



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/03/2017 TO 14/03/2017

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
2017/03/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	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
2017/03/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2025	04/05/2017			Bond Future	129.2813	129.2813	129.2782	129.2782	(0.002)	0.0000	0.0000	3,234
2017/03/14	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2025	04/05/2017	132.56	Put	Bond Future	3,278.7200	3.2787	3,281.8300	3.2818	0.095	0	0	0
2017/03/14	2025	04/05/2017	132.58	Put	Bond Future	3,298.7200	3.2987	3,301.8300	3.3018	0.094	0	0	0
2017/03/14	2025	04/05/2017	132.57	Put	Bond Future	3,288.7200	3.2887	3,291.8300	3.2918	0.095	0	0	0
2017/03/14	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2025	03/08/2017			Bond Future	130.4320	130.4320	130.4296	130.4296	(0.002)	0.0000	0.0000	0
2017/03/14	2025	03/08/2017	133.96	Put	Bond Future	3,528.0100	3.5280	3,530.4300	3.5304	0.069	0	0	0
2017/03/14	2025	03/08/2017	133.98	Put	Bond Future	3,548.0100	3.5480	3,550.4300	3.5504	0.068	0	0	0
2017/03/14	2025	03/08/2017	133.97	Put	Bond Future	3,538.0100	3.5380	3,540.4300	3.5404	0.068	0	0	0
2017/03/14	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2025	02/11/2017	132.98	Call	Bond Future	51.7400	0.0517	49.1800	0.0492	(4.948)	0	0	0
2017/03/14	2025	02/11/2017			Bond Future	133.0317	133.0317	133.0292	133.0292	(0.002)	0.0000	0.0000	0
2017/03/14	2025	02/11/2017	132.96	Call	Bond Future	71.7400	0.0717	69.1800	0.0692	(3.568)	0	0	0
2017/03/14	2025	02/11/2017	132.97	Call	Bond Future	61.7400	0.0617	59.1800	0.0592	(4.146)	0	0	0
2017/03/14	2025	02/11/2017	132.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2025	02/11/2017	132.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2025	02/11/2017	132.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2029	04/05/2017	100.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2029	04/05/2017			Bond Future	100.8701	100.8701	100.8677	100.8677	(0.002)	0.0000	0.0000	2,272
2017/03/14	2029	04/05/2017	100.67	Call	Bond Future	200.1000	0.2001	197.6600	0.1977	(1.219)	0	0	0
2017/03/14	2029	04/05/2017	100.65	Call	Bond Future	220.1000	0.2201	217.6600	0.2177	(1.109)	0	0	0
2017/03/14	2029	04/05/2017	100.66	Call	Bond Future	210.1000	0.2101	207.6600	0.2077	(1.161)	0	0	0
2017/03/14	2029	04/05/2017	100.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2029	04/05/2017	100.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2030	04/05/2017	9.33	Call	Bond Future	1,854.3100	1.8543	1,606.3900	1.6064	(13.370)	0	0	0
2017/03/14	2030	04/05/2017			Bond Future	9.0634	94.2076	9.0986	93.9597	0.389	0.0000	0.0000	32,130
2017/03/14	2030	04/05/2017	9.34	Call	Bond Future	1,922.8400	1.9228	1,674.9200	1.6749	(12.893)	0	0	0
2017/03/14	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2030	04/05/2017	9.32	Call	Bond Future	1,785.7100	1.7857	1,537.7900	1.5378	(13.884)	0	0	0
2017/03/14	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2030	03/08/2017	9.33	Call	Bond Future	1,518.1100	1.5181	1,265.9700	1.2660	(16.609)	0	0	0
2017/03/14	2030	03/08/2017			Bond Future	9.1090	92.0019	9.1453	91.7497	0.399	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
2017/03/14	2030	03/08/2017	9.34	Call	Bond Future	1,585.9800	1.5860	1,333.8400	1.3338	(15.898)	0	0	0
2017/03/14	2030	03/08/2017	9.35	Call	Bond Future	1,653.7700	1.6538	1,401.6300	1.4016	(15.246)	0	0	0
2017/03/14	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2030	02/11/2017			Bond Future	9.1433	93.8154	9.1809	93.5582	0.411	0.0000	0.0000	0
2017/03/14	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2030	02/11/2017	9.34	Call	Bond Future	1,335.3100	1.3353	1,078.1000	1.0781	(19.262)	0	0	0
2017/03/14	2030	02/11/2017	9.35	Call	Bond Future	1,402.4700	1.4025	1,145.2600	1.1453	(18.340)	0	0	0
2017/03/14	2030	02/11/2017	9.36	Call	Bond Future	1,469.5500	1.4696	1,212.3400	1.2123	(17.503)	0	0	0
2017/03/14	2032	04/05/2017	9.45	Call	Bond Future	2,755.6200	2.7556	2,563.1500	2.5631	(6.985)	0	0	0
2017/03/14	2032	04/05/2017			Bond Future	9.2024	93.2245	9.2375	92.9586	0.382	0.0000	0.0000	19,129
2017/03/14	2032	04/05/2017	9.46	Call	Bond Future	2,805.6000	2.8056	2,611.5400	2.6115	(6.917)	0	0	0
2017/03/14	2032	04/05/2017	9.44	Put	Bond Future	930.0300	0.9300	1,005.0800	1.0051	8.070	0	0	0
2017/03/14	2032	04/05/2017	9.46	Put	Bond Future	882.3500	0.8823	954.2100	0.9542	8.144	0	0	0
2017/03/14	2032	04/05/2017	9.45	Put	Bond Future	905.9400	0.9059	979.3900	0.9794	8.108	0	0	0
2017/03/14	2032	04/05/2017	9.44	Call	Bond Future	2,706.0600	2.7061	2,515.1900	2.5152	(7.053)	0	0	0
2017/03/14	2032	03/08/2017	9.43	Put	Bond Future	2,180.9200	2.1809	2,283.7700	2.2838	4.716	0	0	0
2017/03/14	2032	03/08/2017			Bond Future	9.2459	95.0067	9.2821	94.7363	0.392	0.0000	0.0000	0
2017/03/14	2032	03/08/2017	9.45	Put	Bond Future	2,121.1000	2.1211	2,221.7900	2.2218	4.747	0	0	0
2017/03/14	2032	03/08/2017	9.44	Put	Bond Future	2,150.8400	2.1508	2,252.6100	2.2526	4.732	0	0	0
2017/03/14	2032	03/08/2017	9.44	Call	Bond Future	3,587.5700	3.5876	3,418.8600	3.4189	(4.703)	0	0	0
2017/03/14	2032	03/08/2017	9.45	Call	Bond Future	3,630.9700	3.6310	3,461.1800	3.4612	(4.676)	0	0	0
2017/03/14	2032	03/08/2017	9.43	Call	Bond Future	3,544.4200	3.5444	3,376.7900	3.3768	(4.729)	0	0	0
2017/03/14	2032	02/11/2017			Bond Future	9.2846	92.7202	9.3219	92.4444	0.403	0.0000	0.0000	0
2017/03/14	2032	02/11/2017	9.48	Put	Bond Future	2,766.8200	2.7668	2,875.9600	2.8760	3.945	0	0	0
2017/03/14	2032	02/11/2017	9.50	Put	Bond Future	2,704.8000	2.7048	2,812.1500	2.8121	3.969	0	0	0
2017/03/14	2032	02/11/2017	9.49	Put	Bond Future	2,735.6800	2.7357	2,843.9200	2.8439	3.957	0	0	0
2017/03/14	2032	02/11/2017	9.48	Call	Bond Future	4,196.1500	4.1962	4,029.4300	4.0294	(3.973)	0	0	0
2017/03/14	2032	02/11/2017	9.49	Call	Bond Future	4,237.2800	4.2373	4,069.6600	4.0697	(3.956)	0	0	0
2017/03/14	2032	02/11/2017	9.50	Call	Bond Future	4,278.6000	4.2786	4,110.0900	4.1101	(3.938)	0	0	0
2017/03/14	2033	04/05/2017			Bond Future	106.5244	106.5244	106.5218	106.5218	(0.002)	0.0000	0.0000	5,778
2017/03/14	2033	04/05/2017	110.83	Put	Bond Future	4,305.5800	4.3056	4,308.1700	4.3082	0.060	0	0	0
2017/03/14	2033	04/05/2017	110.85	Put	Bond Future	4,325.5800	4.3256	4,328.1700	4.3282	0.060	0	0	0
2017/03/14	2033	04/05/2017	110.84	Put	Bond Future	4,315.5800	4.3156	4,318.1700	4.3182	0.060	0	0	0
2017/03/14	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2033	03/08/2017	113.14	Put	Bond Future	4,558.9200	4.5589	4,560.9300	4.5609	0.044	0	0	0
2017/03/14	2033	03/08/2017			Bond Future	108.5811	108.5811	108.5791	108.5791	(0.002)	0.0000	0.0000	0
2017/03/14	2033	03/08/2017	113.13	Put	Bond Future	4,548.9200	4.5489	4,550.9300	4.5509	0.044	0	0	0
2017/03/14	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2033	03/08/2017	113.12	Put	Bond Future	4,538.9200	4.5389	4,540.9300	4.5409	0.044	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
2017/03/14	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2033	02/11/2017			Bond Future	109.6549	109.6549	109.6529	109.6529	(0.002)	0.0000	0.0000	0
2017/03/14	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2033	02/11/2017	110.07	Put	Bond Future	415.0600	0.4151	417.0800	0.4171	0.487	0	0	0
2017/03/14	2033	02/11/2017	110.09	Put	Bond Future	435.0600	0.4351	437.0800	0.4371	0.464	0	0	0
2017/03/14	2033	02/11/2017	110.08	Put	Bond Future	425.0600	0.4251	427.0800	0.4271	0.475	0	0	0
