



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 30/03/2017 TO 30/03/2017

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
2017/03/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	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
2017/03/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2025	04/05/2017			Bond Future	128.1745	128.1745	128.1974	128.1974	0.018	0.0000	0.0000	3,234
2017/03/30	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2025	04/05/2017	132.56	Put	Bond Future	4,385.5400	4.3855	4,362.6100	4.3626	(0.523)	0	0	0
2017/03/30	2025	04/05/2017	132.58	Put	Bond Future	4,405.5400	4.4055	4,382.6100	4.3826	(0.520)	0	0	0
2017/03/30	2025	04/05/2017	132.57	Put	Bond Future	4,395.5400	4.3955	4,372.6100	4.3726	(0.522)	0	0	0
2017/03/30	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2025	03/08/2017			Bond Future	129.3009	129.3009	129.3231	129.3231	0.017	0.0000	0.0000	0
2017/03/30	2025	03/08/2017	133.96	Put	Bond Future	4,659.0500	4.6590	4,636.8900	4.6369	(0.476)	0	0	0
2017/03/30	2025	03/08/2017	133.98	Put	Bond Future	4,679.0500	4.6790	4,656.8900	4.6569	(0.474)	0	0	0
2017/03/30	2025	03/08/2017	133.97	Put	Bond Future	4,669.0500	4.6690	4,646.8900	4.6469	(0.475)	0	0	0
2017/03/30	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2025	02/11/2017	132.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2025	02/11/2017			Bond Future	131.8673	131.8673	131.8891	131.8891	0.017	0.0000	0.0000	0
2017/03/30	2025	02/11/2017	132.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2025	02/11/2017	132.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2025	02/11/2017	132.96	Put	Bond Future	1,092.7100	1.0927	1,070.9200	1.0709	(1.994)	0	0	0
2017/03/30	2025	02/11/2017	132.98	Put	Bond Future	1,112.7100	1.1127	1,090.9200	1.0909	(1.958)	0	0	0
2017/03/30	2025	02/11/2017	132.97	Put	Bond Future	1,102.7100	1.1027	1,080.9200	1.0809	(1.976)	0	0	0
2017/03/30	2029	04/05/2017	100.66	Put	Bond Future	643.0800	0.6431	837.9700	0.8380	30.306	0	0	0
2017/03/30	2029	04/05/2017			Bond Future	100.0169	100.0169	99.8220	99.8220	(0.195)	0.0000	0.0000	1,772
2017/03/30	2029	04/05/2017	100.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2029	04/05/2017	100.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2029	04/05/2017	100.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2029	04/05/2017	100.65	Put	Bond Future	633.0800	0.6331	827.9700	0.8280	30.784	0	0	0
2017/03/30	2029	04/05/2017	100.67	Put	Bond Future	653.0800	0.6531	847.9700	0.8480	29.842	0	0	0
2017/03/30	2030	04/05/2017	9.33	Call	Bond Future	1,740.2300	1.7402	2,967.5400	2.9675	70.526	0	0	0
2017/03/30	2030	04/05/2017			Bond Future	9.0795	94.0936	8.9068	95.3209	(1.903)	0.0000	0.0000	31,571
2017/03/30	2030	04/05/2017	9.34	Call	Bond Future	1,808.7600	1.8088	3,036.0700	3.0361	67.854	0	0	0
2017/03/30	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2030	04/05/2017	9.32	Call	Bond Future	1,671.6300	1.6716	2,898.9400	2.8989	73.420	0	0	0
2017/03/30	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2030	03/08/2017	9.33	Call	Bond Future	1,400.3100	1.4003	2,650.6700	2.6507	89.292	0	0	0
2017/03/30	2030	03/08/2017			Bond Future	9.1259	91.8841	8.9473	93.1344	(1.957)	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
2017/03/30	2030	03/08/2017	9.34	Call	Bond Future	1,468.1800	1.4682	2,718.5400	2.7185	85.164	0	0	0
2017/03/30	2030	03/08/2017	9.35	Call	Bond Future	1,535.9700	1.5360	2,786.3300	2.7863	81.405	0	0	0
2017/03/30	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2030	02/11/2017			Bond Future	9.1620	93.6872	8.9776	94.9609	(2.013)	0.0000	0.0000	0
