



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 20/03/2017 TO 20/03/2017

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
2017/03/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	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
2017/03/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2025	04/05/2017			Bond Future	129.3561	129.3561	129.3529	129.3529	(0.003)	0.0000	0.0000	3,234
2017/03/20	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2025	04/05/2017	132.56	Put	Bond Future	3,203.8500	3.2038	3,207.1400	3.2071	0.103	0	0	0
2017/03/20	2025	04/05/2017	132.58	Put	Bond Future	3,223.8500	3.2238	3,227.1400	3.2271	0.102	0	0	0
2017/03/20	2025	04/05/2017	132.57	Put	Bond Future	3,213.8500	3.2138	3,217.1400	3.2171	0.102	0	0	0
2017/03/20	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2025	03/08/2017			Bond Future	130.5076	130.5076	130.5046	130.5046	(0.002)	0.0000	0.0000	0
2017/03/20	2025	03/08/2017	133.96	Put	Bond Future	3,452.4400	3.4524	3,455.4100	3.4554	0.086	0	0	0
2017/03/20	2025	03/08/2017	133.98	Put	Bond Future	3,472.4400	3.4724	3,475.4100	3.4754	0.086	0	0	0
2017/03/20	2025	03/08/2017	133.97	Put	Bond Future	3,462.4400	3.4624	3,465.4100	3.4654	0.086	0	0	0
2017/03/20	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2025	02/11/2017	132.98	Call	Bond Future	125.6400	0.1256	120.9600	0.1210	(3.725)	0	0	0
2017/03/20	2025	02/11/2017			Bond Future	133.1056	133.1056	133.1010	133.1010	(0.004)	0.0000	0.0000	0
2017/03/20	2025	02/11/2017	132.96	Call	Bond Future	145.6400	0.1456	140.9600	0.1410	(3.213)	0	0	0
2017/03/20	2025	02/11/2017	132.97	Call	Bond Future	135.6400	0.1356	130.9600	0.1310	(3.450)	0	0	0
2017/03/20	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2029	04/05/2017			Bond Future	100.7482	100.7482	100.7459	100.7459	(0.002)	0.0000	0.0000	2,272
2017/03/20	2029	04/05/2017	100.67	Call	Bond Future	78.2400	0.0782	75.9000	0.0759	(2.991)	0	0	0
2017/03/20	2029	04/05/2017	100.65	Call	Bond Future	98.2400	0.0982	95.9000	0.0959	(2.382)	0	0	0
2017/03/20	2029	04/05/2017	100.66	Call	Bond Future	88.2400	0.0882	85.9000	0.0859	(2.652)	0	0	0
2017/03/20	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2030	04/05/2017	9.33	Call	Bond Future	3,001.4600	3.0015	3,443.2100	3.4432	14.718	0	0	0
2017/03/20	2030	04/05/2017			Bond Future	8.9021	95.3548	8.8407	95.7965	(0.690)	0.0000	0.0000	32,136
2017/03/20	2030	04/05/2017	9.34	Call	Bond Future	3,069.9900	3.0700	3,511.7400	3.5117	14.389	0	0	0
2017/03/20	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2030	04/05/2017	9.32	Call	Bond Future	2,932.8600	2.9329	3,374.6100	3.3746	15.062	0	0	0
2017/03/20	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2030	03/08/2017	9.33	Call	Bond Future	2,686.5700	2.6866	3,137.1600	3.1372	16.772	0	0	0
2017/03/20	2030	03/08/2017			Bond Future	8.9422	93.1703	8.8787	93.6209	(0.710)	0.0000	0.0000	0

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2017/03/20	2030	03/08/2017	9.34	Call	Bond Future	2,754.4400	2.7544	3,205.0300	3.2050	16.359	0	0	0
2017/03/20	2030	03/08/2017	9.35	Call	Bond Future	2,822.2300	2.8222	3,272.8200	3.2728	15.966	0	0	0
2017/03/20	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2030	02/11/2017			Bond Future	8.9713	95.0045	8.9059	95.4629	(0.730)	0.0000	0.0000	0
2017/03/20	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2030	02/11/2017	9.34	Call	Bond Future	2,524.4500	2.5244	2,982.8000	2.9828	18.156	0	0	0
2017/03/20	2030	02/11/2017	9.35	Call	Bond Future	2,591.6100	2.5916	3,049.9600	3.0500	17.686	0	0	0
2017/03/20	2030	02/11/2017	9.36	Call	Bond Future	2,658.6900	2.6587	3,117.0400	3.1170	17.240	0	0	0
2017/03/20	2032	04/05/2017	9.45	Call	Bond Future	3,632.4500	3.6325	3,947.4900	3.9475	8.673	0	0	0
2017/03/20	2032	04/05/2017			Bond Future	9.0360	94.4981	8.9797	94.9341	(0.622)	0.0000	0.0000	22,897
2017/03/20	2032	04/05/2017	9.46	Call	Bond Future	3,690.3600	3.6904	4,008.1300	4.0081	8.611	0	0	0
2017/03/20	2032	04/05/2017	9.44	Put	Bond Future	525.2200	0.5252	401.5400	0.4015	(23.548)	0	0	0
2017/03/20	2032	04/05/2017	9.46	Put	Bond Future	493.5000	0.4935	375.3000	0.3753	(23.951)	0	0	0
2017/03/20	2032	04/05/2017	9.45	Put	Bond Future	509.1600	0.5092	388.2300	0.3882	(23.751)	0	0	0
2017/03/20	2032	04/05/2017	9.44	Call	Bond Future	3,574.8600	3.5749	3,887.1500	3.8871	8.736	0	0	0
2017/03/20	2032	03/08/2017	9.43	Put	Bond Future	1,650.6900	1.6507	1,478.1400	1.4781	(10.453)	0	0	0
2017/03/20	2032	03/08/2017			Bond Future	9.0743	96.3040	9.0163	96.7487	(0.640)	0.0000	0.0000	0
2017/03/20	2032	03/08/2017	9.45	Put	Bond Future	1,601.0700	1.6011	1,432.0800	1.4321	(10.555)	0	0	0
2017/03/20	2032	03/08/2017	9.44	Put	Bond Future	1,625.8300	1.6258	1,455.0600	1.4551	(10.504)	0	0	0
2017/03/20	2032	03/08/2017	9.44	Call	Bond Future	4,359.8200	4.3598	4,633.7800	4.6338	6.284	0	0	0
2017/03/20	2032	03/08/2017	9.45	Call	Bond Future	4,408.2000	4.4082	4,683.9400	4.6839	6.255	0	0	0
2017/03/20	2032	03/08/2017	9.43	Call	Bond Future	4,311.4500	4.3114	4,583.6300	4.5836	6.313	0	0	0
2017/03/20	2032	02/11/2017			Bond Future	9.1078	94.0408	9.0481	94.4930	(0.656)	0.0000	0.0000	0
2017/03/20	2032	02/11/2017	9.48	Put	Bond Future	2,268.5200	2.2685	2,089.5000	2.0895	(7.891)	0	0	0
2017/03/20	2032	02/11/2017	9.50	Put	Bond Future	2,216.2300	2.2162	2,040.0700	2.0401	(7.949)	0	0	0
2017/03/20	2032	02/11/2017	9.49	Put	Bond Future	2,242.3900	2.2424	2,064.8000	2.0648	(7.920)	0	0	0
2017/03/20	2032	02/11/2017	9.48	Call	Bond Future	5,018.4100	5.0184	5,291.6100	5.2916	5.444	0	0	0
2017/03/20	2032	02/11/2017	9.49	Call	Bond Future	5,064.5500	5.0645	5,339.1800	5.3392	5.423	0	0	0
2017/03/20	2032	02/11/2017	9.50	Call	Bond Future	5,110.5900	5.1106	5,386.6500	5.3866	5.402	0	0	0
2017/03/20	2033	04/05/2017			Bond Future	106.5098	106.5098	106.5072	106.5072	(0.002)	0.0000	0.0000	5,778
2017/03/20	2033	04/05/2017	110.83	Put	Bond Future	4,320.2400	4.3202	4,322.8300	4.3228	0.060	0	0	0
2017/03/20	2033	04/05/2017	110.85	Put	Bond Future	4,340.2400	4.3402	4,342.8300	4.3428	0.060	0	0	0
2017/03/20	2033	04/05/2017	110.84	Put	Bond Future	4,330.2400	4.3302	4,332.8300	4.3328	0.060	0	0	0
2017/03/20	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2033	03/08/2017	113.14	Put	Bond Future	4,574.5600	4.5746	4,576.8600	4.5769	0.050	0	0	0
2017/03/20	2033	03/08/2017			Bond Future	108.5654	108.5654	108.5631	108.5631	(0.002)	0.0000	0.0000	0
2017/03/20	2033	03/08/2017	113.13	Put	Bond Future	4,564.5600	4.5646	4,566.8600	4.5669	0.050	0	0	0
2017/03/20	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2033	03/08/2017	113.12	Put	Bond Future	4,554.5600	4.5546	4,556.8600	4.5569	0.050	0	0	0

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2017/03/20	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2033	02/11/2017			Bond Future	109.6364	109.6364	109.6327	109.6327	(0.003)	0.0000	0.0000	0
2017/03/20	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2033	02/11/2017	110.07	Put	Bond Future	433.6000	0.4336	437.3400	0.4373	0.863	0	0	0
2017/03/20	2033	02/11/2017	110.09	Put	Bond Future	453.6000	0.4536	457.3400	0.4573	0.825	0	0	0
2017/03/20	2033	02/11/2017	110.08	Put	Bond Future	443.6000	0.4436	447.3400	0.4473	0.843	0	0	0
2017/03/20	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2037	04/05/2017			Bond Future	9.2738	95.3286	9.2175	95.8083	(0.606)	0.0000	0.0000	52,467