2017/03/14	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2037	04/05/2017			Bond Future	9.4401	93.9323	9.4701	93.6837	0.318	0.0000	0.0000	52,467
2017/03/14	2037	04/05/2017	9.58	Put	Bond Future	1,372.2800	1.3723	1,454.9200	1.4549	6.022	0	0	0
2017/03/14	2037	04/05/2017	9.60	Put	Bond Future	1,308.5100	1.3085	1,387.9900	1.3880	6.074	0	0	0
2017/03/14	2037	04/05/2017	9.59	Put	Bond Future	1,340.1100	1.3401	1,421.1500	1.4212	6.047	0	0	0
2017/03/14	2037	04/05/2017	9.60	Call	Bond Future	2,621.0400	2.6210	2,451.9100	2.4519	(6.453)	0	0	0
2017/03/14	2037	04/05/2017	9.58	Call	Bond Future	2,522.2900	2.5223	2,356.3200	2.3563	(6.580)	0	0	0
2017/03/14	2037	04/05/2017	9.59	Call	Bond Future	2,571.4400	2.5714	2,403.8700	2.4039	(6.517)	0	0	0
2017/03/14	2037	03/08/2017	9.57	Call	Bond Future	3,533.7600	3.5338	3,385.1100	3.3851	(4.207)	0	0	0
2017/03/14	2037	03/08/2017			Bond Future	9.4890	91.4709	9.5199	91.2181	0.325	0.0000	0.0000	160
2017/03/14	2037	03/08/2017	9.58	Call	Bond Future	3,577.5300	3.5775	3,427.8700	3.4279	(4.183)	0	0	0
2017/03/14	2037	03/08/2017	9.56	Put	Bond Future	2,910.3300	2.9103	3,015.4300	3.0154	3.611	0	0	0
2017/03/14	2037	03/08/2017	9.57	Put	Bond Future	2,872.8500	2.8729	2,976.9400	2.9769	3.623	0	0	0
2017/03/14	2037	03/08/2017	9.58	Put	Bond Future	2,835.5200	2.8355	2,938.6000	2.9386	3.635	0	0	0
2017/03/14	2037	03/08/2017	9.56	Call	Bond Future	3,490.0300	3.4900	3,342.3900	3.3424	(4.230)	0	0	0
2017/03/14	2037	02/11/2017			Bond Future	9.5280	93.2739	9.5598	93.0161	0.333	0.0000	0.0000	0
2017/03/14	2037	02/11/2017	9.66	Call	Bond Future	4,672.1900	4.6722	4,519.5400	4.5195	(3.267)	0	0	0
2017/03/14	2037	02/11/2017	9.65	Put	Bond Future	3,645.4300	3.6454	3,751.3800	3.7514	2.906	0	0	0
2017/03/14	2037	02/11/2017	9.67	Put	Bond Future	3,571.8200	3.5718	3,676.1900	3.6762	2.922	0	0	0
2017/03/14	2037	02/11/2017	9.66	Put	Bond Future	3,608.6200	3.6086	3,713.7800	3.7138	2.914	0	0	0
2017/03/14	2037	02/11/2017	9.67	Call	Bond Future	4,715.1900	4.7152	4,561.7500	4.5618	(3.254)	0	0	0
2017/03/14	2037	02/11/2017	9.65	Call	Bond Future	4,629.0800	4.6291	4,477.2200	4.4772	(3.281)	0	0	0
2017/03/14	2038	04/05/2017	139.77	Put	Bond Future	5,911.7600	5.9118	5,915.0700	5.9151	0.056	0	0	0
2017/03/14	2038	04/05/2017			Bond Future	133.8582	133.8582	133.8549	133.8549	(0.002)	0.0000	0.0000	20,553
2017/03/14	2038	04/05/2017	139.79	Put	Bond Future	5,931.7600	5.9318	5,935.0700	5.9351	0.056	0	0	0
2017/03/14	2038	04/05/2017	139.78	Put	Bond Future	5,921.7600	5.9218	5,925.0700	5.9251	0.056	0	0	0
2017/03/14	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2038	03/08/2017			Bond Future	134.9291	134.9291	134.9265	134.9265	(0.002)	0.0000	0.0000	0
2017/03/14	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2038	03/08/2017	141.16	Put	Bond Future	6,230.9000	6.2309	6,233.5400	6.2335	0.042	0	0	0
2017/03/14	2038	03/08/2017	141.18	Put	Bond Future	6,250.9000	6.2509	6,253.5400	6.2535	0.042	0	0	0
2017/03/14	2038	03/08/2017	141.17	Put	Bond Future	6,240.9000	6.2409	6,243.5400	6.2435	0.042	0	0	0
2017/03/14	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2038	02/11/2017	136.80	Call	Bond Future	818.7000	0.8187	815.8200	0.8158	(0.352)	0	0	0
2017/03/14	2038	02/11/2017			Bond Future	137.6187	137.6187	137.6158	137.6158	(0.002)	0.0000	0.0000	0
2017/03/14	2038	02/11/2017	136.81	Call	Bond Future	808.7000	0.8087	805.8200	0.8058	(0.356)	0	0	0
2017/03/14	2038	02/11/2017	136.82	Call	Bond Future	798.7000	0.7987	795.8200	0.7958	(0.361)	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
2017/03/14	2038	02/11/2017	136.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2038	02/11/2017	136.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2038	02/11/2017	136.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2040	04/05/2017			Bond Future	9.4492	98.2395	9.4742	98.0162	0.264	0.0000	0.0000	9,280
2017/03/14	2040	04/05/2017	9.62	Put	Bond Future	1,410.3500	1.4103	1,476.6100	1.4766	4.698	0	0	0
2017/03/14	2040	04/05/2017	9.64	Put	Bond Future	1,344.9600	1.3450	1,408.5500	1.4085	4.728	0	0	0
2017/03/14	2040	04/05/2017	9.63	Put	Bond Future	1,377.4200	1.3774	1,442.3400	1.4423	4.713	0	0	0
2017/03/14	2040	04/05/2017	9.62	Call	Bond Future	2,922.9700	2.9230	2,765.8700	2.7659	(5.375)	0	0	0
2017/03/14	2040	04/05/2017	9.63	Call	Bond Future	2,977.4100	2.9774	2,818.9700	2.8190	(5.321)	0	0	0
2017/03/14	2040	04/05/2017	9.64	Call	Bond Future	3,032.1900	3.0322	2,872.4200	2.8724	(5.269)	0	0	0
2017/03/14	2040	03/08/2017			Bond Future	9.4968	95.6100	9.5224	95.3830	0.270	0.0000	0.0000	0
2017/03/14	2040	03/08/2017	9.61	Put	Bond Future	3,028.6900	3.0287	3,116.7700	3.1168	2.908	0	0	0
2017/03/14	2040	03/08/2017	9.63	Put	Bond Future	2,951.3600	2.9514	3,037.6800	3.0377	2.925	0	0	0
2017/03/14	2040	03/08/2017	9.62	Put	Bond Future	2,989.7100	2.9897	3,076.9100	3.0769	2.917	0	0	0
2017/03/14	2040	03/08/2017	9.61	Call	Bond Future	4,025.3000	4.0253	3,886.3300	3.8863	(3.452)	0	0	0
2017/03/14	2040	03/08/2017	9.62	Call	Bond Future	4,073.5400	4.0735	3,933.6900	3.9337	(3.433)	0	0	0
2017/03/14	2040	03/08/2017	9.63	Call	Bond Future	4,122.2900	4.1223	3,981.5600	3.9816	(3.414)	0	0	0
2017/03/14	2040	02/11/2017			Bond Future	9.5347	97.4947	9.5610	97.2631	0.276	0.0000	0.0000	0
2017/03/14	2040	02/11/2017	9.66	Call	Bond Future	5,091.2600	5.0913	4,952.5000	4.9525	(2.725)	0	0	0
2017/03/14	2040	02/11/2017	9.65	Put	Bond Future	4,038.2200	4.0382	4,131.7800	4.1318	2.317	0	0	0
2017/03/14	2040	02/11/2017	9.67	Put	Bond Future	3,958.1200	3.9581	4,050.2900	4.0503	2.329	0	0	0
2017/03/14	2040	02/11/2017	9.66	Put	Bond Future	3,998.0100	3.9980	4,090.8700	4.0909	2.323	0	0	0
2017/03/14	2040	02/11/2017	9.67	Call	Bond Future	5,137.7100	5.1377	4,998.2600	4.9983	(2.714)	0	0	0
2017/03/14	2040	02/11/2017	9.65	Call	Bond Future	5,045.0000	5.0450	4,906.9400	4.9069	(2.737)	0	0	0
2017/03/14	2044	04/05/2017			Bond Future	9.4835	95.2588	9.5136	94.9869	0.317	0.0000	0.0000	22,991
2017/03/14	2044	04/05/2017	9.67	Call	Bond Future	3,059.9200	3.0599	2,870.4600	2.8705	(6.192)	0	0	0
2017/03/14	2044	04/05/2017	9.66	Put	Bond Future	1,425.8400	1.4258	1,509.9200	1.5099	5.897	0	0	0
2017/03/14	2044	04/05/2017	9.68	Put	Bond Future	1,360.1300	1.3601	1,440.9700	1.4410	5.944	0	0	0
2017/03/14	2044	04/05/2017	9.67	Put	Bond Future	1,392.6200	1.3926	1,475.0700	1.4751	5.920	0	0	0
2017/03/14	2044	04/05/2017	9.68	Call	Bond Future	3,115.4100	3.1154	2,924.3400	2.9243	(6.133)	0	0	0
2017/03/14	2044	04/05/2017	9.66	Call	Bond Future	3,005.0300	3.0050	2,817.2000	2.8172	(6.251)	0	0	0
2017/03/14	2044	03/08/2017			Bond Future	9.5300	92.6975	9.5608	92.4210	0.324	0.0000	0.0000	0
2017/03/14	2044	03/08/2017	9.62	Put	Bond Future	3,144.8500	3.1449	3,257.2300	3.2572	3.573	0	0	0
2017/03/14	2044	03/08/2017	9.64	Put	Bond Future	3,062.8600	3.0629	3,173.0700	3.1731	3.598	0	0	0
2017/03/14	2044	03/08/2017	9.63	Put	Bond Future	3,103.6400	3.1036	3,214.9400	3.2149	3.586	0	0	0
2017/03/14	2044	03/08/2017	9.64	Call	Bond Future	4,043.5000	4.0435	3,877.2000	3.8772	(4.113)	0	0	0
2017/03/14	2044	03/08/2017	9.62	Call	Bond Future	3,948.5900	3.9486	3,784.4600	3.7845	(4.157)	0	0	0
2017/03/14	2044	03/08/2017	9.63	Call	Bond Future	3,995.9000	3.9959	3,830.6900	3.8307	(4.134)	0	0	0
2017/03/14	2044	02/11/2017	9.68	Call	Bond Future	5,135.4500	5.1354	4,969.3300	4.9693	(3.235)	0	0	0
2017/03/14	2044	02/11/2017			Bond Future	9.5670	94.5248	9.5987	94.2426	0.331	0.0000	0.0000	0