2017/03/30	2030	02/11/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2030	02/11/2017	9.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2030	02/11/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2030	02/11/2017	9.34	Call	Bond Future	1,207.1000	1.2071	2,480.8500	2.4809	105.521	0	0	0
2017/03/30	2030	02/11/2017	9.35	Call	Bond Future	1,274.2600	1.2743	2,548.0100	2.5480	99.960	0	0	0
2017/03/30	2030	02/11/2017	9.36	Call	Bond Future	1,341.3400	1.3413	2,615.0900	2.6151	94.961	0	0	0
2017/03/30	2032	04/05/2017	9.45	Call	Bond Future	2,316.2900	2.3163	3,249.0300	3.2490	40.269	0	0	0
2017/03/30	2032	04/05/2017			Bond Future	9.2387	92.9499	9.0712	94.2263	(1.813)	0.0000	0.0000	22,637
2017/03/30	2032	04/05/2017	9.46	Call	Bond Future	2,366.5200	2.3665	3,308.0200	3.3080	39.784	0	0	0
2017/03/30	2032	04/05/2017	9.44	Put	Bond Future	765.1200	0.7651	412.5800	0.4126	(46.076)	0	0	0
2017/03/30	2032	04/05/2017	9.46	Put	Bond Future	717.8600	0.7179	382.9600	0.3830	(46.653)	0	0	0
2017/03/30	2032	04/05/2017	9.45	Put	Bond Future	741.2000	0.7412	397.5400	0.3975	(46.365)	0	0	0
2017/03/30	2032	04/05/2017	9.44	Call	Bond Future	2,266.5600	2.2666	3,190.4200	3.1904	40.760	0	0	0
2017/03/30	2032	03/08/2017	9.43	Put	Bond Future	2,138.5700	2.1386	1,629.3800	1.6294	(23.810)	0	0	0
2017/03/30	2032	03/08/2017			Bond Future	9.2836	94.7253	9.1108	96.0257	(1.861)	0.0000	0.0000	0
2017/03/30	2032	03/08/2017	9.45	Put	Bond Future	2,076.9600	2.0770	1,578.6700	1.5787	(23.991)	0	0	0
2017/03/30	2032	03/08/2017	9.44	Put	Bond Future	2,107.5900	2.1076	1,603.8600	1.6039	(23.901)	0	0	0
2017/03/30	2032	03/08/2017	9.44	Call	Bond Future	3,262.8900	3.2629	4,059.5600	4.0596	24.416	0	0	0
2017/03/30	2032	03/08/2017	9.45	Call	Bond Future	3,305.4000	3.3054	4,107.5100	4.1075	24.267	0	0	0
2017/03/30	2032	03/08/2017	9.43	Call	Bond Future	3,220.6400	3.2206	4,011.8500	4.0119	24.567	0	0	0
2017/03/30	2032	02/11/2017			Bond Future	9.3246	92.4251	9.1464	93.7499	(1.910)	0.0000	0.0000	0
2017/03/30	2032	02/11/2017	9.48	Put	Bond Future	2,822.1200	2.8221	2,287.1700	2.2872	(18.956)	0	0	0
2017/03/30	2032	02/11/2017	9.50	Put	Bond Future	2,759.9600	2.7600	2,233.7200	2.2337	(19.067)	0	0	0
2017/03/30	2032	02/11/2017	9.49	Put	Bond Future	2,790.9100	2.7909	2,260.3200	2.2603	(19.011)	0	0	0
2017/03/30	2032	02/11/2017	9.48	Call	Bond Future	3,956.3000	3.9563	4,746.1500	4.7462	19.964	0	0	0
2017/03/30	2032	02/11/2017	9.49	Call	Bond Future	3,997.3600	3.9974	4,791.5700	4.7916	19.868	0	0	0
2017/03/30	2032	02/11/2017	9.50	Call	Bond Future	4,038.6100	4.0386	4,837.1700	4.8372	19.773	0	0	0
2017/03/30	2033	04/05/2017			Bond Future	105.6619	105.6619	105.3940	105.3940	(0.254)	0.0000	0.0000	5,778
2017/03/30	2033	04/05/2017	110.83	Put	Bond Future	5,168.1000	5.1681	5,435.9900	5.4360	5.184	0	0	0
2017/03/30	2033	04/05/2017	110.85	Put	Bond Future	5,188.1000	5.1881	5,455.9900	5.4560	5.164	0	0	0
2017/03/30	2033	04/05/2017	110.84	Put	Bond Future	5,178.1000	5.1781	5,445.9900	5.4460	5.174	0	0	0
2017/03/30	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2033	03/08/2017	113.14	Put	Bond Future	5,440.3100	5.4403	5,714.3800	5.7144	5.038	0	0	0
2017/03/30	2033	03/08/2017			Bond Future	107.6997	107.6997	107.4256	107.4256	(0.254)	0.0000	0.0000	0
2017/03/30	2033	03/08/2017	113.13	Put	Bond Future	5,430.3100	5.4303	5,704.3800	5.7044	5.047	0	0	0
2017/03/30	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2033	03/08/2017	113.12	Put	Bond Future	5,420.3100	5.4203	5,694.3800	5.6944	5.056	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