2017/03/20	2037	04/05/2017	9.58	Put	Bond Future	830.1400	0.8301	657.0100	0.6570	(20.856)	0	0	0
2017/03/20	2037	04/05/2017	9.60	Put	Bond Future	784.7200	0.7847	618.1500	0.6181	(21.227)	0	0	0
2017/03/20	2037	04/05/2017	9.59	Put	Bond Future	807.2300	0.8072	637.3900	0.6374	(21.040)	0	0	0
2017/03/20	2037	04/05/2017	9.60	Call	Bond Future	3,493.5500	3.4936	3,806.7200	3.8067	8.964	0	0	0
2017/03/20	2037	04/05/2017	9.58	Call	Bond Future	3,376.4500	3.3764	3,683.0600	3.6831	9.081	0	0	0
2017/03/20	2037	04/05/2017	9.59	Call	Bond Future	3,434.8600	3.4349	3,744.7600	3.7448	9.022	0	0	0
2017/03/20	2037	03/08/2017	9.57	Call	Bond Future	4,313.5300	4.3135	4,589.9900	4.5900	6.409	0	0	0
2017/03/20	2037	03/08/2017			Bond Future	9.3178	92.8932	9.2598	93.3825	(0.622)	0.0000	0.0000	160
2017/03/20	2037	03/08/2017	9.58	Call	Bond Future	4,363.4600	4.3635	4,641.8900	4.6419	6.381	0	0	0
2017/03/20	2037	03/08/2017	9.56	Put	Bond Future	2,262.0000	2.2620	2,047.1600	2.0472	(9.498)	0	0	0
2017/03/20	2037	03/08/2017	9.57	Put	Bond Future	2,230.2600	2.2303	2,017.4000	2.0174	(9.544)	0	0	0
2017/03/20	2037	03/08/2017	9.58	Put	Bond Future	2,199.0900	2.1991	1,988.2000	1.9882	(9.590)	0	0	0
2017/03/20	2037	03/08/2017	9.56	Call	Bond Future	4,264.0600	4.2641	4,538.5400	4.5385	6.437	0	0	0
2017/03/20	2037	02/11/2017			Bond Future	9.3521	94.7221	9.2926	95.2199	(0.636)	0.0000	0.0000	0
2017/03/20	2037	02/11/2017	9.66	Call	Bond Future	5,538.4100	5.5384	5,823.5800	5.8236	5.149	0	0	0
2017/03/20	2037	02/11/2017	9.65	Put	Bond Future	3,058.3000	3.0583	2,844.2300	2.8442	(7.000)	0	0	0
2017/03/20	2037	02/11/2017	9.67	Put	Bond Future	2,995.3100	2.9953	2,784.2200	2.7842	(7.047)	0	0	0
2017/03/20	2037	02/11/2017	9.66	Put	Bond Future	3,026.6700	3.0267	2,814.0900	2.8141	(7.024)	0	0	0
2017/03/20	2037	02/11/2017	9.67	Call	Bond Future	5,586.8500	5.5868	5,873.5100	5.8735	5.131	0	0	0
2017/03/20	2037	02/11/2017	9.65	Call	Bond Future	5,490.1200	5.4901	5,773.8000	5.7738	5.167	0	0	0
2017/03/20	2038	04/05/2017	139.77	Put	Bond Future	5,931.3600	5.9314	5,934.6600	5.9347	0.056	0	0	0
2017/03/20	2038	04/05/2017			Bond Future	133.8386	133.8386	133.8353	133.8353	(0.002)	0.0000	0.0000	20,553
2017/03/20	2038	04/05/2017	139.79	Put	Bond Future	5,951.3600	5.9514	5,954.6600	5.9547	0.055	0	0	0
2017/03/20	2038	04/05/2017	139.78	Put	Bond Future	5,941.3600	5.9414	5,944.6600	5.9447	0.056	0	0	0
2017/03/20	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2038	03/08/2017			Bond Future	134.9084	134.9084	134.9053	134.9053	(0.002)	0.0000	0.0000	0
2017/03/20	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2038	03/08/2017	141.16	Put	Bond Future	6,251.6200	6.2516	6,254.7000	6.2547	0.049	0	0	0
2017/03/20	2038	03/08/2017	141.18	Put	Bond Future	6,271.6200	6.2716	6,274.7000	6.2747	0.049	0	0	0
2017/03/20	2038	03/08/2017	141.17	Put	Bond Future	6,261.6200	6.2616	6,264.7000	6.2647	0.049	0	0	0
2017/03/20	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2038	02/11/2017	136.80	Call	Bond Future	794.1100	0.7941	789.2400	0.7892	(0.613)	0	0	0
2017/03/20	2038	02/11/2017			Bond Future	137.5941	137.5941	137.5892	137.5892	(0.004)	0.0000	0.0000	0
2017/03/20	2038	02/11/2017	136.81	Call	Bond Future	784.1100	0.7841	779.2400	0.7792	(0.621)	0	0	0
2017/03/20	2038	02/11/2017	136.82	Call	Bond Future	774.1100	0.7741	769.2400	0.7692	(0.629)	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
2017/03/20	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2040	04/05/2017			Bond Future	9.2831	99.7491	9.2269	100.2687	(0.606)	0.0000	0.0000	9,680
2017/03/20	2040	04/05/2017	9.62	Put	Bond Future	849.4100	0.8494	670.1600	0.6702	(21.103)	0	0	0
2017/03/20	2040	04/05/2017	9.64	Put	Bond Future	803.2600	0.8033	630.8300	0.6308	(21.466)	0	0	0
2017/03/20	2040	04/05/2017	9.63	Put	Bond Future	826.1300	0.8261	650.3000	0.6503	(21.284)	0	0	0
2017/03/20	2040	04/05/2017	9.62	Call	Bond Future	3,871.6000	3.8716	4,211.9600	4.2120	8.791	0	0	0
2017/03/20	2040	04/05/2017	9.63	Call	Bond Future	3,935.6900	3.9357	4,279.4700	4.2795	8.735	0	0	0
2017/03/20	2040	04/05/2017	9.64	Call	Bond Future	4,000.0600	4.0001	4,347.2400	4.3472	8.679	0	0	0
2017/03/20	2040	03/08/2017			Bond Future	9.3258	97.1479	9.2679	97.6777	(0.621)	0.0000	0.0000	0
2017/03/20	2040	03/08/2017	9.61	Put	Bond Future	2,354.6400	2.3546	2,129.8900	2.1299	(9.545)	0	0	0
2017/03/20	2040	03/08/2017	9.63	Put	Bond Future	2,289.3200	2.2893	2,068.7300	2.0687	(9.636)	0	0	0
2017/03/20	2040	03/08/2017	9.62	Put	Bond Future	2,321.6800	2.3217	2,099.0200	2.0990	(9.590)	0	0	0
2017/03/20	2040	03/08/2017	9.61	Call	Bond Future	4,889.1000	4.8891	5,194.2400	5.1942	6.241	0	0	0
2017/03/20	2040	03/08/2017	9.62	Call	Bond Future	4,943.3600	4.9434	5,250.5900	5.2506	6.215	0	0	0
2017/03/20	2040	03/08/2017	9.63	Call	Bond Future	4,998.1000	4.9981	5,307.4000	5.3074	6.188	0	0	0
2017/03/20	2040	02/11/2017			Bond Future	9.3591	99.0605	9.2998	99.5995	(0.634)	0.0000	0.0000	0
2017/03/20	2040	02/11/2017	9.66	Call	Bond Future	6,022.6100	6.0226	6,329.7200	6.3297	5.099	0	0	0
2017/03/20	2040	02/11/2017	9.65	Put	Bond Future	3,398.3200	3.3983	3,164.7600	3.1648	(6.873)	0	0	0
2017/03/20	2040	02/11/2017	9.67	Put	Bond Future	3,329.2100	3.3292	3,098.8500	3.0988	(6.919)	0	0	0
2017/03/20	2040	02/11/2017	9.66	Put	Bond Future	3,363.6100	3.3636	3,131.6600	3.1317	(6.896)	0	0	0
2017/03/20	2040	02/11/2017	9.67	Call	Bond Future	6,074.5500	6.0746	6,383.2500	6.3833	5.082	0	0	0
2017/03/20	2040	02/11/2017	9.65	Call	Bond Future	5,970.8500	5.9709	6,276.3500	6.2763	5.117	0	0	0
2017/03/20	2044	04/05/2017			Bond Future	9.3175	96.7868	9.2614	97.3137	(0.603)	0.0000	0.0000	22,991
2017/03/20	2044	04/05/2017	9.67	Call	Bond Future	4,033.2800	4.0333	4,382.4500	4.3825	8.657	0	0	0
2017/03/20	2044	04/05/2017	9.66	Put	Bond Future	861.4800	0.8615	680.3500	0.6803	(21.025)	0	0	0
2017/03/20	2044	04/05/2017	9.68	Put	Bond Future	815.0000	0.8150	640.7000	0.6407	(21.387)	0	0	0
2017/03/20	2044	04/05/2017	9.67	Put	Bond Future	837.9200	0.8379	660.2300	0.6602	(21.206)	0	0	0
2017/03/20	2044	04/05/2017	9.68	Call	Bond Future	4,098.3400	4.0983	4,450.9000	4.4509	8.603	0	0	0
2017/03/20	2044	04/05/2017	9.66	Call	Bond Future	3,968.7300	3.9687	4,314.4600	4.3145	8.711	0	0	0
2017/03/20	2044	03/08/2017			Bond Future	9.3593	94.2541	9.3014	94.7915	(0.618)	0.0000	0.0000	0
2017/03/20	2044	03/08/2017	9.62	Put	Bond Future	2,492.9700	2.4930	2,259.7700	2.2598	(9.354)	0	0	0
2017/03/20	2044	03/08/2017	9.64	Put	Bond Future	2,424.6100	2.4246	2,195.6400	2.1956	(9.444)	0	0	0
2017/03/20	2044	03/08/2017	9.63	Put	Bond Future	2,458.7100	2.4587	2,227.6200	2.2276	(9.399)	0	0	0
2017/03/20	2044	03/08/2017	9.64	Call	Bond Future	4,961.8900	4.9619	5,270.2800	5.2703	6.215	0	0	0
2017/03/20	2044	03/08/2017	9.62	Call	Bond Future	4,853.3500	4.8533	5,157.5100	5.1575	6.267	0	0	0
2017/03/20	2044	03/08/2017	9.63	Call	Bond Future	4,907.6100	4.9076	5,213.8800	5.2139	6.241	0	0	0
2017/03/20	2044	02/11/2017	9.68	Call	Bond Future	6,078.2000	6.0782	6,387.5500	6.3875	5.090	0	0	0
2017/03/20	2044	02/11/2017			Bond Future	9.3919	96.1098	9.3327	96.6565	(0.631)	0.0000	0.0000	0
2017/03/20	2044	02/11/2017	9.66	Call	Bond Future	5,974.3400	5.9743	6,280.4600	6.2805	5.124	0	0	0
