/01	2032	03/08/2017	9.44	Put	Bond Future	2,892.5900	2.8926	2,915.1000	2.9151	0.778	0	0	0
2017/03/01	2032	03/08/2017	9.44	Call	Bond Future	2,874.0800	2.8741	2,831.4300	2.8314	(1.484)	0	0	0
2017/03/01	2032	03/08/2017	9.45	Call	Bond Future	2,910.8200	2.9108	2,867.9000	2.8679	(1.474)	0	0	0
2017/03/01	2032	03/08/2017	9.43	Call	Bond Future	2,837.6000	2.8376	2,795.2100	2.7952	(1.494)	0	0	0
2017/03/01	2032	02/11/2017			Bond Future	9.4865	91.2441	9.4959	91.1763	0.099	0.0000	0.0000	0
2017/03/01	2032	02/11/2017	9.48	Put	Bond Future	3,544.4500	3.5444	3,570.1700	3.5702	0.726	0	0	0
2017/03/01	2032	02/11/2017	9.50	Put	Bond Future	3,472.5800	3.4726	3,497.8600	3.4979	0.728	0	0	0
2017/03/01	2032	02/11/2017	9.49	Put	Bond Future	3,508.3800	3.5084	3,533.8800	3.5339	0.727	0	0	0
2017/03/01	2032	02/11/2017	9.48	Call	Bond Future	3,497.6800	3.4977	3,455.5800	3.4556	(1.204)	0	0	0
2017/03/01	2032	02/11/2017	9.49	Call	Bond Future	3,533.8800	3.5339	3,491.5600	3.4916	(1.198)	0	0	0
2017/03/01	2032	02/11/2017	9.50	Call	Bond Future	3,570.2800	3.5703	3,527.7400	3.5277	(1.192)	0	0	0
2017/03/01	2033	04/05/2017			Bond Future	107.4324	107.4324	107.4248	107.4248	(0.007)	0.0000	0.0000	5,778
2017/03/01	2033	04/05/2017	110.83	Put	Bond Future	3,397.6200	3.3976	3,405.1700	3.4052	0.222	0	0	0
2017/03/01	2033	04/05/2017	110.85	Put	Bond Future	3,417.6200	3.4176	3,425.1700	3.4252	0.221	0	0	0
2017/03/01	2033	04/05/2017	110.84	Put	Bond Future	3,407.6200	3.4076	3,415.1700	3.4152	0.222	0	0	0
2017/03/01	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2033	03/08/2017	113.14	Put	Bond Future	3,629.8500	3.6299	3,638.4100	3.6384	0.236	0	0	0
2017/03/01	2033	03/08/2017			Bond Future	109.5101	109.5101	109.5016	109.5016	(0.008)	0.0000	0.0000	0
2017/03/01	2033	03/08/2017	113.13	Put	Bond Future	3,619.8500	3.6199	3,628.4100	3.6284	0.236	0	0	0
2017/03/01	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2033	03/08/2017	113.12	Put	Bond Future	3,609.8500	3.6099	3,618.4100	3.6184	0.237	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
2017/03/01	2033	02/11/2017	110.08	Call	Bond Future	530.5100	0.5305	520.2100	0.5202	(1.942)	0	0	0
2017/03/01	2033	02/11/2017			Bond Future	110.6105	110.6105	110.6002	110.6002	(0.009)	0.0000	0.0000	0
2017/03/01	2033	02/11/2017	110.09	Call	Bond Future	520.5100	0.5205	510.2100	0.5102	(1.979)	0	0	0
2017/03/01	2033	02/11/2017	110.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2033	02/11/2017	110.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2033	02/11/2017	110.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2033	02/11/2017	110.07	Call	Bond Future	540.5100	0.5405	530.2100	0.5302	(1.906)	0	0	0
2017/03/01	2037	04/05/2017			Bond Future	9.6309	92.3699	9.6394	92.3013	0.088	0.0000	0.0000	48,660
2017/03/01	2037	04/05/2017	9.58	Put	Bond Future	2,314.8200	2.3148	2,334.5200	2.3345	0.851	0	0	0
2017/03/01	2037	04/05/2017	9.60	Put	Bond Future	2,230.4500	2.2304	2,249.2600	2.2493	0.843	0	0	0
2017/03/01	2037	04/05/2017	9.59	Put	Bond Future	2,272.3500	2.2724	2,291.6100	2.2916	0.848	0	0	0
2017/03/01	2037	04/05/2017	9.60	Call	Bond Future	1,980.5800	1.9806	1,930.7500	1.9307	(2.516)	0	0	0
2017/03/01	2037	04/05/2017	9.58	Call	Bond Future	1,902.4300	1.9024	1,853.4900	1.8535	(2.572)	0	0	0
2017/03/01	2037	04/05/2017	9.59	Call	Bond Future	1,941.2800	1.9413	1,891.9000	1.8919	(2.544)	0	0	0
2017/03/01	2037	03/08/2017	9.57	Call	Bond Future	2,867.9800	2.8680	2,824.1800	2.8242	(1.527)	0	0	0
2017/03/01	2037	03/08/2017			Bond Future	9.6855	89.8800	9.6943	89.8095	0.091	0.0000	0.0000	160
2017/03/01	2037	03/08/2017	9.58	Call	Bond Future	2,905.4700	2.9055	2,861.3800	2.8614	(1.517)	0	0	0
2017/03/01	2037	03/08/2017	9.56	Put	Bond Future	3,841.7300	3.8417	3,868.6800	3.8687	0.702	0	0	0
2017/03/01	2037	03/08/2017	9.57	Put	Bond Future	3,797.9700	3.7980	3,824.6400	3.8246	0.702	0	0	0
2017/03/01	2037	03/08/2017	9.58	Put	Bond Future	3,754.3600	3.7544	3,780.7400	3.7807	0.703	0	0	0
2017/03/01	2037	03/08/2017	9.56	Call	Bond Future	2,830.5300	2.8305	2,787.0100	2.7870	(1.538)	0	0	0
2017/03/01	2037	02/11/2017			Bond Future	9.7293	91.6593	9.7386	91.5861	0.095	0.0000	0.0000	0
2017/03/01	2037	02/11/2017	9.66	Call	Bond Future	3,934.6900	3.9347	3,889.5500	3.8895	(1.147)	0	0	0
2017/03/01	2037	02/11/2017	9.65	Put	Bond Future	4,527.7800	4.5278	4,556.0600	4.5561	0.625	0	0	0
2017/03/01	2037	02/11/2017	9.67	Put	Bond Future	4,443.9600	4.4440	4,471.7900	4.4718	0.626	0	0	0
2017/03/01	2037	02/11/2017	9.66	Put	Bond Future	4,485.7200	4.4857	4,513.7800	4.5138	0.626	0	0	0
2017/03/01	2037	02/11/2017	9.67	Call	Bond Future	3,972.7300	3.9727	3,927.3600	3.9274	(1.142)	0	0	0
2017/03/01	2037	02/11/2017	9.65	Call	Bond Future	3,896.8300	3.8968	3,851.9100	3.8519	(1.153)	0	0	0
2017/03/01	2038	04/05/2017	139.77	Put	Bond Future	5,873.2200	5.8732	5,855.8100	5.8558	(0.296)	0	0	0
2017/03/01	2038	04/05/2017			Bond Future	133.8968	133.8968	133.9142	133.9142	0.013	0.0000	0.0000	20,553
2017/03/01	2038	04/05/2017	139.79	Put	Bond Future	5,893.2200	5.8932	5,875.8100	5.8758	(0.295)	0	0	0
2017/03/01	2038	04/05/2017	139.78	Put	Bond Future	5,883.2200	5.8832	5,865.8100	5.8658	(0.296)	0	0	0
2017/03/01	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2038	03/08/2017			Bond Future	134.9728	134.9728	134.9895	134.9895	0.012	0.0000	0.0000	0
2017/03/01	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2038	03/08/2017	141.16	Put	Bond Future	6,187.2300	6.1872	6,170.4700	6.1705	(0.271)	0	0	0
2017/03/01	2038	03/08/2017	141.18	Put	Bond Future	6,207.2300	6.2072	6,190.4700	6.1905	(0.270)	0	0	0
2017/03/01	2038	03/08/2017	141.17	Put	Bond Future	6,197.2300	6.1972	6,180.4700	6.1805	(0.270)	0	0	0
2017/03/01	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2038	02/11/2017	136.80	Call	Bond Future	872.9900	0.8730	888.0600	0.8881	1.726	0	0	0
2017/03/01	2038	02/11/2017			Bond Future	137.6730	137.6730	137.6881	137.6881	0.011	0.0000	0.0000	0
2017/03/01	2038	02/11/2017	136.81	Call	Bond Future	862.9900	0.8630	878.0600	0.8781	1.746	0	0	0
2017/03/01	2038	02/11/2017	136.82	Call	Bond Future	852.9900	0.8530	868.0600	0.8681	1.767	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
2017/03/01	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2040	04/05/2017			Bond Future	9.6398	96.5542	9.6432	96.5243	0.036	0.0000	0.0000	9,195
2017/03/01	2040	04/05/2017	9.62	Put	Bond Future	2,392.4600	2.3925	2,389.6500	2.3897	(0.117)	0	0	0
2017/03/01	2040	04/05/2017	9.64	Put	Bond Future	2,305.1300	2.3051	2,301.9500	2.3019	(0.138)	0	0	0
2017/03/01	2040	04/05/2017	9.63	Put	Bond Future	2,348.5800	2.3486	2,345.5800	2.3456	(0.128)	0	0	0
2017/03/01	2040	04/05/2017	9.62	Call	Bond Future	2,219.7700	2.2198	2,187.0600	2.1871	(1.474)	0	0	0