2017/03/14	2044	02/11/2017	9.66	Call	Bond Future	5,042.9300	5.0429	4,878.4900	4.8785	(3.261)	0	0	0
2017/03/14	2044	02/11/2017	9.67	Call	Bond Future	5,089.0900	5.0891	4,923.8100	4.9238	(3.248)	0	0	0
2017/03/14	2044	02/11/2017	9.66	Put	Bond Future	4,219.2800	4.2193	4,336.9700	4.3370	2.789	0	0	0
2017/03/14	2044	02/11/2017	9.68	Put	Bond Future	4,136.3200	4.1363	4,252.3300	4.2523	2.805	0	0	0
2017/03/14	2044	02/11/2017	9.67	Put	Bond Future	4,177.6300	4.1776	4,294.4800	4.2945	2.797	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
2017/03/14	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2046	04/05/2017			Bond Future	131.3532	131.3532	131.3502	131.3502	(0.002)	0.0000	0.0000	20,133
2017/03/14	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2046	04/05/2017	138.32	Put	Bond Future	6,966.7900	6.9668	6,969.7900	6.9698	0.043	0	0	0
2017/03/14	2046	04/05/2017	138.34	Put	Bond Future	6,986.7900	6.9868	6,989.7900	6.9898	0.043	0	0	0
2017/03/14	2046	04/05/2017	138.33	Put	Bond Future	6,976.7900	6.9768	6,979.7900	6.9798	0.043	0	0	0
2017/03/14	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2046	03/08/2017	141.17	Put	Bond Future	7,280.7400	7.2807	7,282.9300	7.2829	0.030	0	0	0
2017/03/14	2046	03/08/2017			Bond Future	133.8893	133.8893	133.8871	133.8871	(0.002)	0.0000	0.0000	0
2017/03/14	2046	03/08/2017	141.19	Put	Bond Future	7,300.7400	7.3007	7,302.9300	7.3029	0.030	0	0	0
2017/03/14	2046	03/08/2017	141.18	Put	Bond Future	7,290.7400	7.2907	7,292.9300	7.2929	0.030	0	0	0
2017/03/14	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2046	02/11/2017			Bond Future	134.9537	134.9537	134.9512	134.9512	(0.002)	0.0000	0.0000	0
2017/03/14	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2046	02/11/2017	136.30	Put	Bond Future	1,346.3200	1.3463	1,348.8000	1.3488	0.184	0	0	0
2017/03/14	2046	02/11/2017	136.32	Put	Bond Future	1,366.3200	1.3663	1,368.8000	1.3688	0.182	0	0	0
2017/03/14	2046	02/11/2017	136.31	Put	Bond Future	1,356.3200	1.3563	1,358.8000	1.3588	0.183	0	0	0
2017/03/14	2050	04/05/2017			Bond Future	142.7458	142.7458	142.7425	142.7425	(0.002)	0.0000	0.0000	24,054
2017/03/14	2050	04/05/2017	147.83	Put	Bond Future	5,084.2100	5.0842	5,087.4900	5.0875	0.065	0	0	0
2017/03/14	2050	04/05/2017	147.85	Put	Bond Future	5,104.2100	5.1042	5,107.4900	5.1075	0.064	0	0	0
2017/03/14	2050	04/05/2017	147.84	Put	Bond Future	5,094.2100	5.0942	5,097.4900	5.0975	0.064	0	0	0
2017/03/14	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2050	03/08/2017			Bond Future	143.8233	143.8233	143.8204	143.8204	(0.002)	0.0000	0.0000	0
2017/03/14	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2050	03/08/2017	149.22	Put	Bond Future	5,396.6500	5.3966	5,399.6200	5.3996	0.055	0	0	0
2017/03/14	2050	03/08/2017	149.24	Put	Bond Future	5,416.6500	5.4166	5,419.6200	5.4196	0.055	0	0	0
2017/03/14	2050	03/08/2017	149.23	Put	Bond Future	5,406.6500	5.4066	5,409.6200	5.4096	0.055	0	0	0
2017/03/14	2050	02/11/2017	144.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2050	02/11/2017	144.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	2050	02/11/2017			Bond Future	146.6899	146.6899	146.6869	146.6869	(0.002)	0.0000	0.0000	0
2017/03/14	2050	02/11/2017	144.67	Call	Bond Future	2,019.8600	2.0199	2,016.8700	2.0169	(0.148)	0	0	0
2017/03/14	2050	02/11/2017	144.65	Call	Bond Future	2,039.8600	2.0399	2,036.8700	2.0369	(0.147)	0	0	0
2017/03/14	2050	02/11/2017	144.66	Call	Bond Future	2,029.8600	2.0299	2,026.8700	2.0269	(0.147)	0	0	0
2017/03/14	2050	02/11/2017	144.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	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
2017/03/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	AL37	04/05/2017			Index Future	530.8770	530.8770	529.9400	529.9400	(0.177)	0.0000	0.0000	1
2017/03/14	AL37	03/08/2017			Index Future	541.0250	541.0250	540.0740	540.0740	(0.176)	0.0000	0.0000	0
2017/03/14	AL37	02/11/2017			Index Future	551.6860	551.6860	550.7150	550.7150	(0.176)	0.0000	0.0000	0
2017/03/14	AL7T	04/05/2017			Index Future	613.7600	613.7600	612.4630	612.4630	(0.211)	0.0000	0.0000	0
2017/03/14	AL7T	03/08/2017			Index Future	625.4930	625.4930	624.1750	624.1750	(0.211)	0.0000	0.0000	0
2017/03/14	AL7T	02/11/2017			Index Future	637.8180	637.8180	636.4730	636.4730	(0.211)	0.0000	0.0000	0
2017/03/14	ALBI	04/05/2017			Index Future	558.7070	558.7070	557.4300	557.4300	(0.229)	0.0000	0.0000	598
2017/03/14	ALBI	03/08/2017			Index Future	569.3880	569.3880	568.0890	568.0890	(0.228)	0.0000	0.0000	0
2017/03/14	ALBI	02/11/2017			Index Future	580.6080	580.6080	579.2820	579.2820	(0.228)	0.0000	0.0000	0
2017/03/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	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
2017/03/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/14	EL28	04/05/2017			Bond Future	128.9698	128.9698	128.9690	128.9690	(0.001)	0.0000	0.0000	0
2017/03/14	EL28	04/05/2017	137.90	Put	Bond Future	8,930.2400	8.9302	8,930.9800	8.9310	0.008	0	0	0
2017/03/14	EL28	04/05/2017	137.92	Put	Bond Future	8,950.2400	8.9502	8,950.9800	8.9510	0.008	0	0	0
2017/03/14	EL28	04/05/2017	137.91	Put	Bond Future	8,940.2400	8.9402	8,940.9800	8.9410	0.008	0	0	0
2017/03/14	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	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
2017/03/14	EL28	03/08/2017			Bond Future	131.4597		131.4597		0.000	0.0000	0.0000	0
2017/03/14	EL28	03/08/2017	135.18	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	EL28	03/08/2017	135.16	Put	Bond Future	3,700.2600		3.7003		0.000	0	0	0
2017/03/14	EL28	03/08/2017	135.18	Put	Bond Future	3,720.2600		3.7203		0.000	0	0	0
2017/03/14	EL28	03/08/2017	135.17	Put	Bond Future	3,710.2600		3.7103		0.000	0	0	0
2017/03/14	EL28	03/08/2017	135.16	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	EL28	02/11/2017			Bond Future	132.3130		132.3127		0.000	0.0000	0.0000	0
2017/03/14	EL28	02/11/2017	133.87	Put	Bond Future	1,557.0400		1.5570		0.015	0	0	0
2017/03/14	EL28	02/11/2017	133.89	Put	Bond Future	1,577.0400		1.5770		0.015	0	0	0
2017/03/14	EL28	02/11/2017	133.88	Put	Bond Future	1,567.0400		1.5670		0.015	0	0	0
2017/03/14	EL28	02/11/2017	133.89	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	EL28	02/11/2017	133.87	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	EL28	02/11/2017	133.88	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	ES33	04/05/2017			Bond Future	10.3753		78.6900		0.287	0.0000	0.0000	9,466
2017/03/14	ES33	04/05/2017	10.55	Call	Bond Future	1,116.5800		1.1166		924.6100	0.9246	(17.193)	0
2017/03/14	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	ES33	04/05/2017	10.56	Call	Bond Future	1,179.7600		1.1798		987.7900	0.9878	(16.272)	0
2017/03/14	ES33	04/05/2017	10.54	Call	Bond Future	1,053.3300		1.0533		861.3600	0.8614	(18.225)	0
2017/03/14	ES33	03/08/2017			Bond Future	10.4516		80.1943		10.4823	79.9991	0.294	0.0000
2017/03/14	ES33	03/08/2017	10.53	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	ES33	03/08/2017	10.55	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	ES33	03/08/2017	10.54	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	ES33	03/08/2017	10.55	Call	Bond Future	623.4300		0.6234		428.2400	0.4282	(31.309)	0
2017/03/14	ES33	03/08/2017	10.53	Call	Bond Future	497.3300		0.4973		302.1400	0.3021	(39.248)	0
2017/03/14	ES33	03/08/2017	10.54	Call	Bond Future	560.4200		0.5604		365.2300	0.3652	(34.829)	0
2017/03/14	ES33	02/11/2017	10.66	Put	Bond Future	0.0000		0.0000		0.0000	0.000	0	0