2017/03/20	2044	02/11/2017	9.67	Call	Bond Future	6,026.0400	6.0260	6,333.7800	6.3338	5.107	0	0	0
2017/03/20	2044	02/11/2017	9.66	Put	Bond Future	3,565.7100	3.5657	3,325.1400	3.3251	(6.747)	0	0	0
2017/03/20	2044	02/11/2017	9.68	Put	Bond Future	3,494.0900	3.4941	3,256.7500	3.2568	(6.793)	0	0	0
2017/03/20	2044	02/11/2017	9.67	Put	Bond Future	3,529.6000	3.5296	3,290.6500	3.2906	(6.770)	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
2017/03/20	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2046	04/05/2017			Bond Future	131.8861	131.8861	131.8829	131.8829	(0.002)	0.0000	0.0000	20,133
2017/03/20	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2046	04/05/2017	138.32	Put	Bond Future	6,433.8500	6.4338	6,437.1300	6.4371	0.051	0	0	0
2017/03/20	2046	04/05/2017	138.34	Put	Bond Future	6,453.8500	6.4538	6,457.1300	6.4571	0.051	0	0	0
2017/03/20	2046	04/05/2017	138.33	Put	Bond Future	6,443.8500	6.4438	6,447.1300	6.4471	0.051	0	0	0
2017/03/20	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2046	03/08/2017	141.17	Put	Bond Future	6,738.5100	6.7385	6,741.2600	6.7413	0.041	0	0	0
2017/03/20	2046	03/08/2017			Bond Future	134.4315	134.4315	134.4287	134.4287	(0.002)	0.0000	0.0000	0
2017/03/20	2046	03/08/2017	141.19	Put	Bond Future	6,758.5100	6.7585	6,761.2600	6.7613	0.041	0	0	0
2017/03/20	2046	03/08/2017	141.18	Put	Bond Future	6,748.5100	6.7485	6,751.2600	6.7513	0.041	0	0	0
2017/03/20	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2046	02/11/2017			Bond Future	135.5035	135.5035	135.4988	135.4988	(0.003)	0.0000	0.0000	0
2017/03/20	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2046	02/11/2017	136.30	Put	Bond Future	796.4500	0.7964	801.1600	0.8012	0.591	0	0	0
2017/03/20	2046	02/11/2017	136.32	Put	Bond Future	816.4500	0.8164	821.1600	0.8212	0.577	0	0	0
2017/03/20	2046	02/11/2017	136.31	Put	Bond Future	806.4500	0.8064	811.1600	0.8112	0.584	0	0	0
2017/03/20	2050	04/05/2017			Bond Future	142.3955	142.3955	142.3919	142.3919	(0.003)	0.0000	0.0000	24,054
2017/03/20	2050	04/05/2017	147.83	Put	Bond Future	5,434.5100	5.4345	5,438.1100	5.4381	0.066	0	0	0
2017/03/20	2050	04/05/2017	147.85	Put	Bond Future	5,454.5100	5.4545	5,458.1100	5.4581	0.066	0	0	0
2017/03/20	2050	04/05/2017	147.84	Put	Bond Future	5,444.5100	5.4445	5,448.1100	5.4481	0.066	0	0	0
2017/03/20	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2050	03/08/2017			Bond Future	143.4650	143.4650	143.4620	143.4620	(0.002)	0.0000	0.0000	0
2017/03/20	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2050	03/08/2017	149.22	Put	Bond Future	5,755.0100	5.7550	5,757.9700	5.7580	0.051	0	0	0
2017/03/20	2050	03/08/2017	149.24	Put	Bond Future	5,775.0100	5.7750	5,777.9700	5.7780	0.051	0	0	0
2017/03/20	2050	03/08/2017	149.23	Put	Bond Future	5,765.0100	5.7650	5,767.9700	5.7680	0.051	0	0	0
2017/03/20	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	2050	02/11/2017			Bond Future	146.3212	146.3212	146.3159	146.3159	(0.004)	0.0000	0.0000	0
2017/03/20	2050	02/11/2017	144.67	Call	Bond Future	1,651.1800	1.6512	1,645.8700	1.6459	(0.322)	0	0	0
2017/03/20	2050	02/11/2017	144.65	Call	Bond Future	1,671.1800	1.6712	1,665.8700	1.6659	(0.318)	0	0	0
2017/03/20	2050	02/11/2017	144.66	Call	Bond Future	1,661.1800	1.6612	1,655.8700	1.6559	(0.320)	0	0	0
2017/03/20	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	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
2017/03/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	AL37	04/05/2017			Index Future	533.9980	533.9980	535.2190	535.2190	0.229	0.0000	0.0000	1
2017/03/20	AL37	03/08/2017			Index Future	544.2030	544.2030	545.4490	545.4490	0.229	0.0000	0.0000	0
2017/03/20	AL37	02/11/2017			Index Future	554.9140	554.9140	556.1770	556.1770	0.228	0.0000	0.0000	0
2017/03/20	AL7T	04/05/2017			Index Future	619.8740	619.8740	622.0150	622.0150	0.345	0.0000	0.0000	0
2017/03/20	AL7T	03/08/2017			Index Future	631.7210	631.7210	633.9040	633.9040	0.346	0.0000	0.0000	0
2017/03/20	AL7T	02/11/2017			Index Future	644.1550	644.1550	646.3720	646.3720	0.344	0.0000	0.0000	0
2017/03/20	ALBI	04/05/2017			Index Future	565.2380	565.2380	567.5910	567.5910	0.416	0.0000	0.0000	598
2017/03/20	ALBI	03/08/2017			Index Future	576.0400	576.0400	578.4400	578.4400	0.417	0.0000	0.0000	0
2017/03/20	ALBI	02/11/2017			Index Future	587.3780	587.3780	589.8180	589.8180	0.415	0.0000	0.0000	0
2017/03/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	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
2017/03/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/20	EL28	04/05/2017			Bond Future	128.9677	128.9677	128.9668	128.9668	(0.001)	0.0000	0.0000	0
2017/03/20	EL28	04/05/2017	137.90	Put	Bond Future	8,932.3200	8.9323	8,933.1800	8.9332	0.010	0	0	0
2017/03/20	EL28	04/05/2017	137.92	Put	Bond Future	8,952.3200	8.9523	8,953.1800	8.9532	0.010	0	0	0
2017/03/20	EL28	04/05/2017	137.91	Put	Bond Future	8,942.3200	8.9423	8,943.1800	8.9432	0.010	0	0	0
2017/03/20	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	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
2017/03/20	EL28	03/08/2017			Bond Future	131.4568		131.4564		0.000	0.0000	0.0000	0
2017/03/20	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/20	EL28	03/08/2017	135.16	Put	Bond Future	3,703.1600	3.7032	3,703.6500	3.7037	0.013	0	0	0
2017/03/20	EL28	03/08/2017	135.18	Put	Bond Future	3,723.1600	3.7232	3,723.6500	3.7237	0.013	0	0	0
2017/03/20	EL28	03/08/2017	135.17	Put	Bond Future	3,713.1600	3.7132	3,713.6500	3.7137	0.013	0	0	0
2017/03/20	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/20	EL28	02/11/2017			Bond Future	132.3067	132.3067	132.3045	132.3045	(0.002)	0.0000	0.0000	0
2017/03/20	EL28	02/11/2017	133.87	Put	Bond Future	1,563.2900	1.5633	1,565.4600	1.5655	0.139	0	0	0
2017/03/20	EL28	02/11/2017	133.89	Put	Bond Future	1,583.2900	1.5833	1,585.4600	1.5855	0.137	0	0	0
2017/03/20	EL28	02/11/2017	133.88	Put	Bond Future	1,573.2900	1.5733	1,575.4600	1.5755	0.138	0	0	0
2017/03/20	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/20	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/20	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/20	ES33	04/05/2017			Bond Future	10.2119	79.7560	10.1554	80.1303	(0.554)	0.0000	0.0000	9,466
2017/03/20	ES33	04/05/2017	10.55	Call	Bond Future	2,182.6200	2.1826	2,556.9100	2.5569	17.149	0	0	0
2017/03/20	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	ES33	04/05/2017	10.56	Call	Bond Future	2,245.8000	2.2458	2,620.0900	2.6201	16.666	0	0	0
2017/03/20	ES33	04/05/2017	10.54	Call	Bond Future	2,119.3700	2.1194	2,493.6600	2.4937	17.660	0	0	0
2017/03/20	ES33	03/08/2017			Bond Future	10.2830	81.2802	10.2245	81.6620	(0.569)	0.0000	0.0000	0
2017/03/20	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	ES33	03/08/2017	10.55	Call	Bond Future	1,709.3400	1.7093	2,091.1700	2.0912	22.338	0	0	0
2017/03/20	ES33	03/08/2017	10.53	Call	Bond Future	1,583.2400	1.5832	1,965.0700	1.9651	24.117	0	0	0
2017/03/20	ES33	03/08/2017	10.54	Call	Bond Future	1,646.3300	1.6463	2,028.1600	2.0282	23.193	0	0	0
2017/03/20	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	ES33	02/11/2017			Bond Future	10.3524	79.0872	10.2922	79.4756	(0.582)	0.0000	0.0000	0