2017/03/01	2040	04/05/2017	9.63	Call	Bond Future	2,263.2600	2.2633	2,230.3600	2.2304	(1.454)	0	0	0
2017/03/01	2040	04/05/2017	9.64	Call	Bond Future	2,307.0500	2.3071	2,273.9700	2.2740	(1.434)	0	0	0
2017/03/01	2040	03/08/2017			Bond Future	9.6929	93.8940	9.6965	93.8630	0.037	0.0000	0.0000	0
2017/03/01	2040	03/08/2017	9.61	Put	Bond Future	4,000.6900	4.0007	4,005.0000	4.0050	0.108	0	0	0
2017/03/01	2040	03/08/2017	9.63	Put	Bond Future	3,910.0100	3.9100	3,914.0700	3.9141	0.104	0	0	0
2017/03/01	2040	03/08/2017	9.62	Put	Bond Future	3,955.0300	3.9550	3,959.2200	3.9592	0.106	0	0	0
2017/03/01	2040	03/08/2017	9.61	Call	Bond Future	3,281.2700	3.2813	3,254.5500	3.2545	(0.814)	0	0	0
2017/03/01	2040	03/08/2017	9.62	Call	Bond Future	3,322.8300	3.3228	3,295.9900	3.2960	(0.808)	0	0	0
2017/03/01	2040	03/08/2017	9.63	Call	Bond Future	3,364.9100	3.3649	3,337.9400	3.3379	(0.802)	0	0	0
2017/03/01	2040	02/11/2017			Bond Future	9.7355	95.7528	9.7394	95.7198	0.040	0.0000	0.0000	0
2017/03/01	2040	02/11/2017	9.66	Call	Bond Future	4,296.2100	4.2962	4,270.3200	4.2703	(0.603)	0	0	0
2017/03/01	2040	02/11/2017	9.65	Put	Bond Future	4,990.3400	4.9903	4,997.6100	4.9976	0.146	0	0	0
2017/03/01	2040	02/11/2017	9.67	Put	Bond Future	4,899.3900	4.8994	4,906.4700	4.9065	0.145	0	0	0
2017/03/01	2040	02/11/2017	9.66	Put	Bond Future	4,944.8600	4.9449	4,952.0300	4.9520	0.145	0	0	0
2017/03/01	2040	02/11/2017	9.67	Call	Bond Future	4,337.0800	4.3371	4,311.1000	4.3111	(0.599)	0	0	0
2017/03/01	2040	02/11/2017	9.65	Call	Bond Future	4,255.2200	4.2552	4,229.4300	4.2294	(0.606)	0	0	0
2017/03/01	2044	04/05/2017			Bond Future	9.6840	93.4679	9.6875	93.4375	0.036	0.0000	0.0000	22,971
2017/03/01	2044	04/05/2017	9.67	Call	Bond Future	2,286.5500	2.2866	2,253.1500	2.2531	(1.461)	0	0	0
2017/03/01	2044	04/05/2017	9.66	Put	Bond Future	2,454.8600	2.4549	2,452.0300	2.4520	(0.115)	0	0	0
2017/03/01	2044	04/05/2017	9.68	Put	Bond Future	2,366.1300	2.3661	2,362.9200	2.3629	(0.136)	0	0	0
2017/03/01	2044	04/05/2017	9.67	Put	Bond Future	2,410.1200	2.4101	2,407.1000	2.4071	(0.125)	0	0	0
2017/03/01	2044	04/05/2017	9.68	Call	Bond Future	2,330.5400	2.3305	2,296.9500	2.2969	(1.441)	0	0	0
2017/03/01	2044	04/05/2017	9.66	Call	Bond Future	2,243.1800	2.2432	2,209.9700	2.2100	(1.480)	0	0	0
2017/03/01	2044	03/08/2017			Bond Future	9.7362	90.8737	9.7399	90.8423	0.037	0.0000	0.0000	0
2017/03/01	2044	03/08/2017	9.62	Put	Bond Future	4,181.7300	4.1817	4,186.6300	4.1866	0.117	0	0	0
2017/03/01	2044	03/08/2017	9.64	Put	Bond Future	4,085.4500	4.0855	4,090.0800	4.0901	0.113	0	0	0
2017/03/01	2044	03/08/2017	9.63	Put	Bond Future	4,133.3800	4.1334	4,138.1500	4.1381	0.115	0	0	0
2017/03/01	2044	03/08/2017	9.64	Call	Bond Future	3,242.3500	3.2424	3,215.5200	3.2155	(0.827)	0	0	0
2017/03/01	2044	03/08/2017	9.62	Call	Bond Future	3,161.7300	3.1617	3,135.1700	3.1352	(0.840)	0	0	0
2017/03/01	2044	03/08/2017	9.63	Call	Bond Future	3,201.9000	3.2019	3,175.2100	3.1752	(0.834)	0	0	0
2017/03/01	2044	02/11/2017	9.68	Call	Bond Future	4,286.3900	4.2864	4,260.3300	4.2603	(0.608)	0	0	0
2017/03/01	2044	02/11/2017			Bond Future	9.7781	92.6728	9.7820	92.6394	0.040	0.0000	0.0000	0
2017/03/01	2044	02/11/2017	9.66	Call	Bond Future	4,204.6800	4.2047	4,178.8200	4.1788	(0.615)	0	0	0
2017/03/01	2044	02/11/2017	9.67	Call	Bond Future	4,245.5900	4.2456	4,219.6300	4.2196	(0.611)	0	0	0
2017/03/01	2044	02/11/2017	9.66	Put	Bond Future	5,233.0100	5.2330	5,240.5900	5.2406	0.145	0	0	0
2017/03/01	2044	02/11/2017	9.68	Put	Bond Future	5,139.2400	5.1392	5,146.6200	5.1466	0.144	0	0	0
2017/03/01	2044	02/11/2017	9.67	Put	Bond Future	5,186.1100	5.1861	5,193.5900	5.1936	0.144	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
2017/03/01	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2046	04/05/2017			Bond Future	131.9412	131.9412	131.9325	131.9325	(0.007)	0.0000	0.0000	19,673
2017/03/01	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2046	04/05/2017	138.32	Put	Bond Future	6,378.7600	6.3788	6,387.5300	6.3875	0.137	0	0	0
2017/03/01	2046	04/05/2017	138.34	Put	Bond Future	6,398.7600	6.3988	6,407.5300	6.4075	0.137	0	0	0
2017/03/01	2046	04/05/2017	138.33	Put	Bond Future	6,388.7600	6.3888	6,397.5300	6.3975	0.137	0	0	0
2017/03/01	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2046	03/08/2017	141.17	Put	Bond Future	6,676.9000	6.6769	6,686.8000	6.6868	0.148	0	0	0
2017/03/01	2046	03/08/2017			Bond Future	134.4931	134.4931	134.4832	134.4832	(0.007)	0.0000	0.0000	0
2017/03/01	2046	03/08/2017	141.19	Put	Bond Future	6,696.9000	6.6969	6,706.8000	6.7068	0.148	0	0	0
2017/03/01	2046	03/08/2017	141.18	Put	Bond Future	6,686.9000	6.6869	6,696.8000	6.6968	0.148	0	0	0
2017/03/01	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2046	02/11/2017			Bond Future	135.5792	135.5792	135.5670	135.5670	(0.009)	0.0000	0.0000	0
2017/03/01	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2046	02/11/2017	136.30	Put	Bond Future	720.7600	0.7208	732.9600	0.7330	1.693	0	0	0
2017/03/01	2046	02/11/2017	136.32	Put	Bond Future	740.7600	0.7408	752.9600	0.7530	1.647	0	0	0
2017/03/01	2046	02/11/2017	136.31	Put	Bond Future	730.7600	0.7308	742.9600	0.7430	1.669	0	0	0
2017/03/01	2050	04/05/2017			Bond Future	143.7854	143.7854	143.7752	143.7752	(0.007)	0.0000	0.0000	24,054
2017/03/01	2050	04/05/2017	147.83	Put	Bond Future	4,044.5700	4.0446	4,054.8400	4.0548	0.254	0	0	0
2017/03/01	2050	04/05/2017	147.85	Put	Bond Future	4,064.5700	4.0646	4,074.8400	4.0748	0.253	0	0	0
2017/03/01	2050	04/05/2017	147.84	Put	Bond Future	4,054.5700	4.0546	4,064.8400	4.0648	0.253	0	0	0
2017/03/01	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2050	03/08/2017			Bond Future	144.8873	144.8873	144.8760	144.8760	(0.008)	0.0000	0.0000	0
2017/03/01	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2050	03/08/2017	149.22	Put	Bond Future	4,332.7000	4.3327	4,344.0100	4.3440	0.261	0	0	0
2017/03/01	2050	03/08/2017	149.24	Put	Bond Future	4,352.7000	4.3527	4,364.0100	4.3640	0.260	0	0	0
2017/03/01	2050	03/08/2017	149.23	Put	Bond Future	4,342.7000	4.3427	4,354.0100	4.3540	0.260	0	0	0
2017/03/01	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	2050	02/11/2017			Bond Future	147.7859	147.7859	147.7722	147.7722	(0.009)	0.0000	0.0000	0
2017/03/01	2050	02/11/2017	144.67	Call	Bond Future	3,115.9200	3.1159	3,102.1500	3.1021	(0.442)	0	0	0
2017/03/01	2050	02/11/2017	144.65	Call	Bond Future	3,135.9200	3.1359	3,122.1500	3.1221	(0.439)	0	0	0
2017/03/01	2050	02/11/2017	144.66	Call	Bond Future	3,125.9200	3.1259	3,112.1500	3.1121	(0.441)	0	0	0
2017/03/01	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	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
2017/03/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	AL37	04/05/2017			Index Future	528.4160	528.4160	527.5480	527.5480	(0.164)	0.0000	0.0000	1