2017/03/30	2033	02/11/2017	110.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2033	02/11/2017			Bond Future	108.7470	108.7470	108.4667	108.4667	(0.258)	0.0000	0.0000	0
2017/03/30	2033	02/11/2017	110.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2033	02/11/2017	110.07	Put	Bond Future	1,322.9900	1.3230	1,603.3000	1.6033	21.188	0	0	0
2017/03/30	2033	02/11/2017	110.09	Put	Bond Future	1,342.9900	1.3430	1,623.3000	1.6233	20.872	0	0	0
2017/03/30	2033	02/11/2017	110.08	Put	Bond Future	1,332.9900	1.3330	1,613.3000	1.6133	21.029	0	0	0
2017/03/30	2033	02/11/2017	110.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2037	04/05/2017			Bond Future	9.4910	93.5110	9.3235	94.9075	(1.765)	0.0000	0.0000	52,922
2017/03/30	2037	04/05/2017	9.58	Put	Bond Future	1,242.3500	1.2423	730.5400	0.7305	(41.197)	0	0	0
2017/03/30	2037	04/05/2017	9.60	Put	Bond Future	1,174.9600	1.1750	684.4200	0.6844	(41.750)	0	0	0
2017/03/30	2037	04/05/2017	9.59	Put	Bond Future	1,208.3000	1.2083	707.1800	0.7072	(41.473)	0	0	0
2017/03/30	2037	04/05/2017	9.60	Call	Bond Future	2,066.1700	2.0662	2,972.1300	2.9721	43.847	0	0	0
2017/03/30	2037	04/05/2017	9.58	Call	Bond Future	1,971.0400	1.9710	2,855.7300	2.8557	44.884	0	0	0
2017/03/30	2037	04/05/2017	9.59	Call	Bond Future	2,018.3100	2.0183	2,913.6900	2.9137	44.363	0	0	0
2017/03/30	2037	03/08/2017	9.57	Call	Bond Future	3,129.0800	3.1291	3,922.1200	3.9221	25.344	0	0	0
2017/03/30	2037	03/08/2017			Bond Future	9.5417	91.0400	9.3692	92.4627	(1.808)	0.0000	0.0000	160
2017/03/30	2037	03/08/2017	9.58	Call	Bond Future	3,171.5800	3.1716	3,970.6100	3.9706	25.193	0	0	0
2017/03/30	2037	03/08/2017	9.56	Put	Bond Future	2,938.2600	2.9383	2,302.6000	2.3026	(21.634)	0	0	0
2017/03/30	2037	03/08/2017	9.57	Put	Bond Future	2,899.0400	2.8990	2,269.4100	2.2694	(21.719)	0	0	0
2017/03/30	2037	03/08/2017	9.58	Put	Bond Future	2,860.4400	2.8604	2,236.8000	2.2368	(21.802)	0	0	0
2017/03/30	2037	03/08/2017	9.56	Call	Bond Future	3,087.0900	3.0871	3,874.1000	3.8741	25.494	0	0	0
2017/03/30	2037	02/11/2017			Bond Future	9.5833	92.8265	9.4059	94.2761	(1.851)	0.0000	0.0000	0
2017/03/30	2037	02/11/2017	9.66	Call	Bond Future	4,350.0800	4.3501	5,172.8900	5.1729	18.915	0	0	0
2017/03/30	2037	02/11/2017	9.65	Put	Bond Future	3,771.2300	3.7712	3,140.0200	3.1400	(16.738)	0	0	0
2017/03/30	2037	02/11/2017	9.67	Put	Bond Future	3,696.5900	3.6966	3,074.3600	3.0744	(16.833)	0	0	0
2017/03/30	2037	02/11/2017	9.66	Put	Bond Future	3,733.9000	3.7339	3,107.1800	3.1072	(16.785)	0	0	0
2017/03/30	2037	02/11/2017	9.67	Call	Bond Future	4,392.5700	4.3926	5,219.8700	5.2199	18.834	0	0	0
2017/03/30	2037	02/11/2017	9.65	Call	Bond Future	4,307.4900	4.3075	5,125.8100	5.1258	18.998	0	0	0
2017/03/30	2038	04/05/2017	139.77	Put	Bond Future	8,542.0000	8.5420	8,518.5500	8.5186	(0.275)	0	0	0
2017/03/30	2038	04/05/2017			Bond Future	131.2280	131.2280	131.2515	131.2515	0.018	0.0000	0.0000	20,596
2017/03/30	2038	04/05/2017	139.79	Put	Bond Future	8,562.0000	8.5620	8,538.5500	8.5386	(0.274)	0	0	0
2017/03/30	2038	04/05/2017	139.78	Put	Bond Future	8,552.0000	8.5520	8,528.5500	8.5286	(0.274)	0	0	0
2017/03/30	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2038	03/08/2017			Bond Future	132.2452	132.2452	132.2678	132.2678	0.017	0.0000	0.0000	0
2017/03/30	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2038	03/08/2017	141.16	Put	Bond Future	8,914.7600	8.9148	8,892.1500	8.8922	(0.254)	0	0	0
2017/03/30	2038	03/08/2017	141.18	Put	Bond Future	8,934.7600	8.9348	8,912.1500	8.9122	(0.253)	0	0	0