2017/03/20	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	ES33	02/11/2017	10.66	Call	Bond Future	1,939.7300	1.9397	2,328.1100	2.3281	20.022	0	0	0
2017/03/20	ES33	02/11/2017	10.67	Call	Bond Future	2,001.5900	2.0016	2,389.9700	2.3900	19.404	0	0	0
2017/03/20	ES33	02/11/2017	10.68	Call	Bond Future	2,063.3700	2.0634	2,451.7500	2.4518	18.823	0	0	0
2017/03/20	ES42	04/05/2017			Bond Future	10.3429	83.9375	10.2862	84.3724	(0.547)	0.0000	0.0000	8,777
2017/03/20	ES42	03/08/2017			Bond Future	10.4122	85.5416	10.3538	85.9852	(0.561)	0.0000	0.0000	0
2017/03/20	ES42	02/11/2017			Bond Future	10.4790	82.9635	10.4188	83.4148	(0.574)	0.0000	0.0000	0
2017/03/20	GOVI	04/05/2017			GOVI	563.0180	563.0180	565.3860	565.3860	0.421	0.0000	0.0000	398
2017/03/20	GOVI	04/05/2017	262.19	Call	GOVI	3,008,280.0000	300.8280	3,031,960.0000	303.1960	0.787	0	0	0
2017/03/20	GOVI	04/05/2017	262.20	Call	GOVI	3,008,180.0000	300.8180	3,031,860.0000	303.1860	0.787	0	0	0
2017/03/20	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	GOVI	04/05/2017	262.18	Call	GOVI	3,008,380.0000	300.8380	3,032,060.0000	303.2060	0.787	0	0	0
2017/03/20	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	GOVI	03/08/2017			GOVI	573.7770	573.7770	576.1930	576.1930	0.421	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
2017/03/20	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	GOVI	03/08/2017	561.09	Call	GOVI	126,870.0000	12.6870	151,030.0000	15.1030	19.043	0	0	0
2017/03/20	GOVI	03/08/2017	561.10	Call	GOVI	126,770.0000	12.6770	150,930.0000	15.0930	19.058	0	0	0
2017/03/20	GOVI	03/08/2017	561.11	Call	GOVI	126,670.0000	12.6670	150,830.0000	15.0830	19.073	0	0	0
2017/03/20	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	GOVI	02/11/2017			GOVI	585.0710	585.0710	587.5260	587.5260	0.420	0.0000	0.0000	0
2017/03/20	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	GOVI	02/11/2017	572.44	Call	GOVI	126,310.0000	12.6310	150,860.0000	15.0860	19.436	0	0	0
2017/03/20	GOVI	02/11/2017	572.45	Call	GOVI	126,210.0000	12.6210	150,760.0000	15.0760	19.452	0	0	0
2017/03/20	GOVI	02/11/2017	572.46	Call	GOVI	126,110.0000	12.6110	150,660.0000	15.0660	19.467	0	0	0
2017/03/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/20	IGOV	04/05/2017			Index Future	252.0360	252.0360	252.0200	252.0200	(0.006)	0.0000	0.0000	925
2017/03/20	IGOV	03/08/2017			Index Future	256.9010	256.9010	256.8850	256.8850	(0.006)	0.0000	0.0000	412
2017/03/20	IGOV	02/11/2017			Index Future	262.0150	262.0150	261.9950	261.9950	(0.008)	0.0000	0.0000	0
2017/03/20	ILBI	04/05/2017			Index Future	683.4160	683.4160	682.7180	682.7180	(0.102)	0.0000	0.0000	0
2017/03/20	ILBI	03/08/2017			Index Future	696.4020	696.4020	695.6940	695.6940	(0.102)	0.0000	0.0000	0
2017/03/20	ILBI	02/11/2017			Index Future	710.3960	710.3960	709.6650	709.6650	(0.103)	0.0000	0.0000	0
2017/03/20	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/03/20	IS01	21/09/2017			Interest Rate Swap	99.6024	99.6024	99.5985	99.5985	(0.004)	0.0000	0.0000	0
2017/03/20	IS01	21/12/2017			Interest Rate Swap	99.8023	99.8023	99.7945	99.7945	(0.008)	0.0000	0.0000	0
2017/03/20	IS01	15/03/2018			Interest Rate Swap	99.7505	99.7505	99.7370	99.7370	(0.013)	0.0000	0.0000	0
2017/03/20	IS01	21/06/2018			Interest Rate Swap	99.9314	99.9314	99.9111	99.9111	(0.020)	0.0000	0.0000	0
2017/03/20	IS02	18/12/2017			Interest Rate Swap	99.8263	99.8263	99.8208	99.8208	(0.006)	0.0000	0.0000	0
2017/03/20	IS02	16/03/2018			Interest Rate Swap	99.0343	99.0343	99.0203	99.0203	(0.014)	0.0000	0.0000	0
2017/03/20	IS02	15/06/2018			Interest Rate Swap	98.6164	98.6164	98.5968	98.5968	(0.020)	0.0000	0.0000	0
2017/03/20	IS02	21/09/2018			Interest Rate Swap	98.5943	98.5943	98.5646	98.5646	(0.030)	0.0000	0.0000	0
2017/03/20	IS02	21/12/2018			Interest Rate Swap	99.0100	99.0100	98.9700	98.9700	(0.040)	0.0000	0.0000	0
2017/03/20	IS02	15/03/2019			Interest Rate Swap	99.4316	99.4316	99.3913	99.3913	(0.040)	0.0000	0.0000	0
2017/03/20	IS02	21/06/2019			Interest Rate Swap	99.8719	99.8719	99.8191	99.8191	(0.053)	0.0000	0.0000	0
2017/03/20	IS05	17/12/2020			Interest Rate Swap	96.7518	96.7518	96.6193	96.6193	(0.137)	0.0000	0.0000	0
2017/03/20	IS05	16/03/2021			Interest Rate Swap	96.0277	96.0277	95.8813	95.8813	(0.152)	0.0000	0.0000	0
2017/03/20	IS05	15/06/2021			Interest Rate Swap	95.2761	95.2761	95.1103	95.1103	(0.174)	0.0000	0.0000	0
2017/03/20	IS05	21/09/2021			Interest Rate Swap	95.5107	95.5107	95.3177	95.3177	(0.202)	0.0000	0.0000	0
2017/03/20	IS05	21/12/2021			Interest Rate Swap	97.7339	97.7339	97.5212	97.5212	(0.218)	0.0000	0.0000	51
2017/03/20	IS05	15/03/2022			Interest Rate Swap	97.8962	97.8962	97.6713	97.6713	(0.230)	0.0000	0.0000	0
2017/03/20	IS05	21/06/2022			Interest Rate Swap	99.1133	99.1133	98.8794	98.8794	(0.236)	0.0000	0.0000	0
2017/03/20	IS10	17/12/2025			Interest Rate Swap	96.0442	96.0442	95.6661	95.6661	(0.394)	0.0000	0.0000	0

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2017/03/20	IS10	16/03/2026			Interest Rate Swap	93.0715	93.0715	92.6891	92.6891	(0.411)	0.0000	0.0000	0
2017/03/20	IS10	15/06/2026			Interest Rate Swap	91.8223	91.8223	91.4329	91.4329	(0.424)	0.0000	0.0000	0
2017/03/20	IS10	21/09/2026			Interest Rate Swap	93.9530	93.9530	93.5571	93.5571	(0.421)	0.0000	0.0000	0
2017/03/20	IS10	21/12/2026			Interest Rate Swap	97.6780	97.6780	97.2820	97.2820	(0.405)	0.0000	0.0000	0
2017/03/20	IS10	15/03/2027			Interest Rate Swap	96.2484	96.2484	95.8442	95.8442	(0.420)	0.0000	0.0000	0
2017/03/20	IS10	21/06/2027			Interest Rate Swap	98.2846	98.2846	97.8754	97.8754	(0.416)	0.0000	0.0000	0
2017/03/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/20	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/20	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/20	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/20	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/20	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/20	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/20	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/20	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/20	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/20	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/20	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/20	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/20	R023	04/05/2017	8.61	Call	Bond Future	2,565.7400	2.5657	2,780.8400	2.7808	8.384	0	0	0
2017/03/20	R023	04/05/2017			Bond Future	8.0653	100.0163	8.0088	100.2727	(0.701)	0.0000	0.0000	19,233
2017/03/20	R023	04/05/2017	8.59	Call	Bond Future	2,489.0800	2.4891	2,701.5300	2.7015	8.535	0	0	0
2017/03/20	R023	04/05/2017	8.60	Call	Bond Future	2,527.3300	2.5273	2,741.1100	2.7411	8.459	0	0	0
2017/03/20	R023	04/05/2017	8.59	Put	Bond Future	147.9300	0.1479	103.9800	0.1040	(29.710)	0	0	0
2017/03/20	R023	04/05/2017	8.61	Put	Bond Future	136.7100	0.1367	95.4100	0.0954	(30.210)	0	0	0
2017/03/20	R023	04/05/2017	8.60	Put	Bond Future	142.2300	0.1422	99.6100	0.0996	(29.966)	0	0	0
2017/03/20	R023	03/08/2017	8.60	Put	Bond Future	576.4900	0.5765	499.5100	0.4995	(13.353)	0	0	0
2017/03/20	R023	03/08/2017			Bond Future	8.0798	101.9276	8.0200	102.1893	(0.740)	0.0000	0.0000	0
2017/03/20	R023	03/08/2017	8.59	Put	Bond Future	587.2700	0.5873	509.2400	0.5092	(13.287)	0	0	0