2017/03/01	AL37	03/08/2017			Index Future	538.5260	538.5260	537.6380	537.6380	(0.165)	0.0000	0.0000	0
2017/03/01	AL37	02/11/2017			Index Future	549.1820	549.1820	548.2700	548.2700	(0.166)	0.0000	0.0000	0
2017/03/01	AL7T	04/05/2017			Index Future	608.4660	608.4660	607.5450	607.5450	(0.151)	0.0000	0.0000	0
2017/03/01	AL7T	03/08/2017			Index Future	620.1070	620.1070	619.1660	619.1660	(0.152)	0.0000	0.0000	0
2017/03/01	AL7T	02/11/2017			Index Future	632.3780	632.3780	631.4100	631.4100	(0.153)	0.0000	0.0000	0
2017/03/01	ALBI	04/05/2017			Index Future	551.7520	551.7520	551.2420	551.2420	(0.092)	0.0000	0.0000	598
2017/03/01	ALBI	03/08/2017			Index Future	562.3080	562.3080	561.7850	561.7850	(0.093)	0.0000	0.0000	0
2017/03/01	ALBI	02/11/2017			Index Future	573.4350	573.4350	572.8940	572.8940	(0.094)	0.0000	0.0000	0
2017/03/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	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
2017/03/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/01	EL28	04/05/2017			Bond Future	129.8530	129.8530	129.8503	129.8503	(0.002)	0.0000	0.0000	0
2017/03/01	EL28	04/05/2017	137.90	Put	Bond Future	8,047.0000	8.0470	8,049.7100	8.0497	0.034	0	0	0
2017/03/01	EL28	04/05/2017	137.92	Put	Bond Future	8,067.0000	8.0670	8,069.7100	8.0697	0.034	0	0	0
2017/03/01	EL28	04/05/2017	137.91	Put	Bond Future	8,057.0000	8.0570	8,059.7100	8.0597	0.034	0	0	0
2017/03/01	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	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
2017/03/01	EL28	03/08/2017			Bond Future	132.3643		132.3607		(0.003)	0.0000	0.0000	0
2017/03/01	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	EL28	03/08/2017	135.16	Put	Bond Future	2,795.7400	2.7957	2,799.2800	2.7993	0.127	0	0	0
2017/03/01	EL28	03/08/2017	135.18	Put	Bond Future	2,815.7400	2.8157	2,819.2800	2.8193	0.126	0	0	0
2017/03/01	EL28	03/08/2017	135.17	Put	Bond Future	2,805.7400	2.8057	2,809.2800	2.8093	0.126	0	0	0
2017/03/01	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	EL28	02/11/2017			Bond Future	133.2451	133.2451	133.2395	133.2395	(0.004)	0.0000	0.0000	0
2017/03/01	EL28	02/11/2017	133.87	Put	Bond Future	624.9000	0.6249	630.4800	0.6305	0.893	0	0	0
2017/03/01	EL28	02/11/2017	133.89	Put	Bond Future	644.9000	0.6449	650.4800	0.6505	0.865	0	0	0
2017/03/01	EL28	02/11/2017	133.88	Put	Bond Future	634.9000	0.6349	640.4800	0.6405	0.879	0	0	0
2017/03/01	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	ES33	04/05/2017			Bond Future	10.5610	77.5040	10.5679	77.4602	0.066	0.0000	0.0000	9,466
2017/03/01	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	ES33	04/05/2017	10.54	Put	Bond Future	132.6800	0.1327	176.4700	0.1765	33.004	0	0	0
2017/03/01	ES33	04/05/2017	10.56	Put	Bond Future	6.2500	0.0063	50.0400	0.0500	700.640	0	0	0
2017/03/01	ES33	04/05/2017	10.55	Put	Bond Future	69.4300	0.0694	113.2200	0.1132	63.071	0	0	0
2017/03/01	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	ES33	03/08/2017			Bond Future	10.6433	78.9868	10.6505	78.9417	0.068	0.0000	0.0000	0
2017/03/01	ES33	03/08/2017	10.53	Put	Bond Future	710.1900	0.7102	755.2400	0.7552	6.343	0	0	0
2017/03/01	ES33	03/08/2017	10.55	Put	Bond Future	584.0900	0.5841	629.1400	0.6291	7.713	0	0	0
2017/03/01	ES33	03/08/2017	10.54	Put	Bond Future	647.1000	0.6471	692.1500	0.6922	6.962	0	0	0
2017/03/01	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	ES33	02/11/2017	10.66	Put	Bond Future	390.4300	0.3904	437.5200	0.4375	12.061	0	0	0
2017/03/01	ES33	02/11/2017			Bond Future	10.7233	76.7570	10.7310	76.7100	0.072	0.0000	0.0000	0
2017/03/01	ES33	02/11/2017	10.68	Put	Bond Future	266.7900	0.2668	313.8800	0.3139	17.651	0	0	0
2017/03/01	ES33	02/11/2017	10.67	Put	Bond Future	328.5700	0.3286	375.6600	0.3757	14.332	0	0	0
2017/03/01	ES33	02/11/2017	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	ES33	02/11/2017	10.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	ES33	02/11/2017	10.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	ES42	04/05/2017			Bond Future	10.7070	81.2300	10.7146	81.1755	0.070	0.0000	0.0000	8,777
2017/03/01	ES42	03/08/2017			Bond Future	10.7879	82.7840	10.7957	82.7281	0.073	0.0000	0.0000	0
2017/03/01	ES42	02/11/2017			Bond Future	10.8656	80.1605	10.8739	80.1024	0.076	0.0000	0.0000	0
2017/03/01	GOVI	04/05/2017			GOVI	549.5510	549.5510	549.0260	549.0260	(0.096)	0.0000	0.0000	395
2017/03/01	GOVI	04/05/2017	262.19	Call	GOVI	2,873,610.0000	287.3610	2,868,360.0000	286.8360	(0.183)	0	0	0
2017/03/01	GOVI	04/05/2017	262.20	Call	GOVI	2,873,510.0000	287.3510	2,868,260.0000	286.8260	(0.183)	0	0	0
2017/03/01	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	GOVI	04/05/2017	262.18	Call	GOVI	2,873,710.0000	287.3710	2,868,460.0000	286.8460	(0.183)	0	0	0
2017/03/01	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	GOVI	03/08/2017			GOVI	560.0660	560.0660	559.5270	559.5270	(0.096)	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
2017/03/01	GOVI	03/08/2017	561.11	Put	GOVI	10,440.0000	1.0440	15,830.0000	1.5830	51.628	0	0	0
2017/03/01	GOVI	03/08/2017	561.09	Put	GOVI	10,240.0000	1.0240	15,630.0000	1.5630	52.637	0	0	0
2017/03/01	GOVI	03/08/2017	561.10	Put	GOVI	10,340.0000	1.0340	15,730.0000	1.5730	52.128	0	0	0
2017/03/01	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	GOVI	02/11/2017	572.44	Put	GOVI	12,920.0000	1.2920	18,480.0000	1.8480	43.034	0	0	0
2017/03/01	GOVI	02/11/2017			GOVI	571.1480	571.1480	570.5920	570.5920	(0.097)	0.0000	0.0000	0
2017/03/01	GOVI	02/11/2017	572.46	Put	GOVI	13,120.0000	1.3120	18,680.0000	1.8680	42.378	0	0	0
2017/03/01	GOVI	02/11/2017	572.45	Put	GOVI	13,020.0000	1.3020	18,580.0000	1.8580	42.704	0	0	0
2017/03/01	GOVI	02/11/2017	572.44	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	GOVI	02/11/2017	572.45	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	GOVI	02/11/2017	572.46	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/01	IGOV	04/05/2017			Index Future	252.7990	252.7990	252.7910	252.7910	(0.003)	0.0000	0.0000	922
2017/03/01	IGOV	03/08/2017			Index Future	257.6880	257.6880	257.6790	257.6790	(0.003)	0.0000	0.0000	412
2017/03/01	IGOV	02/11/2017			Index Future	262.8420	262.8420	262.8290	262.8290	(0.005)	0.0000	0.0000	0
2017/03/01	ILBI	04/05/2017			Index Future	685.0940	685.0940	684.6740	684.6740	(0.061)	0.0000	0.0000	0
2017/03/01	ILBI	03/08/2017			Index Future	698.1040	698.1040	697.6760	697.6760	(0.061)	0.0000	0.0000	0
2017/03/01	ILBI	02/11/2017			Index Future	712.1490	712.1490	711.7120	711.7120	(0.061)	0.0000	0.0000	0
2017/03/01	IS01	16/03/2017			Interest Rate Swap	100.0030	100.0030	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/03/01	IS01	15/06/2017			Interest Rate Swap	99.6011	99.6011	99.6068	99.6068	0.006	0.0000	0.0000	0