2017/03/30	2038	03/08/2017	141.17	Put	Bond Future	8,924.7600	8.9248	8,902.1500	8.9022	(0.253)	0	0	0
2017/03/30	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2038	02/11/2017	136.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2038	02/11/2017			Bond Future	134.8701	134.8701	134.8922	134.8922	0.016	0.0000	0.0000	0
2017/03/30	2038	02/11/2017	136.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2038	02/11/2017	136.82	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
2017/03/30	2038	02/11/2017	136.82	Put	Bond Future	1,949.8600	1.9499	1,927.7900	1.9278	(1.132)	0	0	0
2017/03/30	2038	02/11/2017	136.80	Put	Bond Future	1,929.8600	1.9299	1,907.7900	1.9078	(1.144)	0	0	0
2017/03/30	2038	02/11/2017	136.81	Put	Bond Future	1,939.8600	1.9399	1,917.7900	1.9178	(1.138)	0	0	0
2017/03/30	2040	04/05/2017			Bond Future	9.5207	97.6021	9.3532	99.1073	(1.759)	0.0000	0.0000	9,680
2017/03/30	2040	04/05/2017	9.62	Put	Bond Future	1,339.1900	1.3392	794.7700	0.7948	(40.653)	0	0	0
2017/03/30	2040	04/05/2017	9.64	Put	Bond Future	1,267.8400	1.2678	745.6700	0.7457	(41.186)	0	0	0
2017/03/30	2040	04/05/2017	9.63	Put	Bond Future	1,303.2100	1.3032	769.9600	0.7700	(40.918)	0	0	0
2017/03/30	2040	04/05/2017	9.62	Call	Bond Future	2,214.3400	2.2143	3,175.1000	3.1751	43.388	0	0	0
2017/03/30	2040	04/05/2017	9.63	Call	Bond Future	2,265.7300	2.2657	3,237.6600	3.2377	42.897	0	0	0
2017/03/30	2040	04/05/2017	9.64	Call	Bond Future	2,317.6000	2.3176	3,300.6100	3.3006	42.415	0	0	0
2017/03/30	2040	03/08/2017			Bond Future	9.5706	94.9587	9.3982	96.4923	(1.801)	0.0000	0.0000	0
2017/03/30	2040	03/08/2017	9.61	Put	Bond Future	3,149.5300	3.1495	2,477.3500	2.4774	(21.342)	0	0	0
2017/03/30	2040	03/08/2017	9.63	Put	Bond Future	3,067.1400	3.0671	2,407.5500	2.4075	(21.505)	0	0	0
2017/03/30	2040	03/08/2017	9.62	Put	Bond Future	3,108.0100	3.1080	2,442.1400	2.4421	(21.424)	0	0	0
2017/03/30	2040	03/08/2017	9.61	Call	Bond Future	3,494.8300	3.4948	4,356.2600	4.3563	24.649	0	0	0
2017/03/30	2040	03/08/2017	9.62	Call	Bond Future	3,540.5300	3.5405	4,408.2700	4.4083	24.509	0	0	0
2017/03/30	2040	03/08/2017	9.63	Call	Bond Future	3,586.7600	3.5868	4,460.7800	4.4608	24.368	0	0	0
2017/03/30	2040	02/11/2017			Bond Future	9.6115	96.8222	9.4343	98.3847	(1.843)	0.0000	0.0000	0
2017/03/30	2040	02/11/2017	9.66	Call	Bond Future	4,654.3400	4.6543	5,527.8300	5.5278	18.767	0	0	0
2017/03/30	2040	02/11/2017	9.65	Put	Bond Future	4,275.0300	4.2750	3,581.1700	3.5812	(16.231)	0	0	0
2017/03/30	2040	02/11/2017	9.67	Put	Bond Future	4,192.6000	4.1926	3,508.2900	3.5083	(16.322)	0	0	0
2017/03/30	2040	02/11/2017	9.66	Put	Bond Future	4,233.6500	4.2337	3,544.5700	3.5446	(16.276)	0	0	0
2017/03/30	2040	02/11/2017	9.67	Call	Bond Future	4,699.6300	4.6996	5,577.8900	5.5779	18.688	0	0	0
2017/03/30	2040	02/11/2017	9.65	Call	Bond Future	4,609.2500	4.6093	5,477.9600	5.4780	18.847	0	0	0
2017/03/30	2044	04/05/2017			Bond Future	9.5552	94.6121	9.3827	96.1817	(1.805)	0.0000	0.0000	23,791
2017/03/30	2044	04/05/2017	9.67	Call	Bond Future	2,339.4300	2.3394	3,360.5600	3.3606	43.649	0	0	0
2017/03/30	2044	04/05/2017	9.66	Put	Bond Future	1,354.8800	1.3549	794.9700	0.7950	(41.325)	0	0	0
2017/03/30	2044	04/05/2017	9.68	Put	Bond Future	1,283.4100	1.2834	746.2500	0.7463	(41.854)	0	0	0
2017/03/30	2044	04/05/2017	9.67	Put	Bond Future	1,318.7800	1.3188	770.3000	0.7703	(41.590)	0	0	0
2017/03/30	2044	04/05/2017	9.68	Call	Bond Future	2,392.0400	2.3920	3,424.4900	3.4245	43.162	0	0	0
2017/03/30	2044	04/05/2017	9.66	Call	Bond Future	2,287.4200	2.2874	3,297.1200	3.2971	44.141	0	0	0