2017/03/20	R023	03/08/2017	8.60	Call	Bond Future	2,818.7800	2.8188	3,003.5300	3.0035	6.554	0	0	0
2017/03/20	R023	03/08/2017	8.58	Call	Bond Future	2,755.6700	2.7557	2,938.2900	2.9383	6.627	0	0	0
2017/03/20	R023	03/08/2017	8.59	Call	Bond Future	2,787.0500	2.7870	2,970.7500	2.9707	6.591	0	0	0
2017/03/20	R023	03/08/2017	8.58	Put	Bond Future	598.4300	0.5984	519.3200	0.5193	(13.220)	0	0	0
2017/03/20	R023	02/11/2017	8.56	Call	Bond Future	2,794.6500	2.7946	2,972.3800	2.9724	6.360	0	0	0
2017/03/20	R023	02/11/2017			Bond Future	8.0878	100.0021	8.0249	100.2677	(0.778)	0.0000	0.0000	0
2017/03/20	R023	02/11/2017	8.58	Call	Bond Future	2,852.0400	2.8520	3,031.6800	3.0317	6.299	0	0	0
2017/03/20	R023	02/11/2017	8.57	Call	Bond Future	2,823.4200	2.8234	3,002.1000	3.0021	6.328	0	0	0
2017/03/20	R023	02/11/2017	8.56	Put	Bond Future	829.0200	0.8290	741.1300	0.7411	(10.602)	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
2017/03/20	R023	02/11/2017	8.58	Put	Bond Future	804.2200	0.8042	718.2400	0.7182	(10.691)	0	0	0
2017/03/20	R023	02/11/2017	8.57	Put	Bond Future	816.6900	0.8167	729.7500	0.7297	(10.645)	0	0	0
2017/03/20	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R035	04/05/2017			Bond Future	9.1913	98.9180	9.1351	99.3977	(0.611)	0.0000	0.0000	8,250
2017/03/20	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R035	04/05/2017	9.55	Call	Bond Future	2,980.2800	2.9803	3,460.0200	3.4600	16.097	0	0	0
2017/03/20	R035	04/05/2017	9.53	Call	Bond Future	2,817.7900	2.8178	3,297.5300	3.2975	17.025	0	0	0
2017/03/20	R035	04/05/2017	9.54	Call	Bond Future	2,899.0900	2.8991	3,378.8300	3.3788	16.548	0	0	0
2017/03/20	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R035	03/08/2017			Bond Future	9.2307	100.8083	9.1728	101.2976	(0.628)	0.0000	0.0000	0
2017/03/20	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R035	03/08/2017	9.50	Call	Bond Future	2,226.8000	2.2268	2,716.1200	2.7161	21.974	0	0	0
2017/03/20	R035	03/08/2017	9.51	Call	Bond Future	2,307.9900	2.3080	2,797.3100	2.7973	21.201	0	0	0
2017/03/20	R035	03/08/2017	9.52	Call	Bond Future	2,389.0700	2.3891	2,878.3900	2.8784	20.482	0	0	0
2017/03/20	R035	02/11/2017			Bond Future	9.2676	98.2901	9.2081	98.7878	(0.642)	0.0000	0.0000	0
2017/03/20	R035	02/11/2017	9.60	Call	Bond Future	2,709.8100	2.7098	3,207.5200	3.2075	18.367	0	0	0
2017/03/20	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R035	02/11/2017	9.61	Call	Bond Future	2,789.5500	2.7895	3,287.2600	3.2873	17.842	0	0	0
2017/03/20	R035	02/11/2017	9.59	Call	Bond Future	2,629.9700	2.6300	3,127.6800	3.1277	18.925	0	0	0
2017/03/20	R186	04/05/2017	8.95	Put	Bond Future	363.4200	0.3634	268.4600	0.2685	(26.130)	0	0	5,209
2017/03/20	R186	04/05/2017			Bond Future	8.5137	116.8575	8.4573	117.2548	(0.663)	0.0000	0.0000	111,072
2017/03/20	R186	04/05/2017	8.89	Put	Bond Future	445.7200	0.4457	335.2900	0.3353	(24.776)	0	0	0
2017/03/20	R186	04/05/2017	8.94	Put	Bond Future	376.1500	0.3762	278.7200	0.2787	(25.902)	0	0	500
2017/03/20	R186	04/05/2017	9.20	Call	Bond Future	4,831.5700	4.8316	5,182.9600	5.1830	7.273	0	0	0
2017/03/20	R186	04/05/2017	8.91	Put	Bond Future	416.8300	0.4168	311.7000	0.3117	(25.221)	0	0	0
2017/03/20	R186	04/05/2017	8.70	Put	Bond Future	811.1500	0.8111	643.6300	0.6436	(20.652)	0	0	0
2017/03/20	R186	04/05/2017	8.90	Put	Bond Future	431.0800	0.4311	323.3100	0.3233	(25.000)	0	0	0
2017/03/20	R186	04/05/2017	8.44	Put	Bond Future	1,632.1900	1.6322	1,377.8100	1.3778	(15.585)	0	0	0
2017/03/20	R186	04/05/2017	8.91	Call	Bond Future	3,156.3200	3.1563	3,448.4900	3.4485	9.257	0	0	0
2017/03/20	R186	04/05/2017	8.98	Call	Bond Future	3,541.2900	3.5413	3,850.8500	3.8508	8.741	0	0	0
2017/03/20	R186	04/05/2017	9.20	Put	Bond Future	143.7900	0.1438	97.8800	0.0979	(31.929)	0	0	5,209
2017/03/20	R186	04/05/2017	8.70	Call	Bond Future	2,110.3200	2.1103	2,340.1000	2.3401	10.888	0	0	500
2017/03/20	R186	04/05/2017	8.89	Call	Bond Future	3,049.1200	3.0491	3,335.9900	3.3360	9.408	0	0	0
2017/03/20	R186	04/05/2017	8.94	Call	Bond Future	3,319.3600	3.3194	3,619.2300	3.6192	9.034	0	0	0
2017/03/20	R186	04/05/2017	8.98	Put	Bond Future	327.2400	0.3272	239.5000	0.2395	(26.812)	0	0	0
2017/03/20	R186	04/05/2017	8.95	Call	Bond Future	3,374.4300	3.3744	3,676.7700	3.6768	8.960	0	0	0
2017/03/20	R186	04/05/2017	8.90	Call	Bond Future	3,102.5500	3.1025	3,392.0800	3.3921	9.332	0	0	0
2017/03/20	R186	04/05/2017	8.44	Call	Bond Future	1,112.9500	1.1130	1,255.8700	1.2559	12.842	0	0	500
2017/03/20	R186	03/08/2017	8.93	Put	Bond Future	1,280.7800	1.2808	1,133.3400	1.1333	(11.512)	0	0	0
2017/03/20	R186	03/08/2017	9.35	Call	Bond Future	5,972.4300	5.9724	6,292.2000	6.2922	5.354	0	0	0
2017/03/20	R186	03/08/2017			Bond Future	8.5450	113.7878	8.4863	114.1932	(0.688)	0.0000	0.0000	0
2017/03/20	R186	03/08/2017	8.92	Put	Bond Future	1,302.0200	1.3020	1,152.8800	1.1529	(11.455)	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
2017/03/20	R186	03/08/2017	9.50	Call	Bond Future	6,781.7400	6.7817	7,118.5000	7.1185	4.966	0	0	0
2017/03/20	R186	03/08/2017	8.85	Put	Bond Future	1,458.8000	1.4588	1,297.4700	1.2975	(11.059)	0	0	750
2017/03/20	R186	03/08/2017	8.93	Call	Bond Future	3,887.4100	3.8874	4,145.3600	4.1454	6.636	0	0	0
2017/03/20	R186	03/08/2017	8.91	Call	Bond Future	3,796.7500	3.7968	4,051.2900	4.0513	6.704	0	0	0
2017/03/20	R186	03/08/2017	8.92	Call	Bond Future	3,841.9600	3.8420	4,098.2100	4.0982	6.670	0	0	0
2017/03/20	R186	03/08/2017	9.50	Put	Bond Future	461.8000	0.4618	393.1700	0.3932	(14.861)	0	0	6,500
2017/03/20	R186	03/08/2017	9.35	Put	Bond Future	613.1500	0.6131	527.5300	0.5275	(13.964)	0	0	750
2017/03/20	R186	03/08/2017	8.85	Call	Bond Future	3,530.4100	3.5304	3,774.4700	3.7745	6.913	0	0	0
2017/03/20	R186	03/08/2017	8.91	Put	Bond Future	1,323.5500	1.3235	1,172.7000	1.1727	(11.397)	0	0	0
2017/03/20	R186	02/11/2017	8.89	Put	Bond Future	2,085.0000	2.0850	1,915.2500	1.9153	(8.141)	0	0	0
2017/03/20	R186	02/11/2017	8.88	Call	Bond Future	4,186.8100	4.1868	4,427.6400	4.4276	5.752	0	0	0
2017/03/20	R186	02/11/2017			Bond Future	8.5676	116.0278	8.5066	116.4397	(0.712)	0.0000	0.0000	0
2017/03/20	R186	02/11/2017	8.89	Call	Bond Future	4,228.0700	4.2281	4,470.2600	4.4703	5.728	0	0	0
2017/03/20	R186	02/11/2017	8.90	Call	Bond Future	4,269.5100	4.2695	4,513.0600	4.5131	5.704	0	0	0
2017/03/20	R186	02/11/2017	8.88	Put	Bond Future	2,109.3900	2.1094	1,938.2800	1.9383	(8.112)	0	0	0
2017/03/20	R186	02/11/2017	8.90	Put	Bond Future	2,060.8400	2.0608	1,892.4500	1.8925	(8.171)	0	0	0
2017/03/20	R197	04/05/2017	308.58	Put	Bond Future	7,485.0300	7.4850	7,492.8700	7.4929	0.105	0	0	0
2017/03/20	R197	04/05/2017			Bond Future	301.0950	301.0950	301.0871	301.0871	(0.003)	0.0000	0.0000	1,063
2017/03/20	R197	04/05/2017	308.60	Put	Bond Future	7,505.0300	7.5050	7,512.8700	7.5129	0.104	0	0	0
2017/03/20	R197	04/05/2017	308.59	Put	Bond Future	7,495.0300	7.4950	7,502.8700	7.5029	0.105	0	0	0
2017/03/20	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R197	03/08/2017			Bond Future	299.9539	299.9539	299.9466	299.9466	(0.002)	0.0000	0.0000	0
2017/03/20	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R197	03/08/2017	308.05	Put	Bond Future	8,096.1400	8.0961	8,103.4300	8.1034	0.090	0	0	0