2017/03/01	IS01	21/09/2017			Interest Rate Swap	99.6068	99.6068	99.6130	99.6130	0.006	0.0000	0.0000	0
2017/03/01	IS01	21/12/2017			Interest Rate Swap	99.8371	99.8371	99.8412	99.8412	0.004	0.0000	0.0000	0
2017/03/01	IS01	15/03/2018			Interest Rate Swap	99.8449	99.8449	99.8448	99.8448	0.000	0.0000	0.0000	0
2017/03/01	IS02	18/12/2017			Interest Rate Swap	99.8676	99.8676	99.8692	99.8692	0.002	0.0000	0.0000	0
2017/03/01	IS02	16/03/2018			Interest Rate Swap	99.1261	99.1261	99.1296	99.1296	0.004	0.0000	0.0000	0
2017/03/01	IS02	15/06/2018			Interest Rate Swap	98.7483	98.7483	98.7527	98.7527	0.004	0.0000	0.0000	0
2017/03/01	IS02	21/09/2018			Interest Rate Swap	98.7725	98.7725	98.7753	98.7753	0.003	0.0000	0.0000	0
2017/03/01	IS02	21/12/2018			Interest Rate Swap	99.2400	99.2400	99.2400	99.2400	0.000	0.0000	0.0000	0
2017/03/01	IS02	15/03/2019			Interest Rate Swap	99.7223	99.7223	99.7017	99.7017	(0.021)	0.0000	0.0000	0
2017/03/01	IS05	17/12/2020			Interest Rate Swap	97.3576	97.3576	97.4003	97.4003	0.044	0.0000	0.0000	0
2017/03/01	IS05	16/03/2021			Interest Rate Swap	96.6624	96.6624	96.7250	96.7250	0.065	0.0000	0.0000	0
2017/03/01	IS05	15/06/2021			Interest Rate Swap	95.9385	95.9385	96.0213	96.0213	0.086	0.0000	0.0000	0
2017/03/01	IS05	21/09/2021			Interest Rate Swap	96.2038	96.2038	96.2985	96.2985	0.099	0.0000	0.0000	0
2017/03/01	IS05	21/12/2021			Interest Rate Swap	98.4702	98.4702	98.5528	98.5528	0.084	0.0000	0.0000	50
2017/03/01	IS05	15/03/2022			Interest Rate Swap	98.6680	98.6680	98.7524	98.7524	0.085	0.0000	0.0000	0
2017/03/01	IS10	17/12/2025			Interest Rate Swap	97.2856	97.2856	97.3632	97.3632	0.080	0.0000	0.0000	0
2017/03/01	IS10	16/03/2026			Interest Rate Swap	94.3326	94.3326	94.4419	94.4419	0.116	0.0000	0.0000	0
2017/03/01	IS10	15/06/2026			Interest Rate Swap	93.1055	93.1055	93.2343	93.2343	0.138	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
2017/03/01	IS10	21/09/2026			Interest Rate Swap	95.2628	95.2628	95.3799	95.3799	0.123	0.0000	0.0000	0
2017/03/01	IS10	21/12/2026			Interest Rate Swap	99.0145	99.0145	99.1014	99.1014	0.088	0.0000	0.0000	0
2017/03/01	IS10	15/03/2027			Interest Rate Swap	97.6039	97.6039	97.7099	97.7099	0.109	0.0000	0.0000	0
2017/03/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/01	JBAF	15/03/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	1,000
2017/03/01	JBAF	19/04/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/01	JBAF	17/05/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/01	JBAF	21/06/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/01	JBAF	19/07/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/01	JBAF	16/08/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/01	JBAF	20/09/2017			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/01	JBAF	20/12/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/01	JBAF	20/03/2018			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/01	JBAF	20/06/2018			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2017/03/01	JBAF	19/09/2018			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2017/03/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/01	JBAF	19/12/2018			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2017/03/01	R023	04/05/2017	8.61	Call	Bond Future	1,745.4200	1.7454	1,613.6900	1.6137	(7.547)	0	0	0
2017/03/01	R023	04/05/2017			Bond Future	8.3232	98.8569	8.3639	98.6755	0.489	0.0000	0.0000	19,183
2017/03/01	R023	04/05/2017	8.59	Call	Bond Future	1,683.9400	1.6839	1,554.4000	1.5544	(7.693)	0	0	0
2017/03/01	R023	04/05/2017	8.60	Call	Bond Future	1,714.5500	1.7146	1,583.9100	1.5839	(7.619)	0	0	0
2017/03/01	R023	04/05/2017	8.59	Put	Bond Future	502.1300	0.5021	553.9700	0.5540	10.324	0	0	0
2017/03/01	R023	04/05/2017	8.61	Put	Bond Future	475.7300	0.4757	525.3800	0.5254	10.437	0	0	0
2017/03/01	R023	04/05/2017	8.60	Put	Bond Future	488.7900	0.4888	539.5300	0.5395	10.381	0	0	0
2017/03/01	R023	03/08/2017	8.60	Put	Bond Future	1,019.7200	1.0197	1,087.4400	1.0874	6.641	0	0	0
2017/03/01	R023	03/08/2017			Bond Future	8.3516	100.7483	8.3947	100.5629	0.516	0.0000	0.0000	0
2017/03/01	R023	03/08/2017	8.59	Put	Bond Future	1,035.6100	1.0356	1,104.1200	1.1041	6.615	0	0	0
2017/03/01	R023	03/08/2017	8.60	Call	Bond Future	2,082.6700	2.0827	1,965.0300	1.9650	(5.649)	0	0	0
2017/03/01	R023	03/08/2017	8.58	Call	Bond Future	2,029.8500	2.0299	1,913.7900	1.9138	(5.718)	0	0	0
2017/03/01	R023	03/08/2017	8.59	Call	Bond Future	2,056.0500	2.0560	1,939.2000	1.9392	(5.683)	0	0	0
2017/03/01	R023	03/08/2017	8.58	Put	Bond Future	1,051.9500	1.0519	1,121.2500	1.1213	6.588	0	0	0
2017/03/01	R023	02/11/2017	8.56	Call	Bond Future	2,081.6100	2.0816	1,969.1400	1.9691	(5.403)	0	0	0
2017/03/01	R023	02/11/2017			Bond Future	8.3727	98.8102	8.4187	98.6197	0.549	0.0000	0.0000	0
2017/03/01	R023	02/11/2017	8.58	Call	Bond Future	2,130.5900	2.1306	2,016.6700	2.0167	(5.347)	0	0	0
2017/03/01	R023	02/11/2017	8.57	Call	Bond Future	2,105.8600	2.1059	1,992.6700	1.9927	(5.375)	0	0	0
2017/03/01	R023	02/11/2017	8.56	Put	Bond Future	1,307.9100	1.3079	1,385.9200	1.3859	5.964	0	0	0
2017/03/01	R023	02/11/2017	8.58	Put	Bond Future	1,274.7000	1.2747	1,351.2600	1.3513	6.006	0	0	0
2017/03/01	R023	02/11/2017	8.57	Put	Bond Future	1,291.0600	1.2911	1,368.3500	1.3684	5.987	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
2017/03/01	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R035	04/05/2017			Bond Future	9.5217	96.1676	9.5304	96.0968	0.091	0.0000	0.0000	8,137
2017/03/01	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R035	04/05/2017	9.55	Call	Bond Future	229.8900	0.2299	159.0800	0.1591	(30.802)	0	0	0
2017/03/01	R035	04/05/2017	9.53	Call	Bond Future	67.4000	0.0674	0.0000	0.0000	(100.000)	0	0	0
2017/03/01	R035	04/05/2017	9.54	Call	Bond Future	148.7000	0.1487	77.8900	0.0779	(47.619)	0	0	0
2017/03/01	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	3.4100	0.0034	100.000	0	0	0
2017/03/01	R035	03/08/2017			Bond Future	9.5710	98.0075	9.5800	97.9349	0.094	0.0000	0.0000	0
2017/03/01	R035	03/08/2017	9.52	Put	Bond Future	411.7500	0.4117	484.3900	0.4844	17.642	0	0	0
2017/03/01	R035	03/08/2017	9.50	Put	Bond Future	574.0200	0.5740	646.6600	0.6467	12.655	0	0	0
2017/03/01	R035	03/08/2017	9.51	Put	Bond Future	492.8300	0.4928	565.4700	0.5655	14.739	0	0	0
2017/03/01	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R035	02/11/2017			Bond Future	9.6171	95.4444	9.6265	95.3690	0.099	0.0000	0.0000	0
2017/03/01	R035	02/11/2017	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R035	02/11/2017	9.59	Put	Bond Future	215.7400	0.2157	291.1700	0.2912	34.963	0	0	0
2017/03/01	R035	02/11/2017	9.61	Put	Bond Future	56.1600	0.0562	131.5900	0.1316	134.313	0	0	0