2017/03/30	2044	03/08/2017			Bond Future	9.6039	92.0369	9.4264	93.6361	(1.847)	0.0000	0.0000	0
2017/03/30	2044	03/08/2017	9.62	Put	Bond Future	3,327.5800	3.3276	2,613.9300	2.6139	(21.447)	0	0	0
2017/03/30	2044	03/08/2017	9.64	Put	Bond Future	3,242.0900	3.2421	2,541.5000	2.5415	(21.609)	0	0	0
2017/03/30	2044	03/08/2017	9.63	Put	Bond Future	3,284.6200	3.2846	2,577.5100	2.5775	(21.528)	0	0	0
2017/03/30	2044	03/08/2017	9.64	Call	Bond Future	3,562.1800	3.5622	4,460.7800	4.4608	25.226	0	0	0
2017/03/30	2044	03/08/2017	9.62	Call	Bond Future	3,470.7700	3.4708	4,356.3100	4.3563	25.514	0	0	0
2017/03/30	2044	03/08/2017	9.63	Call	Bond Future	3,516.3300	3.5163	4,408.4100	4.4084	25.370	0	0	0
2017/03/30	2044	02/11/2017	9.68	Call	Bond Future	4,718.4500	4.7185	5,625.9300	5.6259	19.233	0	0	0
2017/03/30	2044	02/11/2017			Bond Future	9.6439	93.8431	9.4617	95.4725	(1.889)	0.0000	0.0000	0
2017/03/30	2044	02/11/2017	9.66	Call	Bond Future	4,627.8100	4.6278	5,525.4200	5.5254	19.396	0	0	0
2017/03/30	2044	02/11/2017	9.67	Call	Bond Future	4,673.0300	4.6730	5,575.5800	5.5756	19.314	0	0	0
2017/03/30	2044	02/11/2017	9.66	Put	Bond Future	4,485.8600	4.4859	3,754.0300	3.7540	(16.314)	0	0	0
2017/03/30	2044	02/11/2017	9.68	Put	Bond Future	4,401.0200	4.4010	3,679.0600	3.6791	(16.404)	0	0	0
2017/03/30	2044	02/11/2017	9.67	Put	Bond Future	4,443.2700	4.4433	3,716.3800	3.7164	(16.359)	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
2017/03/30	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2046	04/05/2017			Bond Future	129.7237	129.7237	129.7465	129.7465	0.018	0.0000	0.0000	20,203
2017/03/30	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2046	04/05/2017	138.32	Put	Bond Future	8,596.3300	8.5963	8,573.5200	8.5735	(0.265)	0	0	0
2017/03/30	2046	04/05/2017	138.34	Put	Bond Future	8,616.3300	8.6163	8,593.5200	8.5935	(0.265)	0	0	0
2017/03/30	2046	04/05/2017	138.33	Put	Bond Future	8,606.3300	8.6063	8,583.5200	8.5835	(0.265)	0	0	0
2017/03/30	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2046	03/08/2017	141.17	Put	Bond Future	8,944.7000	8.9447	8,922.3400	8.9223	(0.250)	0	0	0
2017/03/30	2046	03/08/2017			Bond Future	132.2253	132.2253	132.2477	132.2477	0.017	0.0000	0.0000	0
2017/03/30	2046	03/08/2017	141.19	Put	Bond Future	8,964.7000	8.9647	8,942.3400	8.9423	(0.249)	0	0	0
2017/03/30	2046	03/08/2017	141.18	Put	Bond Future	8,954.7000	8.9547	8,932.3400	8.9323	(0.250)	0	0	0
2017/03/30	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2046	02/11/2017	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2046	02/11/2017			Bond Future	133.2454	133.2454	133.2674	133.2674	0.016	0.0000	0.0000	0
2017/03/30	2046	02/11/2017	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2046	02/11/2017	136.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2046	02/11/2017	136.30	Put	Bond Future	3,054.5900	3.0546	3,032.6100	3.0326	(0.720)	0	0	0
2017/03/30	2046	02/11/2017	136.32	Put	Bond Future	3,074.5900	3.0746	3,052.6100	3.0526	(0.715)	0	0	0
2017/03/30	2046	02/11/2017	136.31	Put	Bond Future	3,064.5900	3.0646	3,042.6100	3.0426	(0.717)	0	0	0
2017/03/30	2050	04/05/2017			Bond Future	138.8538	138.8538	138.8785	138.8785	0.018	0.0000	0.0000	24,094
2017/03/30	2050	04/05/2017	147.83	Put	Bond Future	8,976.2000	8.9762	8,951.4900	8.9515	(0.275)	0	0	0
2017/03/30	2050	04/05/2017	147.85	Put	Bond Future	8,996.2000	8.9962	8,971.4900	8.9715	(0.275)	0	0	0
2017/03/30	2050	04/05/2017	147.84	Put	Bond Future	8,986.2000	8.9862	8,961.4900	8.9615	(0.275)	0	0	0
2017/03/30	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2050	03/08/2017			Bond Future	139.8530	139.8530	139.8768	139.8768	0.017	0.0000	0.0000	0