2017/03/14	ES33	02/11/2017			Bond Future	10.5263		77.9819		10.5580	77.7828	0.301	0.0000
2017/03/14	ES33	02/11/2017	10.68	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	ES33	02/11/2017	10.67	Put	Bond Future	0.0000		0.0000		0.000	0	0	0
2017/03/14	ES33	02/11/2017	10.66	Call	Bond Future	834.3900		0.8344		635.2800	0.6353	(23.863)	0
2017/03/14	ES33	02/11/2017	10.67	Call	Bond Future	896.2500		0.8963		697.1400	0.6971	(22.216)	0
2017/03/14	ES33	02/11/2017	10.68	Call	Bond Future	958.0300		0.9580		758.9200	0.7589	(20.783)	0
2017/03/14	ES42	04/05/2017			Bond Future	10.5167		82.6259		10.5414	82.4428	0.234	0.0000
2017/03/14	ES42	03/08/2017			Bond Future	10.5915		84.2054		10.6169	84.0193	0.240	0.0000
2017/03/14	ES42	02/11/2017			Bond Future	10.6638		81.6031		10.6900	81.4132	0.246	0.0000
2017/03/14	GOVI	04/05/2017			GOVI	556.4790		556.4790		555.1910	555.1910	(0.231)	0.0000
2017/03/14	GOVI	04/05/2017	262.19	Call	GOVI	2,942,890.0000		294.2890		2,930,010.0000	293.0010	(0.438)	0
2017/03/14	GOVI	04/05/2017	262.20	Call	GOVI	2,942,790.0000		294.2790		2,929,910.0000	292.9910	(0.438)	0
2017/03/14	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000		0.0000	0.000	0	0
2017/03/14	GOVI	04/05/2017	262.18	Call	GOVI	2,942,990.0000		294.2990		2,930,110.0000	293.0110	(0.438)	0
2017/03/14	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000		0.000	0	0	0
2017/03/14	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000		0.000	0	0	0
2017/03/14	GOVI	03/08/2017			GOVI	567.1170		567.1170		565.8080	565.8080	(0.231)	0.0000

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
2017/03/14	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	GOVI	03/08/2017	561.09	Call	GOVI	60,270.0000	6.0270	47,180.0000	4.7180	(21.719)	0	0	0
2017/03/14	GOVI	03/08/2017	561.10	Call	GOVI	60,170.0000	6.0170	47,080.0000	4.7080	(21.755)	0	0	0
2017/03/14	GOVI	03/08/2017	561.11	Call	GOVI	60,070.0000	6.0070	46,980.0000	4.6980	(21.791)	0	0	0
2017/03/14	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	GOVI	02/11/2017			GOVI	578.2920	578.2920	576.9560	576.9560	(0.231)	0.0000	0.0000	0
2017/03/14	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	GOVI	02/11/2017	572.44	Call	GOVI	58,520.0000	5.8520	45,160.0000	4.5160	(22.830)	0	0	0
2017/03/14	GOVI	02/11/2017	572.45	Call	GOVI	58,420.0000	5.8420	45,060.0000	4.5060	(22.869)	0	0	0
2017/03/14	GOVI	02/11/2017	572.46	Call	GOVI	58,320.0000	5.8320	44,960.0000	4.4960	(22.908)	0	0	0
2017/03/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/14	IGOV	04/05/2017			Index Future	252.0280	252.0280	252.0220	252.0220	(0.002)	0.0000	0.0000	922
2017/03/14	IGOV	03/08/2017			Index Future	256.8940	256.8940	256.8900	256.8900	(0.002)	0.0000	0.0000	412
2017/03/14	IGOV	02/11/2017			Index Future	262.0140	262.0140	262.0090	262.0090	(0.002)	0.0000	0.0000	0
2017/03/14	ILBI	04/05/2017			Index Future	683.4160	683.4160	683.4160	683.4160	0.000	0.0000	0.0000	0
2017/03/14	ILBI	03/08/2017			Index Future	696.4020	696.4020	696.4020	696.4020	0.000	0.0000	0.0000	0
2017/03/14	ILBI	02/11/2017			Index Future	710.3960	710.3960	710.3960	710.3960	0.000	0.0000	0.0000	0
2017/03/14	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2017/03/14	IS01	15/06/2017			Interest Rate Swap	99.6088	99.6088	99.6081	99.6081	(0.001)	0.0000	0.0000	0
2017/03/14	IS01	21/09/2017			Interest Rate Swap	99.6179	99.6179	99.6184	99.6184	0.001	0.0000	0.0000	0
2017/03/14	IS01	21/12/2017			Interest Rate Swap	99.8417	99.8417	99.8427	99.8427	0.001	0.0000	0.0000	0
2017/03/14	IS01	15/03/2018			Interest Rate Swap	99.8210	99.8210	99.8208	99.8208	0.000	0.0000	0.0000	0
2017/03/14	IS01	21/06/2018			Interest Rate Swap	100.0380	100.0380	100.0388	100.0388	0.001	0.0000	0.0000	0
2017/03/14	IS02	18/12/2017			Interest Rate Swap	99.8670	99.8670	99.8674	99.8674	0.000	0.0000	0.0000	0
2017/03/14	IS02	16/03/2018			Interest Rate Swap	99.1071	99.1071	99.1074	99.1074	0.000	0.0000	0.0000	0
2017/03/14	IS02	15/06/2018			Interest Rate Swap	98.7214	98.7214	98.7219	98.7219	0.001	0.0000	0.0000	0
2017/03/14	IS02	21/09/2018			Interest Rate Swap	98.7351	98.7351	98.7381	98.7381	0.003	0.0000	0.0000	0
2017/03/14	IS02	21/12/2018			Interest Rate Swap	99.1900	99.1900	99.1900	99.1900	0.000	0.0000	0.0000	0
2017/03/14	IS02	15/03/2019			Interest Rate Swap	99.6367	99.6367	99.6373	99.6373	0.001	0.0000	0.0000	0
2017/03/14	IS02	21/06/2019			Interest Rate Swap	100.1080	100.1080	100.1146	100.1146	0.007	0.0000	0.0000	0
2017/03/14	IS05	17/12/2020			Interest Rate Swap	97.1553	97.1553	97.2079	97.2079	0.054	0.0000	0.0000	0
2017/03/14	IS05	16/03/2021			Interest Rate Swap	96.4534	96.4534	96.5104	96.5104	0.059	0.0000	0.0000	0
2017/03/14	IS05	15/06/2021			Interest Rate Swap	95.7143	95.7143	95.7778	95.7778	0.066	0.0000	0.0000	0
2017/03/14	IS05	21/09/2021			Interest Rate Swap	95.9561	95.9561	96.0293	96.0293	0.076	0.0000	0.0000	0
2017/03/14	IS05	21/12/2021			Interest Rate Swap	98.1798	98.1798	98.2592	98.2592	0.081	0.0000	0.0000	51
2017/03/14	IS05	15/03/2022			Interest Rate Swap	98.3516	98.3516	98.4333	98.4333	0.083	0.0000	0.0000	0
2017/03/14	IS05	21/06/2022			Interest Rate Swap	99.5897	99.5897	99.6685	99.6685	0.079	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
2017/03/14	IS10	17/12/2025			Interest Rate Swap	96.7497	96.7497	96.8493	96.8493	0.103	0.0000	0.0000	0
2017/03/14	IS10	16/03/2026			Interest Rate Swap	93.8097	93.8097	93.9137	93.9137	0.111	0.0000	0.0000	0
2017/03/14	IS10	15/06/2026			Interest Rate Swap	92.5817	92.5817	92.6949	92.6949	0.122	0.0000	0.0000	0
2017/03/14	IS10	21/09/2026			Interest Rate Swap	94.7200	94.7200	94.8471	94.8471	0.134	0.0000	0.0000	0
2017/03/14	IS10	21/12/2026			Interest Rate Swap	98.4394	98.4394	98.5777	98.5777	0.140	0.0000	0.0000	0
2017/03/14	IS10	15/03/2027			Interest Rate Swap	97.0256	97.0256	97.1744	97.1744	0.153	0.0000	0.0000	0
2017/03/14	IS10	21/06/2027			Interest Rate Swap	99.0626	99.0626	99.2182	99.2182	0.157	0.0000	0.0000	0
2017/03/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/14	JBAF	15/03/2017			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	1,000
2017/03/14	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/14	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/14	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/14	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/14	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2017/03/14	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/14	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/14	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2017/03/14	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2600	92.7400	0.000	0.0000	0.0000	0
2017/03/14	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2017/03/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/14	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/14	R023	04/05/2017	8.61	Call	Bond Future	2,021.2400	2.0212	1,854.2200	1.8542	(8.263)	0	0	0
2017/03/14	R023	04/05/2017			Bond Future	8.2162	99.3357	8.2624	99.1286	0.562	0.0000	0.0000	19,233
2017/03/14	R023	04/05/2017	8.59	Call	Bond Future	1,952.2100	1.9522	1,787.4900	1.7875	(8.438)	0	0	0
2017/03/14	R023	04/05/2017	8.60	Call	Bond Future	1,986.6100	1.9866	1,820.7300	1.8207	(8.350)	0	0	0
2017/03/14	R023	04/05/2017	8.59	Put	Bond Future	291.6100	0.2916	334.0000	0.3340	14.537	0	0	0
2017/03/14	R023	04/05/2017	8.61	Put	Bond Future	272.7600	0.2728	312.8500	0.3129	14.698	0	0	0