2017/03/01	R035	02/11/2017	9.60	Put	Bond Future	135.9000	0.1359	211.3300	0.2113	55.504	0	0	0
2017/03/01	R035	02/11/2017	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R035	02/11/2017	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R186	04/05/2017			Bond Future	8.8247	114.6998	8.8491	114.5332	0.276	0.0000	0.0000	110,777
2017/03/01	R186	04/05/2017	8.89	Put	Bond Future	1,381.5900	1.3816	1,445.4400	1.4454	4.621	0	0	0
2017/03/01	R186	04/05/2017	8.94	Put	Bond Future	1,235.8100	1.2358	1,294.1800	1.2942	4.723	0	0	500
2017/03/01	R186	04/05/2017	9.20	Call	Bond Future	3,185.9300	3.1859	3,053.3200	3.0533	(4.162)	0	0	0
2017/03/01	R186	04/05/2017	8.91	Put	Bond Future	1,321.8500	1.3219	1,383.4800	1.3835	4.662	0	0	0
2017/03/01	R186	04/05/2017	8.70	Put	Bond Future	2,050.0100	2.0500	2,135.9900	2.1360	4.194	0	0	0
2017/03/01	R186	04/05/2017	8.90	Put	Bond Future	1,351.4900	1.3515	1,414.2200	1.4142	4.642	0	0	0
2017/03/01	R186	04/05/2017	8.44	Put	Bond Future	3,264.3200	3.2643	3,380.2200	3.3802	3.551	0	0	0
2017/03/01	R186	04/05/2017	8.91	Call	Bond Future	1,903.6000	1.9036	1,798.6600	1.7987	(5.513)	0	0	0
2017/03/01	R186	04/05/2017	8.98	Call	Bond Future	2,183.9500	2.1840	2,071.5200	2.0715	(5.148)	0	0	0
2017/03/01	R186	04/05/2017	9.20	Put	Bond Future	655.8900	0.6559	689.8500	0.6898	5.178	0	0	5,709
2017/03/01	R186	04/05/2017	8.70	Call	Bond Future	1,191.4400	1.1914	1,110.8500	1.1108	(6.764)	0	0	500
2017/03/01	R186	04/05/2017	8.89	Call	Bond Future	1,827.2500	1.8272	1,724.5300	1.7245	(5.622)	0	0	0
2017/03/01	R186	04/05/2017	8.94	Call	Bond Future	2,021.2800	2.0213	1,913.0800	1.9131	(5.353)	0	0	0
2017/03/01	R186	04/05/2017	8.98	Put	Bond Future	1,127.6400	1.1276	1,181.7800	1.1818	4.801	0	0	0
2017/03/01	R186	04/05/2017	8.90	Call	Bond Future	1,865.2200	1.8652	1,761.3800	1.7614	(5.567)	0	0	0
2017/03/01	R186	04/05/2017	8.44	Call	Bond Future	587.3400	0.5873	536.6700	0.5367	(8.627)	0	0	500
2017/03/01	R186	03/08/2017	8.93	Put	Bond Future	2,297.8200	2.2978	2,369.5200	2,3695	3.120	0	0	0
2017/03/01	R186	03/08/2017	9.35	Call	Bond Future	4,427.2400	4.4272	4,301.4700	4.3015	(2.841)	0	0	0
2017/03/01	R186	03/08/2017			Bond Future	8.8687	111.5912	8.8941	111.4209	0.287	0.0000	0.0000	0
2017/03/01	R186	03/08/2017	8.85	Put	Bond Future	2,552.5100	2.5525	2,630.0500	2.6300	3.038	0	0	750
2017/03/01	R186	03/08/2017	8.92	Put	Bond Future	2,328.5700	2.3286	2,401.0000	2.4010	3.110	0	0	0
2017/03/01	R186	03/08/2017	9.50	Call	Bond Future	5,127.1300	5.1271	4,993.4500	4.9935	(2.607)	0	0	0
2017/03/01	R186	03/08/2017	8.93	Call	Bond Future	2,707.8000	2.7078	2,609.2400	2.6092	(3.640)	0	0	0
2017/03/01	R186	03/08/2017	8.91	Call	Bond Future	2,636.1800	2.6362	2,539.0700	2.5391	(3.684)	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
2017/03/01	R186	03/08/2017	9.35	Put	Bond Future	1,264.6100		1.2646	1,309.1000	1.3091	3.518	0	0	750
2017/03/01	R186	03/08/2017	8.85	Call	Bond Future	2,427.4700		2.4275	2,334.7500	2.3347	(3.820)	0	0	0
2017/03/01	R186	03/08/2017	8.92	Call	Bond Future	2,671.8600		2.6719	2,574.0300	2.5740	(3.661)	0	0	0
2017/03/01	R186	03/08/2017	9.50	Put	Bond Future	1,003.8400		1.0038	1,040.4200	1.0404	3.644	0	0	6,500
2017/03/01	R186	03/08/2017	8.91	Put	Bond Future	2,359.6300		2.3596	2,432.7800	2.4328	3.100	0	0	0
2017/03/01	R186	02/11/2017	8.88	Call	Bond Future	3,027.4100		3.0274	2,933.2500	2.9332	(3.110)	0	0	0
2017/03/01	R186	02/11/2017	8.89	Put	Bond Future	3,145.1200		3.1451	3,225.6300	3.2256	2.560	0	0	0
2017/03/01	R186	02/11/2017			Bond Future	8.9029		113.8000	8.9297	113.6248	0.301	0.0000	0.0000	0
2017/03/01	R186	02/11/2017	8.89	Call	Bond Future	3,060.4400		3.0604	2,965.6900	2.9657	(3.096)	0	0	0
2017/03/01	R186	02/11/2017	8.90	Call	Bond Future	3,093.6700		3.0937	2,998.3200	2.9983	(3.082)	0	0	0
2017/03/01	R186	02/11/2017	8.88	Put	Bond Future	3,177.7400		3.1777	3,258.8400	3.2588	2.552	0	0	0
2017/03/01	R186	02/11/2017	8.90	Put	Bond Future	3,112.7500		3.1127	3,192.6600	3.1927	2.567	0	0	0
2017/03/01	R197	04/05/2017	308.58	Put	Bond Future	7,005.3100		7.0053	7,027.5400	7.0275	0.317	0	0	0
2017/03/01	R197	04/05/2017			Bond Future	301.5747		301.5747	301.5525	301.5525	(0.007)	0.0000	0.0000	1,063
2017/03/01	R197	04/05/2017	308.60	Put	Bond Future	7,025.3100		7.0253	7,047.5400	7.0475	0.316	0	0	0
2017/03/01	R197	04/05/2017	308.59	Put	Bond Future	7,015.3100		7.0153	7,037.5400	7.0375	0.317	0	0	0
2017/03/01	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R197	03/08/2017			Bond Future	300.4541		300.4541	300.4296	300.4296	(0.008)	0.0000	0.0000	0
2017/03/01	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R197	03/08/2017	308.05	Put	Bond Future	7,595.8900		7.5959	7,620.4100	7.6204	0.323	0	0	0
2017/03/01	R197	03/08/2017	308.07	Put	Bond Future	7,615.8900		7.6159	7,640.4100	7.6404	0.322	0	0	0
2017/03/01	R197	03/08/2017	308.06	Put	Bond Future	7,605.8900		7.6059	7,630.4100	7.6304	0.322	0	0	0
2017/03/01	R197	02/11/2017	305.16	Call	Bond Future	1,305.0100		1.3050	1,275.5900	1.2756	(2.254)	0	0	0
2017/03/01	R197	02/11/2017			Bond Future	306.4650		306.4650	306.4356	306.4356	(0.010)	0.0000	0.0000	0
2017/03/01	R197	02/11/2017	305.17	Call	Bond Future	1,295.0100		1.2950	1,265.5900	1.2656	(2.272)	0	0	0
2017/03/01	R197	02/11/2017	305.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R197	02/11/2017	305.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R197	02/11/2017	305.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R197	02/11/2017	305.15	Call	Bond Future	1,315.0100		1.3150	1,285.5900	1.2856	(2.237)	0	0	0
2017/03/01	R202	04/05/2017	256.73	Put	Bond Future	8,466.5300		8.4665	8,483.3800	8.4834	0.199	0	0	0
2017/03/01	R202	04/05/2017			Bond Future	248.2635		248.2635	248.2466	248.2466	(0.007)	0.0000	0.0000	33,757
2017/03/01	R202	04/05/2017	256.72	Put	Bond Future	8,456.5300		8.4565	8,473.3800	8.4734	0.199	0	0	0
2017/03/01	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R202	04/05/2017	256.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R202	04/05/2017	256.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R202	04/05/2017	256.71	Put	Bond Future	8,446.5300		8.4465	8,463.3800	8.4634	0.199	0	0	0
2017/03/01	R202	03/08/2017	258.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R202	03/08/2017			Bond Future	249.3719		249.3719	249.3529	249.3529	(0.008)	0.0000	0.0000	0
2017/03/01	R202	03/08/2017	258.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R202	03/08/2017	258.35	Put	Bond Future	8,978.1000		8.9781	8,997.1200	8.9971	0.212	0	0	0
2017/03/01	R202	03/08/2017	258.37	Put	Bond Future	8,998.1000		8.9981	9,017.1200	9.0171	0.211	0	0	0
2017/03/01	R202	03/08/2017	258.36	Put	Bond Future	8,988.1000		8.9881	9,007.1200	9.0071	0.212	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