2017/03/20	R197	03/08/2017	308.07	Put	Bond Future	8,116.1400	8.1161	8,123.4300	8.1234	0.090	0	0	0
2017/03/20	R197	03/08/2017	308.06	Put	Bond Future	8,106.1400	8.1061	8,113.4300	8.1134	0.090	0	0	0
2017/03/20	R197	02/11/2017	305.16	Call	Bond Future	765.3000	0.7653	754.2500	0.7542	(1.444)	0	0	0
2017/03/20	R197	02/11/2017			Bond Future	305.9253	305.9253	305.9142	305.9142	(0.004)	0.0000	0.0000	0
2017/03/20	R197	02/11/2017	305.17	Call	Bond Future	755.3000	0.7553	744.2500	0.7442	(1.463)	0	0	0
2017/03/20	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R197	02/11/2017	305.15	Call	Bond Future	775.3000	0.7753	764.2500	0.7642	(1.425)	0	0	0
2017/03/20	R202	04/05/2017	256.73	Put	Bond Future	8,892.9800	8.8930	8,899.0100	8.8990	0.068	0	0	0
2017/03/20	R202	04/05/2017			Bond Future	247.8370	247.8370	247.8310	247.8310	(0.002)	0.0000	0.0000	33,757
2017/03/20	R202	04/05/2017	256.72	Put	Bond Future	8,882.9800	8.8830	8,889.0100	8.8890	0.068	0	0	0
2017/03/20	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R202	04/05/2017	256.71	Put	Bond Future	8,872.9800	8.8730	8,879.0100	8.8790	0.068	0	0	0
2017/03/20	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R202	03/08/2017			Bond Future	248.9275	248.9275	248.9221	248.9221	(0.002)	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
2017/03/20	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R202	03/08/2017	258.35	Put	Bond Future	9,422.5200	9.4225	9,427.9000	9.4279	0.057	0	0	0
2017/03/20	R202	03/08/2017	258.37	Put	Bond Future	9,442.5200	9.4425	9,447.9000	9.4479	0.057	0	0	0
2017/03/20	R202	03/08/2017	258.36	Put	Bond Future	9,432.5200	9.4325	9,437.9000	9.4379	0.057	0	0	0
2017/03/20	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R202	02/11/2017			Bond Future	253.8832	253.8832	253.8743	253.8743	(0.003)	0.0000	0.0000	0
2017/03/20	R202	02/11/2017	253.89	Put	Bond Future	6.8200	0.0068	15.6800	0.0157	129.912	0	0	0
2017/03/20	R202	02/11/2017	253.91	Put	Bond Future	26.8200	0.0268	35.6800	0.0357	33.035	0	0	0
2017/03/20	R202	02/11/2017	253.90	Put	Bond Future	16.8200	0.0168	25.6800	0.0257	52.675	0	0	0
2017/03/20	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R203	04/05/2017	6.92	Put	Bond Future	88.3100	0.0883	87.0400	0.0870	(1.438)	0	0	0
2017/03/20	R203	04/05/2017	6.91	Call	Bond Future	12.0900	0.0121	11.2700	0.0113	(6.782)	0	0	0
2017/03/20	R203	04/05/2017			Bond Future	7.1353	101.5638	7.1341	101.5642	(0.017)	0.0000	0.0000	31,101
2017/03/20	R203	04/05/2017	6.92	Call	Bond Future	12.8600	0.0129	12.0200	0.0120	(6.532)	0	0	0
2017/03/20	R203	04/05/2017	6.93	Call	Bond Future	13.6600	0.0137	12.8000	0.0128	(6.296)	0	0	0
2017/03/20	R203	04/05/2017	6.91	Put	Bond Future	91.0500	0.0911	89.8000	0.0898	(1.373)	0	0	0
2017/03/20	R203	04/05/2017	6.93	Put	Bond Future	85.6000	0.0856	84.3100	0.0843	(1.507)	0	0	0
2017/03/20	R203	03/08/2017	4.89	Call	Bond Future	0.8700	0.0009	0.8100	0.0008	(6.897)	0	0	0
2017/03/20	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/03/20	R203	03/08/2017	4.87	Call	Bond Future	0.7900	0.0008	0.7500	0.0008	(5.063)	0	0	0
2017/03/20	R203	03/08/2017	4.88	Call	Bond Future	0.8300	0.0008	0.7800	0.0008	(6.024)	0	0	0
2017/03/20	R203	03/08/2017	4.87	Put	Bond Future	119.2900	0.1193	119.2500	0.1193	(0.034)	0	0	0
2017/03/20	R203	03/08/2017	4.89	Put	Bond Future	117.2200	0.1172	117.1600	0.1172	(0.051)	0	0	0
2017/03/20	R203	03/08/2017	4.88	Put	Bond Future	118.2500	0.1182	118.2000	0.1182	(0.042)	0	0	0
2017/03/20	R204	04/05/2017	7.90	Put	Bond Future	9.8800	0.0099	7.4300	0.0074	(24.798)	0	0	0
2017/03/20	R204	04/05/2017			Bond Future	7.3674	103.9905	7.3520	104.0137	(0.209)	0.0000	0.0000	27,359
2017/03/20	R204	04/05/2017	7.92	Put	Bond Future	8.5700	0.0086	6.3800	0.0064	(25.554)	0	0	0
2017/03/20	R204	04/05/2017	7.91	Put	Bond Future	9.2100	0.0092	6.8900	0.0069	(25.190)	0	0	0
2017/03/20	R204	04/05/2017	7.90	Call	Bond Future	810.2700	0.8103	831.0800	0.8311	2.568	0	0	0
2017/03/20	R204	04/05/2017	7.91	Call	Bond Future	824.5500	0.8245	845.4900	0.8455	2.540	0	0	0
2017/03/20	R204	04/05/2017	7.92	Call	Bond Future	838.8500	0.8389	859.9200	0.8599	2.512	0	0	0
2017/03/20	R204	03/08/2017	7.77	Put	Bond Future	102.2800	0.1023	94.5300	0.0945	(7.577)	0	0	0
2017/03/20	R204	03/08/2017			Bond Future	7.2956	101.9375	7.2769	101.9616	(0.256)	0.0000	0.0000	0
2017/03/20	R204	03/08/2017	7.76	Put	Bond Future	104.9800	0.1050	97.0900	0.0971	(7.516)	0	0	0
2017/03/20	R204	03/08/2017	7.75	Call	Bond Future	691.6500	0.6917	707.7800	0.7078	2.332	0	0	0
2017/03/20	R204	03/08/2017	7.76	Call	Bond Future	701.8800	0.7019	718.1400	0.7181	2.317	0	0	0
2017/03/20	R204	03/08/2017	7.77	Call	Bond Future	711.9700	0.7120	728.3700	0.7284	2.303	0	0	0
2017/03/20	R204	03/08/2017	7.75	Put	Bond Future	107.5500	0.1076	99.5300	0.0995	(7.457)	0	0	0
2017/03/20	R204	02/11/2017	7.76	Put	Bond Future	65.8200	0.0658	60.7500	0.0608	(7.703)	0	0	0
2017/03/20	R204	02/11/2017			Bond Future	7.1322	103.9441	7.1103	103.9675	(0.307)	0.0000	0.0000	0
2017/03/20	R204	02/11/2017	7.75	Put	Bond Future	67.4700	0.0675	62.3000	0.0623	(7.663)	0	0	0
2017/03/20	R204	02/11/2017	7.76	Call	Bond Future	732.8100	0.7328	751.1100	0.7511	2.497	0	0	0
2017/03/20	R204	02/11/2017	7.74	Call	Bond Future	714.9900	0.7150	733.0900	0.7331	2.532	0	0	0
2017/03/20	R204	02/11/2017	7.75	Call	Bond Future	723.8900	0.7239	742.0900	0.7421	2.514	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
2017/03/20	R204	02/11/2017	7.74	Put	Bond Future	69.1500	0.0692	63.8800	0.0639	(7.621)	0	0	0
2017/03/20	R207	04/05/2017	8.21	Put	Bond Future	10.1900	0.0102	5.3800	0.0054	(47.203)	0	0	0
2017/03/20	R207	04/05/2017			Bond Future	7.5448	101.5628	7.4873	101.7000	(0.763)	0.0000	0.0000	76,168
2017/03/20	R207	04/05/2017	8.22	Call	Bond Future	1,601.4500	1.6015	1,734.1300	1.7341	8.285	0	0	0
2017/03/20	R207	04/05/2017	8.20	Call	Bond Future	1,556.1200	1.5561	1,688.2200	1.6882	8.489	0	0	0
2017/03/20	R207	04/05/2017	8.21	Call	Bond Future	1,578.7700	1.5788	1,711.1700	1.7112	8.386	0	0	0
2017/03/20	R207	04/05/2017	8.20	Put	Bond Future	10.9000	0.0109	5.7900	0.0058	(46.881)	0	0	0
2017/03/20	R207	04/05/2017	8.22	Put	Bond Future	9.5300	0.0095	5.0000	0.0050	(47.534)	0	0	0
2017/03/20	R207	03/08/2017	8.19	Call	Bond Future	1,550.5300	1.5505	1,667.2500	1.6672	7.528	0	0	51
2017/03/20	R207	03/08/2017			Bond Future	7.5265	99.8604	7.4622	100.0007	(0.854)	0.0000	0.0000	0
2017/03/20	R207	03/08/2017	8.39	Put	Bond Future	67.0500	0.0671	52.1600	0.0522	(22.207)	0	0	0
2017/03/20	R207	03/08/2017	8.19	Put	Bond Future	117.2400	0.1172	93.7000	0.0937	(20.078)	0	0	0
2017/03/20	R207	03/08/2017	8.41	Put	Bond Future	63.3200	0.0633	49.1300	0.0491	(22.410)	0	0	0
2017/03/20	R207	03/08/2017	8.40	Put	Bond Future	65.1600	0.0652	50.6200	0.0506	(22.314)	0	0	0
2017/03/20	R207	03/08/2017	8.41	Call	Bond Future	1,966.1100	1.9661	2,092.1800	2.0922	6.412	0	0	0
2017/03/20	R207	03/08/2017	8.39	Call	Bond Future	1,927.2800	1.9273	2,052.6500	2.0526	6.505	0	0	0
2017/03/20	R207	03/08/2017	8.40	Call	Bond Future	1,946.6700	1.9467	2,072.3900	2.0724	6.458	0	0	0
2017/03/20	R207	02/11/2017			Bond Future	7.4636	101.8262	7.3921	101.9680	(0.958)	0.0000	0.0000	0
2017/03/20	R207	02/11/2017	8.03	Put	Bond Future	221.1700	0.2212	186.5400	0.1865	(15.658)	0	0	0