2017/03/14	R023	04/05/2017	8.60	Put	Bond Future	282.0600	0.2821	323.2900	0.3233	14.617	0	0	0
2017/03/14	R023	03/08/2017	8.60	Put	Bond Future	797.1700	0.7972	863.6100	0.8636	8.334	0	0	0
2017/03/14	R023	03/08/2017			Bond Future	8.2390	101.2347	8.2876	101.0242	0.590	0.0000	0.0000	0
2017/03/14	R023	03/08/2017	8.59	Put	Bond Future	810.8200	0.8108	878.1400	0.8781	8.303	0	0	0
2017/03/14	R023	03/08/2017	8.60	Call	Bond Future	2,346.5600	2.3466	2,202.5100	2.2025	(6.139)	0	0	0
2017/03/14	R023	03/08/2017	8.58	Call	Bond Future	2,289.2300	2.2892	2,146.9500	2.1469	(6.215)	0	0	0
2017/03/14	R023	03/08/2017	8.59	Call	Bond Future	2,317.7000	2.3177	2,174.5300	2.1745	(6.177)	0	0	0
2017/03/14	R023	03/08/2017	8.58	Put	Bond Future	824.8900	0.8249	893.1000	0.8931	8.269	0	0	0
2017/03/14	R023	02/11/2017	8.56	Call	Bond Future	2,339.8800	2.3399	2,203.5700	2.2036	(5.826)	0	0	0
2017/03/14	R023	02/11/2017			Bond Future	8.2556	99.2980	8.3071	99.0833	0.623	0.0000	0.0000	0
2017/03/14	R023	02/11/2017	8.58	Call	Bond Future	2,392.6800	2.3927	2,254.7700	2.2548	(5.764)	0	0	0
2017/03/14	R023	02/11/2017	8.57	Call	Bond Future	2,366.0600	2.3661	2,228.9400	2.2289	(5.795)	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
2017/03/14	R023	02/11/2017	8.56	Put	Bond Future	1,078.3500	1.0783	1,156.7800	1.1568	7.273	0	0	0
2017/03/14	R023	02/11/2017	8.58	Put	Bond Future	1,048.9600	1.0490	1,125.7900	1.1258	7.324	0	0	0
2017/03/14	R023	02/11/2017	8.57	Put	Bond Future	1,063.4300	1.0634	1,141.0500	1.1411	7.299	0	0	0
2017/03/14	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R035	04/05/2017			Bond Future	9.3470	97.6068	9.3822	97.3145	0.376	0.0000	0.0000	8,517
2017/03/14	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R035	04/05/2017	9.55	Call	Bond Future	1,669.1300	1.6691	1,376.8100	1.3768	(17.513)	0	0	0
2017/03/14	R035	04/05/2017	9.53	Call	Bond Future	1,506.6400	1.5066	1,214.3200	1.2143	(19.402)	0	0	0
2017/03/14	R035	04/05/2017	9.54	Call	Bond Future	1,587.9400	1.5879	1,295.6200	1.2956	(18.409)	0	0	0
2017/03/14	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R035	03/08/2017			Bond Future	9.3911	99.4728	9.4272	99.1755	0.385	0.0000	0.0000	0
2017/03/14	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R035	03/08/2017	9.50	Call	Bond Future	891.2900	0.8913	593.9400	0.5939	(33.362)	0	0	0
2017/03/14	R035	03/08/2017	9.51	Call	Bond Future	972.4800	0.9725	675.1300	0.6751	(30.576)	0	0	0
2017/03/14	R035	03/08/2017	9.52	Call	Bond Future	1,053.5600	1.0536	756.2100	0.7562	(28.223)	0	0	0
2017/03/14	R035	02/11/2017			Bond Future	9.4326	96.9306	9.4699	96.6274	0.395	0.0000	0.0000	0
2017/03/14	R035	02/11/2017	9.60	Call	Bond Future	1,350.3400	1.3503	1,047.0500	1.0470	(22.460)	0	0	0
2017/03/14	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R035	02/11/2017	9.61	Call	Bond Future	1,430.0800	1.4301	1,126.7900	1.1268	(21.208)	0	0	0
2017/03/14	R035	02/11/2017	9.59	Call	Bond Future	1,270.5000	1.2705	967.2100	0.9672	(23.872)	0	0	0
2017/03/14	R186	04/05/2017	8.95	Put	Bond Future	687.9300	0.6879	751.2800	0.7513	9.209	0	0	2,600
2017/03/14	R186	04/05/2017			Bond Future	8.6802	115.6953	8.7157	115.4501	0.408	0.0000	0.0000	109,774
2017/03/14	R186	04/05/2017	8.89	Put	Bond Future	816.0800	0.8161	888.9300	0.8889	8.927	0	0	0
2017/03/14	R186	04/05/2017	8.94	Put	Bond Future	708.1200	0.7081	773.0000	0.7730	9.162	0	0	500
2017/03/14	R186	04/05/2017	9.20	Call	Bond Future	3,840.4300	3.8404	3,627.4700	3.6275	(5.545)	0	0	0
2017/03/14	R186	04/05/2017	8.91	Put	Bond Future	771.4700	0.7715	841.0700	0.8411	9.022	0	0	0
2017/03/14	R186	04/05/2017	8.70	Put	Bond Future	1,344.9100	1.3449	1,452.0000	1.4520	7.963	0	0	0
2017/03/14	R186	04/05/2017	8.90	Put	Bond Future	793.5400	0.7935	864.7500	0.8647	8.974	0	0	0
2017/03/14	R186	04/05/2017	8.44	Put	Bond Future	2,404.2800	2.4043	2,561.8900	2.5619	6.555	0	0	0
2017/03/14	R186	04/05/2017	8.91	Call	Bond Future	2,348.7500	2.3488	2,173.1200	2.1731	(7.478)	0	0	0
2017/03/14	R186	04/05/2017	8.98	Call	Bond Future	2,681.9100	2.6819	2,495.5600	2.4956	(6.948)	0	0	0
2017/03/14	R186	04/05/2017	9.20	Put	Bond Future	314.8600	0.3149	347.1300	0.3471	10.249	0	0	5,209
2017/03/14	R186	04/05/2017	8.70	Call	Bond Future	1,481.8700	1.4819	1,343.7300	1.3437	(9.322)	0	0	500
2017/03/14	R186	04/05/2017	8.89	Call	Bond Future	2,257.2700	2.2573	2,084.8900	2.0849	(7.637)	0	0	0
2017/03/14	R186	04/05/2017	8.94	Call	Bond Future	2,489.1200	2.4891	2,308.7700	2.3088	(7.246)	0	0	0
2017/03/14	R186	04/05/2017	8.98	Put	Bond Future	630.0700	0.6301	688.9500	0.6889	9.345	0	0	0
2017/03/14	R186	04/05/2017	8.95	Call	Bond Future	2,536.7300	2.5367	2,354.8500	2.3549	(7.170)	0	0	0
2017/03/14	R186	04/05/2017	8.90	Call	Bond Future	2,302.8000	2.3028	2,128.7800	2.1288	(7.557)	0	0	0
2017/03/14	R186	04/05/2017	8.44	Call	Bond Future	722.8300	0.7228	635.2100	0.6352	(12.122)	0	0	500
2017/03/14	R186	03/08/2017	8.93	Put	Bond Future	1,738.2600	1.7383	1,830.7100	1.8307	5.319	0	0	0
2017/03/14	R186	03/08/2017	9.35	Call	Bond Future	5,061.4600	5.0615	4,865.9900	4.8660	(3.862)	0	0	0
2017/03/14	R186	03/08/2017			Bond Future	8.7184	112.6042	8.7552	112.3548	0.422	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
2017/03/14	R186	03/08/2017	8.92	Put	Bond Future	1,764.5300	1.7645	1,858.0400	1.8580	5.299	0	0	0
2017/03/14	R186	03/08/2017	9.50	Call	Bond Future	5,818.8400	5.8188	5,612.7100	5.6127	(3.542)	0	0	0
2017/03/14	R186	03/08/2017	8.85	Put	Bond Future	1,957.1100	1.9571	2,058.1800	2.0582	5.164	0	0	750
2017/03/14	R186	03/08/2017	8.93	Call	Bond Future	3,161.2500	3.1613	3,004.3700	3.0044	(4.963)	0	0	0
2017/03/14	R186	03/08/2017	8.91	Call	Bond Future	3,080.6700	3.0807	2,925.9100	2.9259	(5.024)	0	0	0
2017/03/14	R186	03/08/2017	8.92	Call	Bond Future	3,120.8300	3.1208	2,965.0100	2.9650	(4.993)	0	0	0
2017/03/14	R186	03/08/2017	9.50	Put	Bond Future	682.5400	0.6825	725.7400	0.7257	6.329	0	0	6,500
2017/03/14	R186	03/08/2017	9.35	Put	Bond Future	885.8200	0.8858	939.6800	0.9397	6.080	0	0	750
2017/03/14	R186	03/08/2017	8.85	Call	Bond Future	2,845.0800	2.8451	2,696.8200	2.6968	(5.211)	0	0	0
2017/03/14	R186	03/08/2017	8.91	Put	Bond Future	1,791.1100	1.7911	1,885.6800	1.8857	5.280	0	0	0
2017/03/14	R186	02/11/2017	8.89	Put	Bond Future	2,604.4500	2.6044	2,711.0100	2.7110	4.091	0	0	0
2017/03/14	R186	02/11/2017	8.88	Call	Bond Future	3,506.1400	3.5061	3,359.2200	3.3592	(4.190)	0	0	0
2017/03/14	R186	02/11/2017			Bond Future	8.7477	114.8236	8.7861	114.5693	0.439	0.0000	0.0000	0
2017/03/14	R186	02/11/2017	8.89	Call	Bond Future	3,543.3700	3.5434	3,395.5800	3.3956	(4.171)	0	0	0
2017/03/14	R186	02/11/2017	8.90	Call	Bond Future	3,580.7800	3.5808	3,432.1400	3.4321	(4.151)	0	0	0
2017/03/14	R186	02/11/2017	8.88	Put	Bond Future	2,632.8700	2.6329	2,740.3000	2.7403	4.080	0	0	0
2017/03/14	R186	02/11/2017	8.90	Put	Bond Future	2,576.2600	2.5763	2,681.9700	2.6820	4.103	0	0	0
2017/03/14	R197	04/05/2017	308.58	Put	Bond Future	7,354.0500	7.3540	7,361.7200	7.3617	0.104	0	0	0
2017/03/14	R197	04/05/2017			Bond Future	301.2260	301.2260	301.2183	301.2183	(0.003)	0.0000	0.0000	1,063
2017/03/14	R197	04/05/2017	308.60	Put	Bond Future	7,374.0500	7.3740	7,381.7200	7.3817	0.104	0	0	0
2017/03/14	R197	04/05/2017	308.59	Put	Bond Future	7,364.0500	7.3640	7,371.7200	7.3717	0.104	0	0	0
2017/03/14	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R197	03/08/2017			Bond Future	300.0891	300.0891	300.0831	300.0831	(0.002)	0.0000	0.0000	0
2017/03/14	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R197	03/08/2017	308.05	Put	Bond Future	7,960.9100	7.9609	7,966.9100	7.9669	0.075	0	0	0