2017/03/01	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R202	02/11/2017			Bond Future	254.3608	254.3608	254.3376	254.3376	(0.009)	0.0000	0.0000	0
2017/03/01	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R202	02/11/2017	253.89	Call	Bond Future	470.7500	0.4708	447.5900	0.4476	(4.920)	0	0	0
2017/03/01	R202	02/11/2017	253.90	Call	Bond Future	460.7500	0.4608	437.5900	0.4376	(5.027)	0	0	0
2017/03/01	R202	02/11/2017	253.91	Call	Bond Future	450.7500	0.4508	427.5900	0.4276	(5.138)	0	0	0
2017/03/01	R203	04/05/2017	6.92	Put	Bond Future	96.6800	0.0967	101.9400	0.1019	5.441	0	0	0
2017/03/01	R203	04/05/2017	6.91	Call	Bond Future	15.3300	0.0153	13.5000	0.0135	(11.937)	0	0	0
2017/03/01	R203	04/05/2017			Bond Future	7.1495	101.5588	7.1719	101.5714	0.314	0.0000	0.0000	31,101
2017/03/01	R203	04/05/2017	6.92	Call	Bond Future	16.2900	0.0163	14.3700	0.0144	(11.786)	0	0	0
2017/03/01	R203	04/05/2017	6.93	Call	Bond Future	17.1600	0.0172	15.1600	0.0152	(11.655)	0	0	0
2017/03/01	R203	04/05/2017	6.91	Put	Bond Future	99.2300	0.0992	104.5400	0.1045	5.351	0	0	0
2017/03/01	R203	04/05/2017	6.93	Put	Bond Future	94.0400	0.0940	99.2500	0.0993	5.540	0	0	0
2017/03/01	R203	03/08/2017	4.89	Call	Bond Future	2.4000	0.0024	1.8300	0.0018	(23.750)	0	0	0
2017/03/01	R203	03/08/2017			Bond Future	5.7832	103.5018	5.8626	103.4984	1.374	0.0000	0.0000	0
2017/03/01	R203	03/08/2017	4.87	Call	Bond Future	2.2400	0.0022	1.7100	0.0017	(23.661)	0	0	0
2017/03/01	R203	03/08/2017	4.88	Call	Bond Future	2.3200	0.0023	1.7700	0.0018	(23.707)	0	0	0
2017/03/01	R203	03/08/2017	4.87	Put	Bond Future	100.1500	0.1002	107.2700	0.1073	7.109	0	0	0
2017/03/01	R203	03/08/2017	4.89	Put	Bond Future	98.1600	0.0982	105.2600	0.1053	7.233	0	0	0
2017/03/01	R203	03/08/2017	4.88	Put	Bond Future	99.1500	0.0991	106.2600	0.1063	7.171	0	0	0
2017/03/01	R204	04/05/2017	7.90	Put	Bond Future	45.7700	0.0458	51.9200	0.0519	13.437	0	0	0
2017/03/01	R204	04/05/2017			Bond Future	7.5250	103.7527	7.5541	103.7089	0.387	0.0000	0.0000	29,025
2017/03/01	R204	04/05/2017	7.92	Put	Bond Future	41.4600	0.0415	47.1000	0.0471	13.603	0	0	0
2017/03/01	R204	04/05/2017	7.91	Put	Bond Future	43.5700	0.0436	49.4600	0.0495	13.518	0	0	0
2017/03/01	R204	04/05/2017	7.90	Call	Bond Future	608.3600	0.6084	570.7200	0.5707	(6.187)	0	0	0
2017/03/01	R204	04/05/2017	7.91	Call	Bond Future	621.1100	0.6211	583.2100	0.5832	(6.102)	0	0	0
2017/03/01	R204	04/05/2017	7.92	Call	Bond Future	633.9400	0.6339	595.7900	0.5958	(6.018)	0	0	0
2017/03/01	R204	03/08/2017	7.77	Put	Bond Future	183.7800	0.1838	198.0800	0.1981	7.781	0	0	0
2017/03/01	R204	03/08/2017			Bond Future	7.4820	101.6973	7.5171	101.6521	0.469	0.0000	0.0000	0
2017/03/01	R204	03/08/2017	7.76	Put	Bond Future	187.8200	0.1878	202.3600	0.2024	7.741	0	0	0
2017/03/01	R204	03/08/2017	7.75	Call	Bond Future	535.8300	0.5358	505.4800	0.5055	(5.664)	0	0	0
2017/03/01	R204	03/08/2017	7.76	Call	Bond Future	544.5100	0.5445	513.9200	0.5139	(5.618)	0	0	0
2017/03/01	R204	03/08/2017	7.77	Call	Bond Future	553.2600	0.5533	522.4300	0.5224	(5.572)	0	0	0
2017/03/01	R204	03/08/2017	7.75	Put	Bond Future	191.9400	0.1919	206.7200	0.2067	7.700	0	0	0
2017/03/01	R204	02/11/2017	7.76	Put	Bond Future	119.8100	0.1198	132.7500	0.1328	10.800	0	0	0
2017/03/01	R204	02/11/2017			Bond Future	7.3516	103.7102	7.3963	103.6627	0.608	0.0000	0.0000	0
2017/03/01	R204	02/11/2017	7.75	Put	Bond Future	122.4500	0.1224	135.6100	0.1356	10.747	0	0	0
2017/03/01	R204	02/11/2017	7.76	Call	Bond Future	552.9100	0.5529	518.3100	0.5183	(6.258)	0	0	0
2017/03/01	R204	02/11/2017	7.74	Call	Bond Future	537.3700	0.5374	503.2300	0.5032	(6.353)	0	0	0
2017/03/01	R204	02/11/2017	7.75	Call	Bond Future	544.9800	0.5450	510.6000	0.5106	(6.308)	0	0	0
2017/03/01	R204	02/11/2017	7.74	Put	Bond Future	125.4200	0.1254	138.8200	0.1388	10.684	0	0	0
2017/03/01	R207	04/05/2017	8.21	Put	Bond Future	83.9600	0.0840	99.6400	0.0996	18.676	0	0	0
2017/03/01	R207	04/05/2017			Bond Future	7.8064	100.9421	7.8491	100.8414	0.546	0.0000	0.0000	74,970

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
2017/03/01	R207	04/05/2017	8.22	Call	Bond Future	1,051.5800	1.0516	965.9900	0.9660	(8.139)	0	0	0
2017/03/01	R207	04/05/2017	8.20	Call	Bond Future	1,012.2700	1.0123	927.8300	0.9278	(8.342)	0	0	0
2017/03/01	R207	04/05/2017	8.21	Call	Bond Future	1,031.9200	1.0319	946.9000	0.9469	(8.239)	0	0	0
2017/03/01	R207	04/05/2017	8.20	Put	Bond Future	87.6700	0.0877	103.9300	0.1039	18.547	0	0	0
2017/03/01	R207	04/05/2017	8.22	Put	Bond Future	80.2800	0.0803	95.3900	0.0954	18.822	0	0	0
2017/03/01	R207	03/08/2017	8.19	Call	Bond Future	1,083.2500	1.0833	1,009.9000	1.0099	(6.771)	0	0	51
2017/03/01	R207	03/08/2017			Bond Future	7.8168	99.2300	7.8645	99.1269	0.610	0.0000	0.0000	0
2017/03/01	R207	03/08/2017	8.39	Put	Bond Future	179.8400	0.1798	200.7300	0.2007	11.616	0	0	0
2017/03/01	R207	03/08/2017	8.19	Put	Bond Future	280.3200	0.2803	310.0900	0.3101	10.620	0	0	0
2017/03/01	R207	03/08/2017	8.41	Put	Bond Future	171.7400	0.1717	191.8500	0.1918	11.710	0	0	0
2017/03/01	R207	03/08/2017	8.40	Put	Bond Future	175.7500	0.1757	196.2500	0.1963	11.664	0	0	0
2017/03/01	R207	03/08/2017	8.41	Call	Bond Future	1,444.1700	1.4442	1,361.1600	1.3612	(5.748)	0	0	0
2017/03/01	R207	03/08/2017	8.39	Call	Bond Future	1,409.7100	1.4097	1,327.4800	1.3275	(5.833)	0	0	0
2017/03/01	R207	03/08/2017	8.40	Call	Bond Future	1,426.9000	1.4269	1,344.2800	1.3443	(5.790)	0	0	0
2017/03/01	R207	02/11/2017			Bond Future	7.7839	101.1942	7.8382	101.0876	0.698	0.0000	0.0000	0
2017/03/01	R207	02/11/2017	8.03	Put	Bond Future	416.3100	0.4163	456.6200	0.4566	9.683	0	0	0
2017/03/01	R207	02/11/2017	8.05	Put	Bond Future	402.8000	0.4028	442.1300	0.4421	9.764	0	0	0
2017/03/01	R207	02/11/2017	8.03	Call	Bond Future	898.4400	0.8984	832.1200	0.8321	(7.382)	0	0	0
2017/03/01	R207	02/11/2017	8.04	Put	Bond Future	409.5100	0.4095	449.3300	0.4493	9.724	0	0	0
2017/03/01	R207	02/11/2017	8.04	Call	Bond Future	911.1700	0.9112	844.3600	0.8444	(7.332)	0	0	0
2017/03/01	R207	02/11/2017	8.05	Call	Bond Future	923.9800	0.9240	856.6800	0.8567	(7.284)	0	0	0
2017/03/01	R208	04/05/2017	8.39	Call	Bond Future	1,516.0000	1.5160	1,404.9400	1.4049	(7.326)	0	0	0
2017/03/01	R208	04/05/2017			Bond Future	7.9614	96.7199	8.0030	96.5864	0.522	0.0000	0.0000	21,498
2017/03/01	R208	04/05/2017	8.37	Call	Bond Future	1,464.3300	1.4643	1,354.6800	1.3547	(7.488)	0	0	0
2017/03/01	R208	04/05/2017	8.38	Call	Bond Future	1,490.0300	1.4900	1,379.6700	1.3797	(7.407)	0	0	0
2017/03/01	R208	04/05/2017	8.37	Put	Bond Future	162.3600	0.1624	186.2000	0.1862	14.683	0	0	0
2017/03/01	R208	04/05/2017	8.39	Put	Bond Future	150.8500	0.1509	173.2800	0.1733	14.869	0	0	0
2017/03/01	R208	04/05/2017	8.38	Put	Bond Future	156.4600	0.1565	179.5900	0.1796	14.783	0	0	0