2017/03/20	R207	02/11/2017	8.05	Put	Bond Future	212.6200	0.2126	179.0400	0.1790	(15.793)	0	0	0
2017/03/20	R207	02/11/2017	8.03	Call	Bond Future	1,335.2900	1.3353	1,442.4500	1.4425	8.025	0	0	0
2017/03/20	R207	02/11/2017	8.04	Put	Bond Future	216.7400	0.2167	182.6400	0.1826	(15.733)	0	0	0
2017/03/20	R207	02/11/2017	8.04	Call	Bond Future	1,350.3900	1.3504	1,458.0800	1.4581	7.975	0	0	0
2017/03/20	R207	02/11/2017	8.05	Call	Bond Future	1,365.7900	1.3658	1,474.0000	1.4740	7.923	0	0	0
2017/03/20	R208	04/05/2017	8.39	Call	Bond Future	2,274.5100	2.2745	2,449.8100	2.4498	7.707	0	0	0
2017/03/20	R208	04/05/2017			Bond Future	7.6872	97.6059	7.6303	97.7909	(0.740)	0.0000	0.0000	23,301
2017/03/20	R208	04/05/2017	8.37	Call	Bond Future	2,214.0900	2.2141	2,388.4100	2.3884	7.873	0	0	0
2017/03/20	R208	04/05/2017	8.38	Call	Bond Future	2,244.2600	2.2443	2,419.0800	2,4191	7.790	0	0	0
2017/03/20	R208	04/05/2017	8.37	Put	Bond Future	26.1300	0.0261	15.4600	0.0155	(40.834)	0	0	0
2017/03/20	R208	04/05/2017	8.39	Put	Bond Future	23.3700	0.0234	13.6800	0.0137	(41.463)	0	0	0
2017/03/20	R208	04/05/2017	8.38	Put	Bond Future	24.7000	0.0247	14.5300	0.0145	(41.174)	0	0	0
2017/03/20	R208	03/08/2017	8.32	Call	Bond Future	2,186.5500	2.1866	2,334.6500	2.3347	6.773	0	0	0
2017/03/20	R208	03/08/2017			Bond Future	7.6815	99.4712	7.6201	99.6601	(0.799)	0.0000	0.0000	0
2017/03/20	R208	03/08/2017	8.30	Call	Bond Future	2,137.9200	2.1379	2,284.5900	2.2846	6.860	0	0	0
2017/03/20	R208	03/08/2017	8.31	Call	Bond Future	2,162.1000	2.1621	2,309.5000	2.3095	6.817	0	0	0
2017/03/20	R208	03/08/2017	8.30	Put	Bond Future	259.6800	0.2597	217.4400	0.2174	(16.266)	0	0	0
2017/03/20	R208	03/08/2017	8.32	Put	Bond Future	248.3200	0.2483	207.5100	0.2075	(16.434)	0	0	0
2017/03/20	R208	03/08/2017	8.31	Put	Bond Future	253.8600	0.2539	212.3500	0.2123	(16.352)	0	0	0
2017/03/20	R208	02/11/2017	8.18	Put	Bond Future	390.8200	0.3908	338.0700	0.3381	(13.497)	0	0	0
2017/03/20	R208	02/11/2017			Bond Future	7.6571	98.0265	7.5910	98.2179	(0.863)	0.0000	0.0000	0
2017/03/20	R208	02/11/2017	8.20	Put	Bond Future	376.6700	0.3767	325.3800	0.3254	(13.617)	0	0	0
2017/03/20	R208	02/11/2017	8.19	Put	Bond Future	383.6900	0.3837	331.6700	0.3317	(13.558)	0	0	0
2017/03/20	R208	02/11/2017	8.18	Call	Bond Future	1,889.9800	1.8900	2,028.6500	2.0287	7.337	0	0	0
2017/03/20	R208	02/11/2017	8.19	Call	Bond Future	1,911.2500	1.9113	2,050.6500	2.0506	7.294	0	0	0
2017/03/20	R208	02/11/2017	8.20	Call	Bond Future	1,932.6100	1.9326	2,072.7400	2.0727	7.251	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
2017/03/20	R209	04/05/2017	9.48	Put	Bond Future	665.4900	0.6655	523.8300	0.5238	(21.287)	0	0	0
2017/03/20	R209	04/05/2017			Bond Future	9.1748	74.6296	9.1187	75.0308	(0.612)	0.0000	0.0000	62,439
2017/03/20	R209	04/05/2017	9.47	Put	Bond Future	684.8300	0.6848	540.3600	0.5404	(21.096)	0	0	0
2017/03/20	R209	04/05/2017	9.63	Call	Bond Future	3,562.1200	3.5621	3,860.5000	3.8605	8.376	0	0	0
2017/03/20	R209	04/05/2017	8.93	Call	Bond Future	766.5200	0.7665	861.1000	0.8611	12.339	0	0	1,130
2017/03/20	R209	04/05/2017	9.33	Put	Bond Future	1,006.1400	1.0061	819.9500	0.8200	(18.505)	0	0	1,130
2017/03/20	R209	04/05/2017	9.46	Call	Bond Future	2,694.5600	2.6946	2,948.3800	2.9484	9.420	0	0	0
2017/03/20	R209	04/05/2017	9.47	Call	Bond Future	2,742.9800	2.7430	2,999.6500	2.9996	9.357	0	0	0
2017/03/20	R209	04/05/2017	9.33	Call	Bond Future	2,099.1600	2.0992	2,314.1100	2.3141	10.240	0	0	0
2017/03/20	R209	04/05/2017	9.48	Call	Bond Future	2,791.8400	2.7918	3,051.3200	3.0513	9.294	0	0	0
2017/03/20	R209	04/05/2017	9.63	Put	Bond Future	424.3600	0.4244	321.6000	0.3216	(24.215)	0	0	1,130
2017/03/20	R209	04/05/2017	8.93	Put	Bond Future	2,540.4500	2.5404	2,233.8900	2.2339	(12.067)	0	0	0
2017/03/20	R209	04/05/2017	9.46	Put	Bond Future	704.7100	0.7047	557.3900	0.5574	(20.905)	0	0	0
2017/03/20	R209	03/08/2017			Bond Future	9.2111	76.0559	9.1534	76.4649	(0.626)	0.0000	0.0000	0
2017/03/20	R209	03/08/2017	9.44	Call	Bond Future	3,469.9300	3.4699	3,698.6400	3.6986	6.591	0	0	0
2017/03/20	R209	03/08/2017	9.43	Put	Bond Future	1,906.1500	1.9062	1,724.1000	1.7241	(9.551)	0	0	0
2017/03/20	R209	03/08/2017	9.45	Put	Bond Future	1,852.0900	1.8521	1,673.4400	1.6734	(9.646)	0	0	0
2017/03/20	R209	03/08/2017	9.44	Put	Bond Future	1,879.0500	1.8791	1,698.7000	1.6987	(9.598)	0	0	0
2017/03/20	R209	03/08/2017	9.45	Call	Bond Future	3,511.2800	3.5113	3,741.6900	3.7417	6.562	0	0	0
2017/03/20	R209	03/08/2017	9.43	Call	Bond Future	3,428.6100	3.4286	3,655.6200	3.6556	6.621	0	0	0
2017/03/20	R209	02/11/2017	9.52	Put	Bond Future	2,377.1500	2.3772	2,200.0800	2.2001	(7.449)	0	0	0
2017/03/20	R209	02/11/2017			Bond Future	9.2431	74.4023	9.1840	74.8184	(0.640)	0.0000	0.0000	0
2017/03/20	R209	02/11/2017	9.54	Put	Bond Future	2,324.1100	2.3241	2,149.7300	2.1497	(7.503)	0	0	0
2017/03/20	R209	02/11/2017	9.53	Put	Bond Future	2,350.6200	2.3506	2,174.9000	2.1749	(7.475)	0	0	0
2017/03/20	R209	02/11/2017	9.54	Call	Bond Future	4,362.0300	4.3620	4,603.8300	4.6038	5.543	0	0	0
2017/03/20	R209	02/11/2017	9.52	Call	Bond Future	4,280.4400	4.2804	4,519.5500	4.5195	5.586	0	0	0
2017/03/20	R209	02/11/2017	9.53	Call	Bond Future	4,321.2700	4.3213	4,561.7300	4.5617	5.565	0	0	0
2017/03/20	R210	04/05/2017			Bond Future	186.9588	186.9588	186.9540	186.9540	(0.003)	0.0000	0.0000	1,698
2017/03/20	R210	04/05/2017	192.31	Put	Bond Future	5,351.2200	5.3512	5,356.0000	5.3560	0.089	0	0	0
2017/03/20	R210	04/05/2017	192.33	Put	Bond Future	5,371.2200	5.3712	5,376.0000	5.3760	0.089	0	0	0
2017/03/20	R210	04/05/2017	192.32	Put	Bond Future	5,361.2200	5.3612	5,366.0000	5.3660	0.089	0	0	0
2017/03/20	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R210	03/08/2017	196.29	Put	Bond Future	5,722.7700	5.7228	5,726.9700	5.7270	0.073	0	0	0
2017/03/20	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R210	03/08/2017			Bond Future	190.5672	190.5672	190.5630	190.5630	(0.002)	0.0000	0.0000	0
2017/03/20	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R210	03/08/2017	196.28	Put	Bond Future	5,712.7700	5.7128	5,716.9700	5.7170	0.074	0	0	0
2017/03/20	R210	03/08/2017	196.30	Put	Bond Future	5,732.7700	5.7328	5,736.9700	5.7370	0.073	0	0	0
2017/03/20	R210	02/11/2017	192.08	Put	Bond Future	150.9100	0.1509	157.6900	0.1577	4.493	0	0	0
2017/03/20	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R210	02/11/2017			Bond Future	191.9291	191.9291	191.9223	191.9223	(0.004)	0.0000	0.0000	0
2017/03/20	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R210	02/11/2017	192.07	Put	Bond Future	140.9100	0.1409	147.6900	0.1477	4.812	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
2017/03/20	R210	02/11/2017	192.09	Put	Bond Future	160.9100	0.1609	167.6900	0.1677	4.214	0	0	0
2017/03/20	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R212	04/05/2017			Bond Future	149.2400	149.2400	149.2359	149.2359	(0.003)	0.0000	0.0000	3,258
2017/03/20	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R212	04/05/2017	152.23	Put	Bond Future	2,990.0500	2.9900	2,994.0500	2.9940	0.134	0	0	0
2017/03/20	R212	04/05/2017	152.25	Put	Bond Future	3,010.0500	3.0100	3,014.0500	3.0140	0.133	0	0	0
2017/03/20	R212	04/05/2017	152.24	Put	Bond Future	3,000.0500	3.0000	3,004.0500	3.0040	0.133	0	0	0