2017/03/14	R197	03/08/2017	308.07	Put	Bond Future	7,980.9100	7.9809	7,986.9100	7.9869	0.075	0	0	0
2017/03/14	R197	03/08/2017	308.06	Put	Bond Future	7,970.9100	7.9709	7,976.9100	7.9769	0.075	0	0	0
2017/03/14	R197	02/11/2017	305.16	Call	Bond Future	910.5400	0.9105	904.2200	0.9042	(0.694)	0	0	0
2017/03/14	R197	02/11/2017			Bond Future	306.0705	306.0705	306.0642	306.0642	(0.002)	0.0000	0.0000	0
2017/03/14	R197	02/11/2017	305.17	Call	Bond Future	900.5400	0.9005	894.2200	0.8942	(0.702)	0	0	0
2017/03/14	R197	02/11/2017	305.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R197	02/11/2017	305.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R197	02/11/2017	305.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R197	02/11/2017	305.15	Call	Bond Future	920.5400	0.9205	914.2200	0.9142	(0.687)	0	0	0
2017/03/14	R202	04/05/2017	256.73	Put	Bond Future	8,858.0600	8.8581	8,864.0900	8.8641	0.068	0	0	0
2017/03/14	R202	04/05/2017			Bond Future	247.8719	247.8719	247.8659	247.8659	(0.002)	0.0000	0.0000	33,757
2017/03/14	R202	04/05/2017	256.72	Put	Bond Future	8,848.0600	8.8481	8,854.0900	8.8541	0.068	0	0	0
2017/03/14	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R202	04/05/2017	256.71	Put	Bond Future	8,838.0600	8.8381	8,844.0900	8.8441	0.068	0	0	0
2017/03/14	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2017/03/14	R202	03/08/2017			Bond Future	248.9645	248.9645	248.9601	248.9601	(0.002)	0.0000	0.0000	0
2017/03/14	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R202	03/08/2017	258.35	Put	Bond Future	9,385.4900	9.3855	9,389.9200	9.3899	0.047	0	0	0
2017/03/14	R202	03/08/2017	258.37	Put	Bond Future	9,405.4900	9.4055	9,409.9200	9.4099	0.047	0	0	0
2017/03/14	R202	03/08/2017	258.36	Put	Bond Future	9,395.4900	9.3955	9,399.9200	9.3999	0.047	0	0	0
2017/03/14	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R202	02/11/2017			Bond Future	253.9269	253.9269	253.9221	253.9221	(0.002)	0.0000	0.0000	0
2017/03/14	R202	02/11/2017	253.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R202	02/11/2017	253.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R202	02/11/2017	253.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R202	02/11/2017	253.89	Call	Bond Future	36.8700	0.0369	32.1200	0.0321	(12.883)	0	0	0
2017/03/14	R202	02/11/2017	253.90	Call	Bond Future	26.8700	0.0269	22.1200	0.0221	(17.678)	0	0	0
2017/03/14	R202	02/11/2017	253.91	Call	Bond Future	16.8700	0.0169	12.1200	0.0121	(28.156)	0	0	0
2017/03/14	R203	04/05/2017	6.92	Put	Bond Future	95.4300	0.0954	108.4200	0.1084	13.612	0	0	0
2017/03/14	R203	04/05/2017	6.91	Call	Bond Future	11.1700	0.0112	8.0700	0.0081	(27.753)	0	0	0
2017/03/14	R203	04/05/2017			Bond Future	7.1582	101.5558	7.2046	101.5395	0.649	0.0000	0.0000	31,101
2017/03/14	R203	04/05/2017	6.92	Call	Bond Future	11.9900	0.0120	8.7200	0.0087	(27.273)	0	0	0
2017/03/14	R203	04/05/2017	6.93	Call	Bond Future	12.7300	0.0127	9.3000	0.0093	(26.944)	0	0	0
2017/03/14	R203	04/05/2017	6.91	Put	Bond Future	98.1200	0.0981	111.2800	0.1113	13.412	0	0	0
2017/03/14	R203	04/05/2017	6.93	Put	Bond Future	92.6600	0.0927	105.4900	0.1055	13.846	0	0	0
2017/03/14	R203	03/08/2017	4.89	Call	Bond Future	1.7000	0.0017	0.9200	0.0009	(45.882)	0	0	0
2017/03/14	R203	03/08/2017			Bond Future	5.8262	103.4972	5.9755	103.4812	2.563	0.0000	0.0000	0
2017/03/14	R203	03/08/2017	4.87	Call	Bond Future	1.5700	0.0016	0.8400	0.0008	(46.497)	0	0	0
2017/03/14	R203	03/08/2017	4.88	Call	Bond Future	1.6300	0.0016	0.8800	0.0009	(46.012)	0	0	0
2017/03/14	R203	03/08/2017	4.87	Put	Bond Future	104.0900	0.1041	119.3400	0.1193	14.651	0	0	0
2017/03/14	R203	03/08/2017	4.89	Put	Bond Future	102.0700	0.1021	117.2700	0.1173	14.892	0	0	0
2017/03/14	R203	03/08/2017	4.88	Put	Bond Future	103.0700	0.1031	118.3000	0.1183	14.776	0	0	0
2017/03/14	R204	04/05/2017	7.90	Put	Bond Future	17.4400	0.0174	22.4000	0.0224	28.440	0	0	0
2017/03/14	R204	04/05/2017			Bond Future	7.4192	103.9122	7.4637	103.8451	0.599	0.0000	0.0000	27,189
2017/03/14	R204	04/05/2017	7.92	Put	Bond Future	15.4200	0.0154	19.8700	0.0199	28.859	0	0	0
2017/03/14	R204	04/05/2017	7.91	Put	Bond Future	16.4300	0.0164	21.1300	0.0211	28.606	0	0	0
2017/03/14	R204	04/05/2017	7.90	Call	Bond Future	739.5600	0.7396	677.4300	0.6774	(8.401)	0	0	0
2017/03/14	R204	04/05/2017	7.91	Call	Bond Future	753.5000	0.7535	691.1100	0.6911	(8.280)	0	0	0
2017/03/14	R204	04/05/2017	7.92	Call	Bond Future	767.4300	0.7674	704.7900	0.7048	(8.162)	0	0	0
2017/03/14	R204	03/08/2017	7.77	Put	Bond Future	126.4800	0.1265	143.8000	0.1438	13.694	0	0	0
2017/03/14	R204	03/08/2017			Bond Future	7.3569	101.8584	7.4095	101.7906	0.715	0.0000	0.0000	0
2017/03/14	R204	03/08/2017	7.76	Put	Bond Future	129.6200	0.1296	147.2800	0.1473	13.624	0	0	0
2017/03/14	R204	03/08/2017	7.75	Call	Bond Future	637.8200	0.6378	588.0400	0.5880	(7.805)	0	0	0
2017/03/14	R204	03/08/2017	7.76	Call	Bond Future	647.4200	0.6474	597.3000	0.5973	(7.741)	0	0	0
2017/03/14	R204	03/08/2017	7.77	Call	Bond Future	657.0700	0.6571	606.6100	0.6066	(7.680)	0	0	0
2017/03/14	R204	03/08/2017	7.75	Put	Bond Future	132.8200	0.1328	150.8200	0.1508	13.552	0	0	0
2017/03/14	R204	02/11/2017	7.76	Put	Bond Future	77.4900	0.0775	91.7400	0.0917	18.389	0	0	0
2017/03/14	R204	02/11/2017			Bond Future	7.2054	103.8660	7.2703	103.7968	0.901	0.0000	0.0000	0
2017/03/14	R204	02/11/2017	7.75	Put	Bond Future	79.3900	0.0794	93.9300	0.0939	18.315	0	0	0
2017/03/14	R204	02/11/2017	7.76	Call	Bond Future	666.3200	0.6663	611.3700	0.6114	(8.247)	0	0	0
2017/03/14	R204	02/11/2017	7.74	Call	Bond Future	649.0200	0.6490	594.6400	0.5946	(8.379)	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
2017/03/14	R204	02/11/2017	7.75	Call	Bond Future	657.6500	0.6577	602.9900	0.6030	(8.311)	0	0	0
2017/03/14	R204	02/11/2017	7.74	Put	Bond Future	81.3400	0.0813	96.1600	0.0962	18.220	0	0	0
2017/03/14	R207	04/05/2017	8.21	Put	Bond Future	28.7800	0.0288	35.6200	0.0356	23.767	0	0	0
2017/03/14	R207	04/05/2017			Bond Future	7.6719	101.2607	7.7144	101.1600	0.554	0.0000	0.0000	72,613
2017/03/14	R207	04/05/2017	8.22	Call	Bond Future	1,317.0900	1.3171	1,222.8700	1.2229	(7.154)	0	0	0
2017/03/14	R207	04/05/2017	8.20	Call	Bond Future	1,273.6500	1.2736	1,180.1200	1.1801	(7.343)	0	0	0
2017/03/14	R207	04/05/2017	8.21	Call	Bond Future	1,295.3400	1.2953	1,201.4600	1.2015	(7.248)	0	0	0
2017/03/14	R207	04/05/2017	8.20	Put	Bond Future	30.4500	0.0304	37.6400	0.0376	23.612	0	0	0
2017/03/14	R207	04/05/2017	8.22	Put	Bond Future	27.1900	0.0272	33.6900	0.0337	23.906	0	0	0
2017/03/14	R207	03/08/2017	8.19	Call	Bond Future	1,305.8600	1.3059	1,225.3100	1.2253	(6.168)	0	0	51
2017/03/14	R207	03/08/2017			Bond Future	7.6677	99.5533	7.7147	99.4512	0.613	0.0000	0.0000	0
2017/03/14	R207	03/08/2017	8.39	Put	Bond Future	108.4800	0.1085	122.6200	0.1226	13.035	0	0	0
2017/03/14	R207	03/08/2017	8.19	Put	Bond Future	179.7100	0.1797	201.2200	0.2012	11.969	0	0	0
2017/03/14	R207	03/08/2017	8.41	Put	Bond Future	102.9500	0.1029	116.4700	0.1165	13.133	0	0	0
2017/03/14	R207	03/08/2017	8.40	Put	Bond Future	105.6900	0.1057	119.5100	0.1195	13.076	0	0	0
2017/03/14	R207	03/08/2017	8.41	Call	Bond Future	1,698.6000	1.6986	1,610.0600	1.6101	(5.213)	0	0	0
2017/03/14	R207	03/08/2017	8.39	Call	Bond Future	1,661.5700	1.6616	1,573.6500	1.5737	(5.291)	0	0	0
2017/03/14	R207	03/08/2017	8.40	Call	Bond Future	1,680.0600	1.6801	1,591.8200	1.5918	(5.252)	0	0	0