2017/03/01	R208	03/08/2017	8.32	Call	Bond Future	1,560.2100	1.5602	1,467.0100	1.4670	(5.974)	0	0	0
2017/03/01	R208	03/08/2017			Bond Future	7.9763	98.5703	8.0213	98.4339	0.564	0.0000	0.0000	0
2017/03/01	R208	03/08/2017	8.30	Call	Bond Future	1,519.5100	1.5195	1,427.5200	1.4275	(6.054)	0	0	0
2017/03/01	R208	03/08/2017	8.31	Call	Bond Future	1,539.6800	1.5397	1,447.0800	1.4471	(6.014)	0	0	0
2017/03/01	R208	03/08/2017	8.30	Put	Bond Future	542.1500	0.5422	586.6500	0.5866	8.208	0	0	0
2017/03/01	R208	03/08/2017	8.32	Put	Bond Future	522.8600	0.5229	566.1500	0.5662	8.279	0	0	0
2017/03/01	R208	03/08/2017	8.31	Put	Bond Future	532.3200	0.5323	576.2100	0.5762	8.245	0	0	0
2017/03/01	R208	02/11/2017	8.18	Put	Bond Future	722.4700	0.7225	778.4300	0.7784	7.746	0	0	0
2017/03/01	R208	02/11/2017			Bond Future	7.9726	97.1184	8.0218	96.9778	0.617	0.0000	0.0000	0
2017/03/01	R208	02/11/2017	8.20	Put	Bond Future	700.6300	0.7006	755.3500	0.7553	7.810	0	0	0
2017/03/01	R208	02/11/2017	8.19	Put	Bond Future	711.4800	0.7115	766.8200	0.7668	7.778	0	0	0
2017/03/01	R208	02/11/2017	8.18	Call	Bond Future	1,313.6100	1.3136	1,228.9200	1.2289	(6.447)	0	0	0
2017/03/01	R208	02/11/2017	8.19	Call	Bond Future	1,331.0200	1.3310	1,245.7100	1.2457	(6.409)	0	0	0
2017/03/01	R208	02/11/2017	8.20	Call	Bond Future	1,348.5500	1.3485	1,262.6200	1.2626	(6.372)	0	0	0
2017/03/01	R209	04/05/2017	9.48	Put	Bond Future	1,814.2300	1.8142	1,831.4000	1.8314	0.946	0	0	0
2017/03/01	R209	04/05/2017			Bond Future	9.5151	72.2647	9.5238	72.2059	0.091	0.0000	0.0000	63,089
2017/03/01	R209	04/05/2017	9.47	Put	Bond Future	1,850.1400	1.8501	1,867.7100	1.8677	0.950	0	0	0
2017/03/01	R209	04/05/2017	9.63	Call	Bond Future	2,111.2500	2.1113	2,064.1700	2.0642	(2.230)	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
2017/03/01	R209	04/05/2017	8.93	Call	Bond Future	373.1900	0.3732	355.1300	0.3551	(4.839)	0	0	1,130
2017/03/01	R209	04/05/2017	9.33	Put	Bond Future	2,405.3800	2.4054	2,428.7700	2.4288	0.972	0	0	1,130
2017/03/01	R209	04/05/2017	9.46	Call	Bond Future	1,511.6100	1.5116	1,470.7600	1.4708	(2.702)	0	0	0
2017/03/01	R209	04/05/2017	9.47	Call	Bond Future	1,543.3900	1.5434	1,502.1400	1.5021	(2.673)	0	0	0
2017/03/01	R209	04/05/2017	9.33	Call	Bond Future	1,133.5000	1.1335	1,098.0700	1.0981	(3.126)	0	0	0
2017/03/01	R209	04/05/2017	9.48	Call	Bond Future	1,575.6800	1.5757	1,534.0300	1.5340	(2.643)	0	0	0
2017/03/01	R209	04/05/2017	9.63	Put	Bond Future	1,338.3900	1.3384	1,350.1300	1.3501	0.877	0	0	1,130
2017/03/01	R209	04/05/2017	8.93	Put	Bond Future	4,512.0200	4.5120	4,552.7800	4.5528	0.903	0	0	0
2017/03/01	R209	04/05/2017	9.46	Put	Bond Future	1,886.6600	1.8867	1,904.6300	1.9046	0.952	0	0	0
2017/03/01	R209	03/08/2017			Bond Future	9.5606	73.6473	9.5696	73.5870	0.094	0.0000	0.0000	0
2017/03/01	R209	03/08/2017	9.44	Call	Bond Future	2,293.9500	2.2940	2,257.2300	2.2572	(1.601)	0	0	0
2017/03/01	R209	03/08/2017	9.43	Put	Bond Future	3,149.6100	3.1496	3,173.4000	3.1734	0.755	0	0	0
2017/03/01	R209	03/08/2017	9.45	Put	Bond Future	3,074.2900	3.0743	3,097.5700	3.0976	0.757	0	0	0
2017/03/01	R209	03/08/2017	9.44	Put	Bond Future	3,111.6900	3.1117	3,135.2200	3.1352	0.756	0	0	0
2017/03/01	R209	03/08/2017	9.45	Call	Bond Future	2,324.8600	2.3249	2,287.8900	2.2879	(1.590)	0	0	0
2017/03/01	R209	03/08/2017	9.43	Call	Bond Future	2,263.4500	2.2634	2,226.9900	2.2270	(1.611)	0	0	0
2017/03/01	R209	02/11/2017	9.52	Put	Bond Future	3,605.1100	3.6051	3,629.9500	3.6300	0.689	0	0	0
2017/03/01	R209	02/11/2017			Bond Future	9.6013	71.9541	9.6107	71.8916	0.098	0.0000	0.0000	0
2017/03/01	R209	02/11/2017	9.54	Put	Bond Future	3,535.6500	3.5356	3,560.0800	3.5601	0.691	0	0	0
2017/03/01	R209	02/11/2017	9.53	Put	Bond Future	3,570.1300	3.5701	3,594.7700	3.5948	0.690	0	0	0
2017/03/01	R209	02/11/2017	9.54	Call	Bond Future	3,125.4700	3.1255	3,087.3600	3.0874	(1.219)	0	0	0
2017/03/01	R209	02/11/2017	9.52	Call	Bond Future	3,060.3000	3.0603	3,022.6000	3.0226	(1.232)	0	0	0
2017/03/01	R209	02/11/2017	9.53	Call	Bond Future	3,092.6800	3.0927	3,054.7800	3.0548	(1.225)	0	0	0
2017/03/01	R210	04/05/2017			Bond Future	188.3089	188.3089	188.2946	188.2946	(0.008)	0.0000	0.0000	1,698
2017/03/01	R210	04/05/2017	192.31	Put	Bond Future	4,001.1000	4.0011	4,015.3700	4.0154	0.357	0	0	0
2017/03/01	R210	04/05/2017	192.33	Put	Bond Future	4,021.1000	4.0211	4,035.3700	4.0354	0.355	0	0	0
2017/03/01	R210	04/05/2017	192.32	Put	Bond Future	4,011.1000	4.0111	4,025.3700	4.0254	0.356	0	0	0
2017/03/01	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R210	03/08/2017	196.29	Put	Bond Future	4,339.2600	4.3393	4,354.9800	4.3550	0.362	0	0	0
2017/03/01	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R210	03/08/2017			Bond Future	191.9507	191.9507	191.9350	191.9350	(0.008)	0.0000	0.0000	0
2017/03/01	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R210	03/08/2017	196.28	Put	Bond Future	4,329.2600	4.3293	4,344.9800	4.3450	0.363	0	0	0
2017/03/01	R210	03/08/2017	196.30	Put	Bond Future	4,349.2600	4.3493	4,364.9800	4.3650	0.361	0	0	0
2017/03/01	R210	02/11/2017	192.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R210	02/11/2017	192.07	Call	Bond Future	1,288.7400	1.2887	1,269.7900	1.2698	(1.470)	0	0	0
2017/03/01	R210	02/11/2017			Bond Future	193.3587	193.3587	193.3398	193.3398	(0.010)	0.0000	0.0000	0
2017/03/01	R210	02/11/2017	192.08	Call	Bond Future	1,278.7400	1.2787	1,259.7900	1.2598	(1.482)	0	0	0
2017/03/01	R210	02/11/2017	192.09	Call	Bond Future	1,268.7400	1.2687	1,249.7900	1.2498	(1.494)	0	0	0
2017/03/01	R210	02/11/2017	192.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R210	02/11/2017	192.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R212	04/05/2017			Bond Future	149.4114	149.4114	149.4001	149.4001	(0.008)	0.0000	0.0000	3,258



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
2017/03/01	R212	04/05/2017	152.25	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R212	04/05/2017	152.23	Put	Bond Future	2,818.5900	2.8186	2,829.8700	2.8299	0.400	0	0	0
2017/03/01	R212	04/05/2017	152.25	Put	Bond Future	2,838.5900	2.8386	2,849.8700	2.8499	0.397	0	0	0
2017/03/01	R212	04/05/2017	152.24	Put	Bond Future	2,828.5900	2.8286	2,839.8700	2.8399	0.399	0	0	0
2017/03/01	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R212	03/08/2017			Bond Future	150.2511	150.2511	150.2387	150.2387	(0.008)	0.0000	0.0000	0
2017/03/01	R212	03/08/2017	153.34	Put	Bond Future	3,088.8800	3.0889	3,101.3400	3.1013	0.403	0	0	0
2017/03/01	R212	03/08/2017	153.36	Put	Bond Future	3,108.8800	3.1089	3,121.3400	3.1213	0.401	0	0	0
2017/03/01	R212	03/08/2017	153.35	Put	Bond Future	3,098.8800	3.0989	3,111.3400	3.1113	0.402	0	0	0