2017/03/30	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2050	03/08/2017	149.22	Put	Bond Future	9,367.0400	9.3670	9,343.1800	9.3432	(0.255)	0	0	0
2017/03/30	2050	03/08/2017	149.24	Put	Bond Future	9,387.0400	9.3870	9,363.1800	9.3632	(0.254)	0	0	0
2017/03/30	2050	03/08/2017	149.23	Put	Bond Future	9,377.0400	9.3770	9,353.1800	9.3532	(0.254)	0	0	0
2017/03/30	2050	02/11/2017	144.66	Put	Bond Future	2,031.4600	2.0315	2,007.7100	2.0077	(1.169)	0	0	0
2017/03/30	2050	02/11/2017	144.67	Put	Bond Future	2,041.4600	2.0415	2,017.7100	2.0177	(1.163)	0	0	0
2017/03/30	2050	02/11/2017			Bond Future	142.6285	142.6285	142.6523	142.6523	0.017	0.0000	0.0000	0
2017/03/30	2050	02/11/2017	144.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2050	02/11/2017	144.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2050	02/11/2017	144.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	2050	02/11/2017	144.65	Put	Bond Future	2,021.4600	2.0215	1,997.7100	1.9977	(1.175)	0	0	0
2017/03/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	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
2017/03/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	AL37	04/05/2017			Index Future	531.4910	531.4910	535.0120	535.0120	0.662	0.0000	0.0000	1
2017/03/30	AL37	03/08/2017			Index Future	541.6430	541.6430	545.2280	545.2280	0.662	0.0000	0.0000	0
2017/03/30	AL37	02/11/2017			Index Future	552.2690	552.2690	555.9190	555.9190	0.661	0.0000	0.0000	0
2017/03/30	AL7T	04/05/2017			Index Future	613.4100	613.4100	620.0300	620.0300	1.079	0.0000	0.0000	0
2017/03/30	AL7T	03/08/2017			Index Future	625.1260	625.1260	631.8700	631.8700	1.079	0.0000	0.0000	0
2017/03/30	AL7T	02/11/2017			Index Future	637.3910	637.3910	644.2600	644.2600	1.078	0.0000	0.0000	0
2017/03/30	ALBI	04/05/2017			Index Future	557.0700	557.0700	563.9110	563.9110	1.228	0.0000	0.0000	593
2017/03/30	ALBI	03/08/2017			Index Future	567.7100	567.7100	574.6800	574.6800	1.228	0.0000	0.0000	0
2017/03/30	ALBI	02/11/2017			Index Future	578.8490	578.8490	585.9480	585.9480	1.226	0.0000	0.0000	0
2017/03/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	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
2017/03/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2017/03/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2017/03/30	EL28	04/05/2017			Bond Future	128.6436	128.6436	128.6690	128.6690	0.020	0.0000	0.0000	0
2017/03/30	EL28	04/05/2017	137.90	Put	Bond Future	9,256.3900	9.2564	9,231.0200	9.2310	(0.274)	0	0	0
2017/03/30	EL28	04/05/2017	137.92	Put	Bond Future	9,276.3900	9.2764	9,251.0200	9.2510	(0.273)	0	0	0
2017/03/30	EL28	04/05/2017	137.91	Put	Bond Future	9,266.3900	9.2664	9,241.0200	9.2410	(0.274)	0	0	0
2017/03/30	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	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
2017/03/30	EL28	03/08/2017			Bond Future	131.1245		131.1245	131.1492	0.019	0.0000	0.0000	0
2017/03/30	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	EL28	03/08/2017	135.16	Put	Bond Future	4,035.4600	4.0355	4,010.8200	4.0108	(0.611)	0	0	0
2017/03/30	EL28	03/08/2017	135.18	Put	Bond Future	4,055.4600	4.0555	4,030.8200	4.0308	(0.608)	0	0	0
2017/03/30	EL28	03/08/2017	135.17	Put	Bond Future	4,045.4600	4.0455	4,020.8200	4.0208	(0.609)	0	0	0
2017/03/30	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	EL28	02/11/2017			Bond Future	131.9600		131.9600	131.9842	0.018	0.0000	0.0000	0
2017/03/30	EL28	02/11/2017	133.87	Put	Bond Future	1,910.0000	1.9100	1,885.7700	1.8858	(1.269)	0	0	0