2017/03/14	R207	02/11/2017			Bond Future	7.6207	101.5155	7.6736	101.4113	0.693	0.0000	0.0000	0
2017/03/14	R207	02/11/2017	8.03	Put	Bond Future	295.5100	0.2955	326.6600	0.3267	10.541	0	0	0
2017/03/14	R207	02/11/2017	8.05	Put	Bond Future	284.9200	0.2849	315.2000	0.3152	10.628	0	0	0
2017/03/14	R207	02/11/2017	8.03	Call	Bond Future	1,098.9000	1.0989	1,025.8800	1.0259	(6.645)	0	0	0
2017/03/14	R207	02/11/2017	8.04	Put	Bond Future	290.1700	0.2902	320.8800	0.3209	10.583	0	0	0
2017/03/14	R207	02/11/2017	8.04	Call	Bond Future	1,113.0900	1.1131	1,039.6300	1.0396	(6.600)	0	0	0
2017/03/14	R207	02/11/2017	8.05	Call	Bond Future	1,127.3600	1.1274	1,053.4700	1.0535	(6.554)	0	0	0
2017/03/14	R208	04/05/2017	8.39	Call	Bond Future	1,849.8800	1.8499	1,726.1900	1.7262	(6.686)	0	0	0
2017/03/14	R208	04/05/2017			Bond Future	7.8284	97.1485	7.8701	97.0140	0.532	0.0000	0.0000	21,334
2017/03/14	R208	04/05/2017	8.37	Call	Bond Future	1,792.4200	1.7924	1,669.6900	1.6697	(6.847)	0	0	0
2017/03/14	R208	04/05/2017	8.38	Call	Bond Future	1,821.0700	1.8211	1,697.8500	1.6978	(6.766)	0	0	0
2017/03/14	R208	04/05/2017	8.37	Put	Bond Future	61.9200	0.0619	73.6300	0.0736	18.911	0	0	0
2017/03/14	R208	04/05/2017	8.39	Put	Bond Future	56.2000	0.0562	66.9500	0.0670	19.128	0	0	0
2017/03/14	R208	04/05/2017	8.38	Put	Bond Future	58.9700	0.0590	70.1900	0.0702	19.027	0	0	0
2017/03/14	R208	03/08/2017	8.32	Call	Bond Future	1,823.3800	1.8234	1,720.2300	1.7202	(5.657)	0	0	0
2017/03/14	R208	03/08/2017			Bond Future	7.8335	99.0057	7.8782	98.8692	0.571	0.0000	0.0000	0
2017/03/14	R208	03/08/2017	8.30	Call	Bond Future	1,778.3100	1.7783	1,676.2900	1.6763	(5.737)	0	0	0
2017/03/14	R208	03/08/2017	8.31	Call	Bond Future	1,800.6800	1.8007	1,698.1000	1.6981	(5.697)	0	0	0
2017/03/14	R208	03/08/2017	8.30	Put	Bond Future	365.6400	0.3656	400.0700	0.4001	9.416	0	0	0
2017/03/14	R208	03/08/2017	8.32	Put	Bond Future	350.7200	0.3507	384.0200	0.3840	9.495	0	0	0
2017/03/14	R208	03/08/2017	8.31	Put	Bond Future	358.0100	0.3580	391.8800	0.3919	9.461	0	0	0
2017/03/14	R208	02/11/2017	8.18	Put	Bond Future	524.7200	0.5247	570.1000	0.5701	8.648	0	0	0
2017/03/14	R208	02/11/2017			Bond Future	7.8208	97.5541	7.8692	97.4149	0.619	0.0000	0.0000	0
2017/03/14	R208	02/11/2017	8.20	Put	Bond Future	506.6200	0.5066	550.8300	0.5508	8.726	0	0	0
2017/03/14	R208	02/11/2017	8.19	Put	Bond Future	515.4700	0.5155	560.2600	0.5603	8.689	0	0	0
2017/03/14	R208	02/11/2017	8.18	Call	Bond Future	1,551.5700	1.5516	1,457.7000	1.4577	(6.050)	0	0	0
2017/03/14	R208	02/11/2017	8.19	Call	Bond Future	1,570.7200	1.5707	1,476.2600	1.4763	(6.014)	0	0	0
2017/03/14	R208	02/11/2017	8.20	Call	Bond Future	1,590.2500	1.5903	1,495.2100	1.4952	(5.976)	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
2017/03/14	R209	04/05/2017	9.48	Put	Bond Future	1,074.9700	1.0750	1,143.4900	1.1435	6.374	0	0	0
2017/03/14	R209	04/05/2017			Bond Future	9.3355	73.4982	9.3655	73.2897	0.322	0.0000	0.0000	62,889
2017/03/14	R209	04/05/2017	9.47	Put	Bond Future	1,102.3400	1.1023	1,172.2500	1.1722	6.342	0	0	0
2017/03/14	R209	04/05/2017	9.63	Call	Bond Future	2,733.2800	2.7333	2,574.2000	2.5742	(5.820)	0	0	0
2017/03/14	R209	04/05/2017	8.93	Call	Bond Future	492.1300	0.4921	435.1600	0.4352	(11.576)	0	0	1,130
2017/03/14	R209	04/05/2017	9.33	Put	Bond Future	1,541.0500	1.5410	1,631.6000	1.6316	5.876	0	0	1,130
2017/03/14	R209	04/05/2017	9.46	Call	Bond Future	1,988.6300	1.9886	1,851.4500	1.8515	(6.898)	0	0	0
2017/03/14	R209	04/05/2017	9.47	Call	Bond Future	2,029.0500	2.0291	1,890.4700	1.8905	(6.830)	0	0	0
2017/03/14	R209	04/05/2017	9.33	Call	Bond Future	1,502.6300	1.5026	1,384.6900	1.3847	(7.849)	0	0	0
2017/03/14	R209	04/05/2017	9.48	Call	Bond Future	2,069.8800	2.0699	1,929.9100	1.9299	(6.762)	0	0	0
2017/03/14	R209	04/05/2017	9.63	Put	Bond Future	726.9600	0.7270	776.3700	0.7764	6.797	0	0	1,130
2017/03/14	R209	04/05/2017	8.93	Put	Bond Future	3,397.5000	3.3975	3,549.0200	3.5490	4.460	0	0	0
2017/03/14	R209	04/05/2017	9.46	Put	Bond Future	1,130.2200	1.1302	1,201.5300	1.2015	6.309	0	0	0
2017/03/14	R209	03/08/2017			Bond Future	9.3762	74.9033	9.4070	74.6912	0.329	0.0000	0.0000	0
2017/03/14	R209	03/08/2017	9.44	Call	Bond Future	2,804.1900	2.8042	2,681.1400	2.6811	(4.388)	0	0	0
2017/03/14	R209	03/08/2017	9.43	Put	Bond Future	2,398.4700	2.3985	2,488.4000	2.4884	3.749	0	0	0
2017/03/14	R209	03/08/2017	9.45	Put	Bond Future	2,333.6700	2.3337	2,421.8100	2.4218	3.777	0	0	0
2017/03/14	R209	03/08/2017	9.44	Put	Bond Future	2,365.9000	2.3659	2,454.9300	2.4549	3.763	0	0	0
2017/03/14	R209	03/08/2017	9.45	Call	Bond Future	2,840.2700	2.8403	2,716.3300	2.7163	(4.364)	0	0	0
2017/03/14	R209	03/08/2017	9.43	Call	Bond Future	2,768.3400	2.7683	2,646.1900	2.6462	(4.412)	0	0	0
2017/03/14	R209	02/11/2017	9.52	Put	Bond Future	2,897.3800	2.8974	2,987.2400	2.9872	3.101	0	0	0
2017/03/14	R209	02/11/2017			Bond Future	9.4125	73.2289	9.4442	73.0125	0.337	0.0000	0.0000	0
2017/03/14	R209	02/11/2017	9.54	Put	Bond Future	2,836.2400	2.8362	2,924.6900	2.9247	3.119	0	0	0
2017/03/14	R209	02/11/2017	9.53	Put	Bond Future	2,866.5600	2.8666	2,955.7200	2.9557	3.110	0	0	0
2017/03/14	R209	02/11/2017	9.54	Call	Bond Future	3,700.7600	3.7008	3,572.8900	3.5729	(3.455)	0	0	0
2017/03/14	R209	02/11/2017	9.52	Call	Bond Future	3,627.2700	3.6273	3,500.8100	3.5008	(3.486)	0	0	0
2017/03/14	R209	02/11/2017	9.53	Call	Bond Future	3,663.8100	3.6638	3,536.6500	3.5367	(3.471)	0	0	0
2017/03/14	R210	04/05/2017			Bond Future	186.9865	186.9865	186.9818	186.9818	(0.003)	0.0000	0.0000	1,698
2017/03/14	R210	04/05/2017	192.31	Put	Bond Future	5,323.4500	5.3235	5,328.2300	5.3282	0.090	0	0	0
2017/03/14	R210	04/05/2017	192.33	Put	Bond Future	5,343.4500	5.3435	5,348.2300	5.3482	0.089	0	0	0
2017/03/14	R210	04/05/2017	192.32	Put	Bond Future	5,333.4500	5.3335	5,338.2300	5.3382	0.090	0	0	0
2017/03/14	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R210	03/08/2017	196.29	Put	Bond Future	5,693.3300	5.6933	5,697.0100	5.6970	0.065	0	0	0
2017/03/14	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R210	03/08/2017	190.5967		Bond Future	190.5967	190.5967	190.5930	190.5930	(0.002)	0.0000	0.0000	0
2017/03/14	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R210	03/08/2017	196.28	Put	Bond Future	5,683.3300	5.6833	5,687.0100	5.6870	0.065	0	0	0
2017/03/14	R210	03/08/2017	196.30	Put	Bond Future	5,703.3300	5.7033	5,707.0100	5.7070	0.065	0	0	0
2017/03/14	R210	02/11/2017	192.08	Put	Bond Future	116.4600	0.1165	120.2900	0.1203	3.289	0	0	0
2017/03/14	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R210	02/11/2017			Bond Future	191.9635	191.9635	191.9597	191.9597	(0.002)	0.0000	0.0000	0
2017/03/14	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R210	02/11/2017	192.09	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
2017/03/14	R210	02/11/2017	192.07	Put	Bond Future	106.4600	0.1065	110.2900	0.1103	3.598	0	0	0
2017/03/14	R210	02/11/2017	192.09	Put	Bond Future	126.4600	0.1265	130.2900	0.1303	3.029	0	0	0
2017/03/14	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R212	04/05/2017			Bond Future	149.1276	149.1276	149.1238	149.1238	(0.003)	0.0000	0.0000	3,258
2017/03/14	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R212	04/05/2017	152.23	Put	Bond Future	3,102.3800	3.1024	3,106.1800	3.1062	0.122	0	0	0
2017/03/14	R212	04/05/2017	152.25	Put	Bond Future	3,122.3800	3.1224	3,126.1800	3.1262	0.122	0	0	0
2017/03/14	R212	04/05/2017	152.24	Put	Bond Future	3,112.3800	3.1124	3,116.1800	3.1162	0.122	0	0	0