2017/03/01	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R212	02/11/2017			Bond Future	153.2570	153.2570	153.2421	153.2421	(0.010)	0.0000	0.0000	0
2017/03/01	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/01	R212	02/11/2017	152.42	Call	Bond Future	837.0200	0.8370	822.0800	0.8221	(1.785)	0	0	0
2017/03/01	R212	02/11/2017	152.40	Call	Bond Future	857.0200	0.8570	842.0800	0.8421	(1.743)	0	0	0
2017/03/01	R212	02/11/2017	152.41	Call	Bond Future	847.0200	0.8470	832.0800	0.8321	(1.764)	0	0	0
2017/03/01	R213	04/05/2017			Bond Future	9.2836	83.7396	9.2925	83.6801	0.095	0.0000	0.0000	44,651
2017/03/01	R213	04/05/2017	9.35	Put	Bond Future	1,430.4900	1.4305	1,444.6300	1.4446	0.988	0	0	0
2017/03/01	R213	04/05/2017	9.37	Put	Bond Future	1,371.2700	1.3713	1,384.6900	1.3847	0.979	0	0	0
2017/03/01	R213	04/05/2017	9.35	Call	Bond Future	1,875.6500	1.8756	1,830.3100	1.8303	(2.417)	0	0	0
2017/03/01	R213	04/05/2017	9.36	Put	Bond Future	1,400.6500	1.4006	1,414.4300	1.4144	0.984	0	0	0
2017/03/01	R213	04/05/2017	9.36	Call	Bond Future	1,912.5800	1.9126	1,866.8800	1.8669	(2.389)	0	0	0
2017/03/01	R213	04/05/2017	9.37	Call	Bond Future	1,949.9000	1.9499	1,903.8400	1.9038	(2.362)	0	0	0
2017/03/01	R213	03/08/2017	9.33	Put	Bond Future	2,589.3100	2.5893	2,610.6700	2.6107	0.825	0	0	0
2017/03/01	R213	03/08/2017			Bond Future	9.3284	85.3417	9.3376	85.2806	0.099	0.0000	0.0000	0
2017/03/01	R213	03/08/2017	9.35	Put	Bond Future	2,524.8500	2.5249	2,545.7100	2.5457	0.826	0	0	0
2017/03/01	R213	03/08/2017	9.34	Put	Bond Future	2,556.8200	2.5568	2,577.9300	2.5779	0.826	0	0	0
2017/03/01	R213	03/08/2017	9.33	Call	Bond Future	2,600.1500	2.6001	2,560.4400	2.5604	(1.527)	0	0	0
2017/03/01	R213	03/08/2017	9.34	Call	Bond Future	2,634.0900	2.6341	2,594.1300	2.5941	(1.517)	0	0	0
2017/03/01	R213	03/08/2017	9.35	Call	Bond Future	2,668.4900	2.6685	2,628.2800	2.6283	(1.507)	0	0	0
2017/03/01	R213	02/11/2017	9.36	Put	Bond Future	3,224.8100	3.2248	3,249.1900	3.2492	0.756	0	0	0
2017/03/01	R213	02/11/2017			Bond Future	9.3697	83.4793	9.3794	83.4158	0.103	0.0000	0.0000	0
2017/03/01	R213	02/11/2017	9.35	Put	Bond Future	3,257.1000	3.2571	3,281.6900	3.2817	0.755	0	0	0
2017/03/01	R213	02/11/2017	9.36	Call	Bond Future	3,160.9200	3.1609	3,121.8000	3.1218	(1.238)	0	0	0
2017/03/01	R213	02/11/2017	9.34	Call	Bond Future	3,094.0700	3.0941	3,055.3700	3.0554	(1.251)	0	0	0
2017/03/01	R213	02/11/2017	9.35	Call	Bond Future	3,127.4100	3.1274	3,088.5000	3.0885	(1.244)	0	0	0
2017/03/01	R213	02/11/2017	9.34	Put	Bond Future	3,289.6300	3.2896	3,314.4300	3.3144	0.754	0	0	0
2017/03/01	R214	04/05/2017	9.58	Put	Bond Future	1,851.4200	1.8514	1,868.6200	1.8686	0.929	0	0	0
2017/03/01	R214	04/05/2017			Bond Future	9.5931	72.4391	9.6019	72.3767	0.092	0.0000	0.0000	35,149
2017/03/01	R214	04/05/2017	9.57	Put	Bond Future	1,887.4600	1.8875	1,905.0700	1.9051	0.933	0	0	0
2017/03/01	R214	04/05/2017	9.58	Call	Bond Future	1,758.4700	1.7585	1,713.2300	1.7132	(2.573)	0	0	0
2017/03/01	R214	04/05/2017	9.56	Call	Bond Future	1,688.6500	1.6887	1,644.2300	1.6442	(2.631)	0	0	0
2017/03/01	R214	04/05/2017	9.57	Call	Bond Future	1,723.3700	1.7234	1,678.5400	1.6785	(2.601)	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
2017/03/01	R214 04/05/2017	9.56	Put	Bond Future	1,924.0000	1.9240	1,942.0200	1.9420	0.937	0	0	0
2017/03/01	R214 03/08/2017	9.51	Call	Bond Future	2,419.0200	2.4190	2,380.0400	2.3800	(1.611)	0	0	0
2017/03/01	R214 03/08/2017			Bond Future	9.6373	73.8251	9.6464	73.7610	0.095	0.0000	0.0000	0
2017/03/01	R214 03/08/2017	9.52	Call	Bond Future	2,451.9800	2.4520	2,412.7300	2.4127	(1.601)	0	0	0
2017/03/01	R214 03/08/2017	9.53	Call	Bond Future	2,485.1700	2.4852	2,445.6500	2.4456	(1.590)	0	0	0
2017/03/01	R214 03/08/2017	9.51	Put	Bond Future	3,323.7300	3.3237	3,348.8600	3.3489	0.756	0	0	0
2017/03/01	R214 03/08/2017	9.53	Put	Bond Future	3,246.5000	3.2465	3,271.0900	3.2711	0.757	0	0	0
2017/03/01	R214 03/08/2017	9.52	Put	Bond Future	3,284.9400	3.2849	3,309.8000	3.3098	0.757	0	0	0
2017/03/01	R214 02/11/2017	9.60	Call	Bond Future	3,219.8100	3.2198	3,179.7300	3.1797	(1.245)	0	0	0
2017/03/01	R214 02/11/2017			Bond Future	9.6786	71.9884	9.6881	71.9220	0.098	0.0000	0.0000	0
2017/03/01	R214 02/11/2017	9.58	Call	Bond Future	3,153.5800	3.1536	3,113.9400	3.1139	(1.257)	0	0	0
2017/03/01	R214 02/11/2017	9.59	Call	Bond Future	3,186.6000	3.1866	3,146.7400	3.1467	(1.251)	0	0	0
2017/03/01	R214 02/11/2017	9.60	Put	Bond Future	3,771.7000	3.7717	3,798.0300	3.7980	0.698	0	0	0
2017/03/01	R214 02/11/2017	9.58	Put	Bond Future	3,847.0800	3.8471	3,873.8500	3.8738	0.696	0	0	0
2017/03/01	R214 02/11/2017	9.59	Put	Bond Future	3,809.2400	3.8092	3,835.7900	3.8358	0.697	0	0	0
2017/03/01	R248 04/05/2017	9.66	Call	Bond Future	2,348.6800	2.3487	2,336.6300	2.3366	(0.513)	0	0	0
2017/03/01	R248 04/05/2017			Bond Future	9.6748	92.6017	9.6733	92.6148	(0.015)	0.0000	0.0000	67,322
2017/03/01	R248 04/05/2017	9.67	Call	Bond Future	2,393.5900	2.3936	2,381.6100	2.3816	(0.501)	0	0	0
2017/03/01	R248 04/05/2017	9.65	Put	Bond Future	2,527.5000	2.5275	2,502.3400	2.5023	(0.995)	0	0	0
2017/03/01	R248 04/05/2017	9.67	Put	Bond Future	2,436.5100	2.4365	2,411.4900	2.4115	(1.027)	0	0	0
2017/03/01	R248 04/05/2017	9.66	Put	Bond Future	2,481.7000	2.4817	2,456.6100	2.4566	(1.011)	0	0	0
2017/03/01	R248 04/05/2017	9.65	Call	Bond Future	2,304.2200	2.3042	2,292.1000	2.2921	(0.526)	0	0	0
2017/03/01	R248 03/08/2017			Bond Future	9.7214	94.3734	9.7200	94.3862	(0.015)	0.0000	0.0000	200
2017/03/01	R248 03/08/2017	9.57	Call	Bond Future	3,115.7100	3.1157	3,109.7000	3.1097	(0.193)	0	0	0
2017/03/01	R248 03/08/2017	9.56	Put	Bond Future	4,534.4700	4.5345	4,515.6000	4.5156	(0.416)	0	0	0
2017/03/01	R248 03/08/2017	9.58	Put	Bond Future	4,431.7900	4.4318	4,412.9900	4.4130	(0.424)	0	0	0
2017/03/01	R248 03/08/2017	9.57	Put	Bond Future	4,482.9100	4.4829	4,464.0700	4.4641	(0.420)	0	0	0
2017/03/01	R248 03/08/2017	9.58	Call	Bond Future	3,156.0100	3.1560	3,150.0400	3.1500	(0.189)	0	0	0
2017/03/01	R248 03/08/2017	9.56	Call	Bond Future	3,075.6900	3.0757	3,069.6500	3.0696	(0.196)	0	0	0
2017/03/01	R248 02/11/2017	9.66	Put	Bond Future	5,097.2700	5.0973	5,082.0500	5.0820	(0.299)	0	0	0
2017/03/01	R248 02/11/2017			Bond Future	9.7651	91.8019	9.7638	91.8135	(0.014)	0.0000	0.0000	0
2017/03/01	R248 02/11/2017	9.65	Put	Bond Future	5,145.7800	5.1458	5,130.5200	5.1305	(0.297)	0	0	0
2017/03/01	R248 02/11/2017	9.64	Call	Bond Future	4,077.3400	4.0773	4,073.7100	4.0737	(0.089)	0	0	0
2017/03/01	R248 02/11/2017	9.65	Call	Bond Future	4,118.6900	4.1187	4,115.0900	4.1151	(0.087)	0	0	0
2017/03/01	R248 02/11/2017	9.66	Call	Bond Future	4,160.2400	4.1602	4,156.6800	4.1567	(0.086)	0	0	0
2017/03/01	R248 02/11/2017	9.64	Put	Bond Future	5,194.6500	5.1947	5,179.3600	5.1794	(0.294)	0	0	0

**Total**

**792776**