2017/03/30	EL28	02/11/2017	133.89	Put	Bond Future	1,930.0000	1.9300	1,905.7700	1.9058	(1.255)	0	0	0
2017/03/30	EL28	02/11/2017	133.88	Put	Bond Future	1,920.0000	1.9200	1,895.7700	1.8958	(1.262)	0	0	0
2017/03/30	EL28	02/11/2017	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	EL28	02/11/2017	133.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	EL28	02/11/2017	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	ES33	04/05/2017			Bond Future	10.4465	78.2317	10.2786	79.3182	(1.607)	0.0000	0.0000	9,466
2017/03/30	ES33	04/05/2017	10.55	Call	Bond Future	658.3200	0.6583	1,744.8100	1.7448	165.040	0	0	0
2017/03/30	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	ES33	04/05/2017	10.56	Call	Bond Future	721.5000	0.7215	1,807.9900	1.8080	150.588	0	0	0
2017/03/30	ES33	04/05/2017	10.54	Call	Bond Future	595.0700	0.5951	1,681.5600	1.6816	182.582	0	0	0
2017/03/30	ES33	03/08/2017			Bond Future	10.5254	79.7260	10.3520	80.8329	(1.647)	0.0000	0.0000	0
2017/03/30	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	ES33	03/08/2017	10.55	Call	Bond Future	155.0900	0.1551	1,262.0100	1.2620	713.728	0	0	0
2017/03/30	ES33	03/08/2017	10.53	Call	Bond Future	28.9900	0.0290	1,135.9100	1.1359	3818.282	0	0	0
2017/03/30	ES33	03/08/2017	10.54	Call	Bond Future	92.0800	0.0921	1,199.0000	1.1990	1202.129	0	0	0
2017/03/30	ES33	02/11/2017	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	ES33	02/11/2017			Bond Future	10.6037	77.4975	10.4247	78.6252	(1.688)	0.0000	0.0000	0
2017/03/30	ES33	02/11/2017	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	ES33	02/11/2017	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	ES33	02/11/2017	10.66	Call	Bond Future	349.9900	0.3500	1,477.7100	1.4777	322.215	0	0	0
2017/03/30	ES33	02/11/2017	10.67	Call	Bond Future	411.8500	0.4119	1,539.5700	1.5396	273.818	0	0	0
2017/03/30	ES33	02/11/2017	10.68	Call	Bond Future	473.6300	0.4736	1,601.3500	1.6013	238.101	0	0	0
2017/03/30	ES42	04/05/2017			Bond Future	10.5973	82.0295	10.4293	83.2806	(1.585)	0.0000	0.0000	8,777
2017/03/30	ES42	03/08/2017			Bond Future	10.6749	83.5964	10.5016	84.8710	(1.624)	0.0000	0.0000	0
2017/03/30	ES42	02/11/2017			Bond Future	10.7509	80.9747	10.5721	82.2733	(1.664)	0.0000	0.0000	0
2017/03/30	GOVI	04/05/2017			GOVI	555.0460	555.0460	561.9090	561.9090	1.236	0.0000	0.0000	400
2017/03/30	GOVI	04/05/2017	262.19	Call	GOVI	2,928,560.0000	292.8560	2,997,190.0000	299.7190	2.343	0	0	0
2017/03/30	GOVI	04/05/2017	262.20	Call	GOVI	2,928,460.0000	292.8460	2,997,090.0000	299.7090	2.344	0	0	0
2017/03/30	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	GOVI	04/05/2017	262.18	Call	GOVI	2,928,660.0000	292.8660	2,997,290.0000	299.7290	2.343	0	0	0
2017/03/30	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	GOVI	03/08/2017			GOVI	565.6480	565.6480	572.6390	572.6390	1.236	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
2017/03/30	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	GOVI	03/08/2017	561.09	Call	GOVI	45,580.0000	4.5580	115,490.0000	11.5490	153.379	0	0	0
2017/03/30	GOVI	03/08/2017	561.10	Call	GOVI	45,480.0000	4.5480	115,390.0000	11.5390	153.716	0	0	0
2017/03/30	GOVI	03/08/2017	561.11	Call	GOVI	45,380.0000	4.5380	115,290.0000	11.5290	154.055	0	0	0
2017/03/30	GOVI	02/11/2017	572.44	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	GOVI	02/11/2017			GOVI	576.7460	576.7460	583.8680	583.8680	1.235	0.0000	0.0000	0
2017/03/30	GOVI	02/11/2017	572.46	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	GOVI	02/11/2017	572.45	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	GOVI	02/11/2017	572.44	Call	GOVI	43,060.0000	4.3060	114,280.0000	11.4280	165.397	0	0	0