2017/03/14	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R212	03/08/2017			Bond Future	149.9570	149.9570	149.9540	149.9540	(0.002)	0.0000	0.0000	0
2017/03/14	R212	03/08/2017	153.34	Put	Bond Future	3,383.0200	3.3830	3,386.0400	3.3860	0.089	0	0	0
2017/03/14	R212	03/08/2017	153.36	Put	Bond Future	3,403.0200	3.4030	3,406.0400	3.4060	0.089	0	0	0
2017/03/14	R212	03/08/2017	153.35	Put	Bond Future	3,393.0200	3.3930	3,396.0400	3.3960	0.089	0	0	0
2017/03/14	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R212	02/11/2017			Bond Future	152.9460	152.9460	152.9428	152.9428	(0.002)	0.0000	0.0000	0
2017/03/14	R212	02/11/2017	152.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R212	02/11/2017	152.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R212	02/11/2017	152.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/14	R212	02/11/2017	152.42	Call	Bond Future	526.0200	0.5260	522.8200	0.5228	(0.608)	0	0	0
2017/03/14	R212	02/11/2017	152.40	Call	Bond Future	546.0200	0.5460	542.8200	0.5428	(0.586)	0	0	0
2017/03/14	R212	02/11/2017	152.41	Call	Bond Future	536.0200	0.5360	532.8200	0.5328	(0.597)	0	0	0
2017/03/14	R213	04/05/2017			Bond Future	9.0993	84.9936	9.1345	84.7519	0.387	0.0000	0.0000	44,651
2017/03/14	R213	04/05/2017	9.35	Put	Bond Future	775.9300	0.7759	841.6900	0.8417	8.475	0	0	0
2017/03/14	R213	04/05/2017	9.37	Put	Bond Future	734.4800	0.7345	797.3300	0.7973	8.557	0	0	0
2017/03/14	R213	04/05/2017	9.35	Call	Bond Future	2,475.0600	2.4751	2,299.1300	2.2991	(7.108)	0	0	0
2017/03/14	R213	04/05/2017	9.36	Put	Bond Future	754.9800	0.7550	819.2800	0.8193	8.517	0	0	0
2017/03/14	R213	04/05/2017	9.36	Call	Bond Future	2,520.8800	2.5209	2,343.4900	2.3435	(7.037)	0	0	0
2017/03/14	R213	04/05/2017	9.37	Call	Bond Future	2,567.0800	2.5671	2,388.2400	2.3882	(6.967)	0	0	0
2017/03/14	R213	03/08/2017	9.33	Put	Bond Future	1,894.7700	1.8948	1,987.4000	1.9874	4.889	0	0	0
2017/03/14	R213	03/08/2017			Bond Future	9.1384	86.6185	9.1746	86.3726	0.397	0.0000	0.0000	0
2017/03/14	R213	03/08/2017	9.35	Put	Bond Future	1,841.0400	1.8410	1,931.6700	1.9317	4.923	0	0	0
2017/03/14	R213	03/08/2017	9.34	Put	Bond Future	1,867.6500	1.8676	1,959.2800	1.9593	4.906	0	0	0
2017/03/14	R213	03/08/2017	9.33	Call	Bond Future	3,182.3600	3.1824	3,029.1600	3.0292	(4.814)	0	0	0
2017/03/14	R213	03/08/2017	9.34	Call	Bond Future	3,221.6700	3.2217	3,067.4700	3.0675	(4.786)	0	0	0
2017/03/14	R213	03/08/2017	9.35	Call	Bond Future	3,261.4300	3.2614	3,106.2300	3.1062	(4.759)	0	0	0
2017/03/14	R213	02/11/2017	9.36	Put	Bond Future	2,530.7600	2.5308	2,630.8200	2.6308	3.954	0	0	0
2017/03/14	R213	02/11/2017			Bond Future	9.1747	84.7742	9.2122	84.5234	0.408	0.0000	0.0000	0
2017/03/14	R213	02/11/2017	9.35	Put	Bond Future	2,558.7200	2.5587	2,659.6100	2.6596	3.943	0	0	0
2017/03/14	R213	02/11/2017	9.36	Call	Bond Future	3,761.7400	3.7617	3,611.0700	3.6111	(4.005)	0	0	0
2017/03/14	R213	02/11/2017	9.34	Call	Bond Future	3,686.2400	3.6862	3,537.2300	3.5372	(4.042)	0	0	0
2017/03/14	R213	02/11/2017	9.35	Call	Bond Future	3,723.9000	3.7239	3,574.0600	3.5741	(4.024)	0	0	0
2017/03/14	R213	02/11/2017	9.34	Put	Bond Future	2,586.9300	2.5869	2,688.6500	2.6887	3.932	0	0	0
2017/03/14	R214	04/05/2017	9.58	Put	Bond Future	1,085.6800	1.0857	1,139.5900	1.1396	4.966	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
2017/03/14	R214	04/05/2017			Bond Future	9.4092		73.7632	9.4342	73.5810	0.265	0.0000	0.0000	34,975
2017/03/14	R214	04/05/2017	9.57	Put	Bond Future	1,112.7500		1.1128	1,167.8200	1.1678	4.949	0	0	0
2017/03/14	R214	04/05/2017	9.58	Call	Bond Future	2,316.8100		2.3168	2,188.5100	2.1885	(5.538)	0	0	0
2017/03/14	R214	04/05/2017	9.56	Call	Bond Future	2,229.0800		2.2291	2,103.0900	2.1031	(5.652)	0	0	0
2017/03/14	R214	04/05/2017	9.57	Call	Bond Future	2,272.7400		2.2727	2,145.6000	2.1456	(5.594)	0	0	0
2017/03/14	R214	04/05/2017	9.56	Put	Bond Future	1,140.3500		1.1403	1,196.5700	1.1966	4.930	0	0	0
2017/03/14	R214	03/08/2017	9.51	Call	Bond Future	2,977.7500		2.9777	2,868.3200	2.8683	(3.675)	0	0	0
2017/03/14	R214	03/08/2017			Bond Future	9.4485		75.1734	9.4741	74.9881	0.271	0.0000	0.0000	0
2017/03/14	R214	03/08/2017	9.52	Call	Bond Future	3,015.9800		3.0160	2,905.7800	2.9058	(3.654)	0	0	0
2017/03/14	R214	03/08/2017	9.53	Call	Bond Future	3,054.6200		3.0546	2,943.6600	2.9437	(3.633)	0	0	0
2017/03/14	R214	03/08/2017	9.51	Put	Bond Future	2,534.1700		2.5342	2,610.0900	2.6101	2.996	0	0	0
2017/03/14	R214	03/08/2017	9.53	Put	Bond Future	2,467.6600		2.4677	2,542.0500	2.5421	3.015	0	0	0
2017/03/14	R214	03/08/2017	9.52	Put	Bond Future	2,500.6500		2.5006	2,575.8000	2.5758	3.005	0	0	0
2017/03/14	R214	02/11/2017	9.60	Call	Bond Future	3,881.1300		3.8811	3,768.5600	3.7686	(2.900)	0	0	0
2017/03/14	R214	02/11/2017			Bond Future	9.4855		73.3572	9.5118	73.1682	0.277	0.0000	0.0000	0
2017/03/14	R214	02/11/2017	9.58	Call	Bond Future	3,804.4200		3.8044	3,693.0600	3.6931	(2.927)	0	0	0
2017/03/14	R214	02/11/2017	9.59	Call	Bond Future	3,842.5700		3.8426	3,730.6100	3.7306	(2.914)	0	0	0
2017/03/14	R214	02/11/2017	9.60	Put	Bond Future	3,064.1900		3.0642	3,140.6000	3.1406	2.494	0	0	0
2017/03/14	R214	02/11/2017	9.58	Put	Bond Future	3,129.0900		3.1291	3,206.7100	3.2067	2.481	0	0	0
2017/03/14	R214	02/11/2017	9.59	Put	Bond Future	3,096.3800		3.0964	3,173.4000	3.1734	2.487	0	0	0
2017/03/14	R248	04/05/2017	9.66	Call	Bond Future	3,167.0500		3.1670	3,000.8600	3.0009	(5.247)	0	0	0
2017/03/14	R248	04/05/2017			Bond Future	9.4701		94.4758	9.4951	94.2434	0.264	0.0000	0.0000	70,672
2017/03/14	R248	04/05/2017	9.67	Call	Bond Future	3,223.9400		3.2239	3,056.4000	3.0564	(5.197)	0	0	0
2017/03/14	R248	04/05/2017	9.65	Put	Bond Future	1,459.8600		1.4599	1,527.4400	1.5274	4.629	0	0	0
2017/03/14	R248	04/05/2017	9.67	Put	Bond Future	1,392.8100		1.3928	1,457.6800	1.4577	4.657	0	0	0
2017/03/14	R248	04/05/2017	9.66	Put	Bond Future	1,426.0200		1.4260	1,492.2400	1.4922	4.644	0	0	0
2017/03/14	R248	04/05/2017	9.65	Call	Bond Future	3,110.6300		3.1106	2,945.8000	2.9458	(5.299)	0	0	0
2017/03/14	R248	03/08/2017			Bond Future	9.5111		96.2820	9.5368	96.0456	0.269	0.0000	0.0000	170
2017/03/14	R248	03/08/2017	9.57	Call	Bond Future	3,964.5600		3.9646	3,824.6800	3.8247	(3.528)	0	0	0
2017/03/14	R248	03/08/2017	9.56	Put	Bond Future	3,466.6500		3.4667	3,564.0200	3.5640	2.809	0	0	0
2017/03/14	R248	03/08/2017	9.58	Put	Bond Future	3,380.4400		3.3804	3,475.9600	3.4760	2.826	0	0	0
2017/03/14	R248	03/08/2017	9.57	Put	Bond Future	3,423.2100		3.4232	3,519.6500	3.5196	2.817	0	0	0
2017/03/14	R248	03/08/2017	9.58	Call	Bond Future	4,013.2100		4.0132	3,872.4100	3.8724	(3.508)	0	0	0
2017/03/14	R248	03/08/2017	9.56	Call	Bond Future	3,916.4200		3.9164	3,777.4700	3.7775	(3.548)	0	0	0
2017/03/14	R248	02/11/2017	9.66	Put	Bond Future	4,066.5900		4.0666	4,164.1600	4.1642	2.399	0	0	0
2017/03/14	R248	02/11/2017			Bond Future	9.5498		93.7403	9.5761	93.4993	0.276	0.0000	0.0000	0
2017/03/14	R248	02/11/2017	9.65	Put	Bond Future	4,109.0300		4.1090	4,207.3600	4.2074	2.393	0	0	0
2017/03/14	R248	02/11/2017	9.64	Call	Bond Future	4,973.0000		4.9730	4,831.0200	4.8310	(2.855)	0	0	0
2017/03/14	R248	02/11/2017	9.65	Call	Bond Future	5,020.4200		5.0204	4,877.6900	4.8777	(2.843)	0	0	0
2017/03/14	R248	02/11/2017	9.66	Call	Bond Future	5,068.0400		5.0680	4,924.5500	4.9245	(2.831)	0	0	0
2017/03/14	R248	02/11/2017	9.64	Put	Bond Future	4,151.8300		4.1518	4,250.9100	4.2509	2.386	0	0	0

Total

797448