2017/03/20	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R212	03/08/2017			Bond Future	150.0706	150.0706	150.0669	150.0669	(0.002)	0.0000	0.0000	0
2017/03/20	R212	03/08/2017	153.34	Put	Bond Future	3,269.4200	3.2694	3,273.0600	3.2731	0.111	0	0	0
2017/03/20	R212	03/08/2017	153.36	Put	Bond Future	3,289.4200	3.2894	3,293.0600	3.2931	0.111	0	0	0
2017/03/20	R212	03/08/2017	153.35	Put	Bond Future	3,279.4200	3.2794	3,283.0600	3.2831	0.111	0	0	0
2017/03/20	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R212	02/11/2017			Bond Future	153.0582	153.0582	153.0526	153.0526	(0.004)	0.0000	0.0000	0
2017/03/20	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/20	R212	02/11/2017	152.42	Call	Bond Future	638.2200	0.6382	632.6000	0.6326	(0.881)	0	0	0
2017/03/20	R212	02/11/2017	152.40	Call	Bond Future	658.2200	0.6582	652.6000	0.6526	(0.854)	0	0	0
2017/03/20	R212	02/11/2017	152.41	Call	Bond Future	648.2200	0.6482	642.6000	0.6426	(0.867)	0	0	0
2017/03/20	R213	04/05/2017			Bond Future	8.9388	86.1072	8.8775	86.5373	(0.685)	0.0000	0.0000	44,651
2017/03/20	R213	04/05/2017	9.35	Put	Bond Future	454.2100	0.4542	339.3300	0.3393	(25.292)	0	0	0
2017/03/20	R213	04/05/2017	9.37	Put	Bond Future	426.3000	0.4263	316.6800	0.3167	(25.714)	0	0	0
2017/03/20	R213	04/05/2017	9.35	Call	Bond Future	3,266.9400	3.2669	3,582.1700	3.5822	9.649	0	0	0
2017/03/20	R213	04/05/2017	9.36	Put	Bond Future	440.0700	0.4401	327.8400	0.3278	(25.503)	0	0	0
2017/03/20	R213	04/05/2017	9.36	Call	Bond Future	3,319.5700	3.3196	3,637.4500	3.6375	9.576	0	0	0
2017/03/20	R213	04/05/2017	9.37	Call	Bond Future	3,372.5000	3.3725	3,692.9900	3.6930	9.503	0	0	0
2017/03/20	R213	03/08/2017	9.33	Put	Bond Future	1,476.7900	1.4768	1,310.1100	1.3101	(11.287)	0	0	0
2017/03/20	R213	03/08/2017			Bond Future	8.9729	87.7527	8.9097	88.1914	(0.704)	0.0000	0.0000	0
2017/03/20	R213	03/08/2017	9.35	Put	Bond Future	1,432.2100	1.4322	1,269.0400	1.2690	(11.393)	0	0	0
2017/03/20	R213	03/08/2017	9.34	Put	Bond Future	1,454.3700	1.4544	1,289.4400	1.2894	(11.340)	0	0	0
2017/03/20	R213	03/08/2017	9.33	Call	Bond Future	3,898.6500	3.8987	4,170.6800	4.1707	6.978	0	0	0
2017/03/20	R213	03/08/2017	9.34	Call	Bond Future	3,942.6600	3.9427	4,216.4400	4.2164	6.944	0	0	0
2017/03/20	R213	03/08/2017	9.35	Call	Bond Future	3,986.8700	3.9869	4,262.4100	4.2624	6.911	0	0	0
2017/03/20	R213	02/11/2017	9.36	Put	Bond Future	2,046.2800	2.0463	1,870.4800	1.8705	(8.591)	0	0	0
2017/03/20	R213	02/11/2017			Bond Future	9.0043	85.9287	8.9393	86.3750	(0.722)	0.0000	0.0000	0
2017/03/20	R213	02/11/2017	9.35	Put	Bond Future	2,070.4500	2.0704	1,893.2000	1.8932	(8.561)	0	0	0
2017/03/20	R213	02/11/2017	9.36	Call	Bond Future	4,431.8100	4.4318	4,702.3200	4.7023	6.104	0	0	0
2017/03/20	R213	02/11/2017	9.34	Call	Bond Future	4,348.7100	4.3487	4,616.3200	4.6163	6.154	0	0	0
2017/03/20	R213	02/11/2017	9.35	Call	Bond Future	4,390.1800	4.3902	4,659.2400	4.6592	6.129	0	0	0
2017/03/20	R213	02/11/2017	9.34	Put	Bond Future	2,094.8500	2.0949	1,916.1500	1.9162	(8.530)	0	0	0
2017/03/20	R214	04/05/2017	9.58	Put	Bond Future	631.5700	0.6316	492.7500	0.4927	(21.980)	0	0	0
2017/03/20	R214	04/05/2017			Bond Future	9.2389	75.0256	9.1828	75.4488	(0.607)	0.0000	0.0000	34,975

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
2017/03/20	R214	04/05/2017	9.57	Put	Bond Future	650.2900	0.6503	508.6100	0.5086	(21.787)	0	0	0
2017/03/20	R214	04/05/2017	9.58	Call	Bond Future	3,125.0700	3.1251	3,409.4600	3.4095	9.100	0	0	0
2017/03/20	R214	04/05/2017	9.56	Call	Bond Future	3,020.5600	3.0206	3,299.2000	3.2992	9.225	0	0	0
2017/03/20	R214	04/05/2017	9.57	Call	Bond Future	3,072.6500	3.0726	3,354.1800	3.3542	9.162	0	0	0
2017/03/20	R214	04/05/2017	9.56	Put	Bond Future	669.4600	0.6695	524.8900	0.5249	(21.595)	0	0	0
2017/03/20	R214	03/08/2017	9.51	Call	Bond Future	3,682.4600	3.6825	3,925.6500	3.9256	6.604	0	0	0
2017/03/20	R214	03/08/2017			Bond Future	9.2737	76.4594	9.2162	76.8910	(0.621)	0.0000	0.0000	0
2017/03/20	R214	03/08/2017	9.52	Call	Bond Future	3,725.9900	3.7260	3,970.9700	3.9710	6.575	0	0	0
2017/03/20	R214	03/08/2017	9.53	Call	Bond Future	3,769.9200	3.7699	4,016.6700	4.0167	6.545	0	0	0
2017/03/20	R214	03/08/2017	9.51	Put	Bond Future	1,952.9200	1.9529	1,764.5100	1.7645	(9.648)	0	0	0
2017/03/20	R214	03/08/2017	9.53	Put	Bond Future	1,897.0000	1.8970	1,712.1500	1.7122	(9.744)	0	0	0
2017/03/20	R214	03/08/2017	9.52	Put	Bond Future	1,924.7000	1.9247	1,738.0800	1.7381	(9.696)	0	0	0
2017/03/20	R214	02/11/2017	9.60	Call	Bond Future	4,620.4800	4.6205	4,875.0500	4.8750	5.510	0	0	0
2017/03/20	R214	02/11/2017			Bond Future	9.3063	74.6667	9.2473	75.1059	(0.634)	0.0000	0.0000	0
2017/03/20	R214	02/11/2017	9.58	Call	Bond Future	4,535.3400	4.5353	4,787.1000	4.7871	5.551	0	0	0
2017/03/20	R214	02/11/2017	9.59	Call	Bond Future	4,577.7200	4.5777	4,830.8800	4.8309	5.530	0	0	0
2017/03/20	R214	02/11/2017	9.60	Put	Bond Future	2,494.0100	2.4940	2,309.4400	2.3094	(7.401)	0	0	0
2017/03/20	R214	02/11/2017	9.58	Put	Bond Future	2,550.4800	2.5505	2,363.1000	2.3631	(7.347)	0	0	0
2017/03/20	R214	02/11/2017	9.59	Put	Bond Future	2,522.0000	2.5220	2,336.0200	2.3360	(7.374)	0	0	0
2017/03/20	R248	04/05/2017	9.66	Call	Bond Future	4,239.5700	4.2396	4,603.1100	4.6031	8.575	0	0	0
2017/03/20	R248	04/05/2017			Bond Future	9.2946	96.1386	9.2385	96.6808	(0.603)	0.0000	0.0000	72,762
2017/03/20	R248	04/05/2017	9.67	Call	Bond Future	4,306.6000	4.3066	4,673.6100	4.6736	8.522	0	0	0
2017/03/20	R248	04/05/2017	9.65	Put	Bond Future	859.2000	0.8592	677.0900	0.6771	(21.195)	0	0	0
2017/03/20	R248	04/05/2017	9.67	Put	Bond Future	812.6500	0.8127	637.4800	0.6375	(21.555)	0	0	0
2017/03/20	R248	04/05/2017	9.66	Put	Bond Future	835.7200	0.8357	657.0800	0.6571	(21.376)	0	0	0
2017/03/20	R248	04/05/2017	9.65	Call	Bond Future	4,172.7900	4.1728	4,532.8600	4.5329	8.629	0	0	0
2017/03/20	R248	03/08/2017			Bond Future	9.3308	97.9759	9.2732	98.5289	(0.618)	0.0000	0.0000	170
2017/03/20	R248	03/08/2017	9.57	Call	Bond Future	4,888.4700	4.8885	5,196.4300	5.1964	6.300	0	0	0
2017/03/20	R248	03/08/2017	9.56	Put	Bond Future	2,689.9500	2.6900	2,442.7600	2.4428	(9.189)	0	0	0
2017/03/20	R248	03/08/2017	9.58	Put	Bond Future	2,617.0600	2.6171	2,374.2500	2.3743	(9.278)	0	0	0
2017/03/20	R248	03/08/2017	9.57	Put	Bond Future	2,653.1800	2.6532	2,408.1900	2.4082	(9.234)	0	0	0
2017/03/20	R248	03/08/2017	9.58	Call	Bond Future	4,943.7700	4.9438	5,253.9100	5.2539	6.273	0	0	0
2017/03/20	R248	03/08/2017	9.56	Call	Bond Future	4,833.6600	4.8337	5,139.4200	5.1394	6.326	0	0	0
2017/03/20	R248	02/11/2017	9.66	Put	Bond Future	3,369.8000	3.3698	3,130.4400	3.1304	(7.103)	0	0	0
2017/03/20	R248	02/11/2017			Bond Future	9.3648	95.4653	9.3057	96.0279	(0.631)	0.0000	0.0000	0
2017/03/20	R248	02/11/2017	9.65	Put	Bond Future	3,405.8300	3.4058	3,164.7400	3.1647	(7.079)	0	0	0
2017/03/20	R248	02/11/2017	9.64	Call	Bond Future	5,988.3500	5.9884	6,308.1100	6.3081	5.340	0	0	0
2017/03/20	R248	02/11/2017	9.65	Call	Bond Future	6,042.2100	6.0422	6,363.6900	6.3637	5.321	0	0	0
2017/03/20	R248	02/11/2017	9.66	Call	Bond Future	6,096.2400	6.0962	6,419.4500	6.4195	5.302	0	0	0
2017/03/20	R248	02/11/2017	9.64	Put	Bond Future	3,442.1900	3.4422	3,199.3800	3.1994	(7.054)	0	0	0
<b>Total</b>													<b>811599</b>