2017/03/30	GOVI	02/11/2017	572.45	Call	GOVI	42,960.0000	4.2960	114,180.0000	11.4180	165.782	0	0	0
2017/03/30	GOVI	02/11/2017	572.46	Call	GOVI	42,860.0000	4.2860	114,080.0000	11.4080	166.169	0	0	0
2017/03/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2017/03/30	IGOV	04/05/2017			Index Future	249.4030	249.4030	249.3730	249.3730	(0.012)	0.0000	0.0000	925
2017/03/30	IGOV	03/08/2017			Index Future	254.2120	254.2120	254.1800	254.1800	(0.013)	0.0000	0.0000	297
2017/03/30	IGOV	02/11/2017			Index Future	259.2570	259.2570	259.2230	259.2230	(0.013)	0.0000	0.0000	0
2017/03/30	ILBI	04/05/2017			Index Future	682.7180	682.7180	682.7180	682.7180	0.000	0.0000	0.0000	0
2017/03/30	ILBI	03/08/2017			Index Future	695.6940	695.6940	695.6940	695.6940	0.000	0.0000	0.0000	0
2017/03/30	ILBI	02/11/2017			Index Future	709.6650	709.6650	709.6650	709.6650	0.000	0.0000	0.0000	0
2017/03/30	IS01	15/06/2017			Interest Rate Swap	99.6071	99.6071	99.6071	99.6071	0.000	0.0000	0.0000	0
2017/03/30	IS01	21/09/2017			Interest Rate Swap	99.6177	99.6177	99.5957	99.5957	(0.022)	0.0000	0.0000	0
2017/03/30	IS01	21/12/2017			Interest Rate Swap	99.8505	99.8505	99.7879	99.7879	(0.063)	0.0000	0.0000	0
2017/03/30	IS01	15/03/2018			Interest Rate Swap	99.8490	99.8490	99.7312	99.7312	(0.118)	0.0000	0.0000	0
2017/03/30	IS01	21/06/2018			Interest Rate Swap	100.0829	100.0829	99.9057	99.9057	(0.177)	0.0000	0.0000	0
2017/03/30	IS02	18/12/2017			Interest Rate Swap	99.8772	99.8772	99.8161	99.8161	(0.061)	0.0000	0.0000	0
2017/03/30	IS02	16/03/2018			Interest Rate Swap	99.1322	99.1322	99.0149	99.0149	(0.118)	0.0000	0.0000	0
2017/03/30	IS02	15/06/2018			Interest Rate Swap	98.7688	98.7688	98.5948	98.5948	(0.176)	0.0000	0.0000	0
2017/03/30	IS02	21/09/2018			Interest Rate Swap	98.7902	98.7902	98.5530	98.5530	(0.240)	0.0000	0.0000	0
2017/03/30	IS02	21/12/2018			Interest Rate Swap	99.2500	99.2500	98.9500	98.9500	(0.302)	0.0000	0.0000	0
2017/03/30	IS02	15/03/2019			Interest Rate Swap	99.7139	99.7139	99.3621	99.3621	(0.353)	0.0000	0.0000	0
2017/03/30	IS02	21/06/2019			Interest Rate Swap	100.1863	100.1863	99.7836	99.7836	(0.402)	0.0000	0.0000	0
2017/03/30	IS05	17/12/2020			Interest Rate Swap	97.2653	97.2653	96.5913	96.5913	(0.693)	0.0000	0.0000	0
2017/03/30	IS05	16/03/2021			Interest Rate Swap	96.5761	96.5761	95.8484	95.8484	(0.754)	0.0000	0.0000	0
2017/03/30	IS05	15/06/2021			Interest Rate Swap	95.8579	95.8579	95.0732	95.0732	(0.819)	0.0000	0.0000	0
2017/03/30	IS05	21/09/2021			Interest Rate Swap	96.1156	96.1156	95.2739	95.2739	(0.876)	0.0000	0.0000	0
2017/03/30	IS05	21/12/2021			Interest Rate Swap	98.3597	98.3597	97.4745	97.4745	(0.900)	0.0000	0.0000	51
2017/03/30	IS05	15/03/2022			Interest Rate Swap	98.5542	98.5542	97.6225	97.6225	(0.945)	0.0000	0.0000	0
2017/03/30	IS05	21/06/2022			Interest Rate Swap	99.7937	99.7937	98.8145	98.8145	(0.981)	0.0000	0.0000	0
2017/03/30	IS10	17/12/2025			Interest Rate Swap	96.9834	96.9834	95.5221	95.5221	(1.507)	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
2017/03/30	IS10	16/03/2026			Interest Rate Swap	94.0534	94.0534	92.5316	92.5316	(1.618)	0.0000	0.0000	0
2017/03/30	IS10	15/06/2026			Interest Rate Swap	92.8408	92.8408	91.2709	91.2709	(1.691)	0.0000	0.0000	0
2017/03/30	IS10	21/09/2026			Interest Rate Swap	94.9839	94.9839	93.3966	93.3966	(1.671)	0.0000	0.0000	0
2017/03/30	IS10	21/12/2026			Interest Rate Swap	98.7140	98.7140	97.1303	97.1303	(1.604)	0.0000	0.0000	0
2017/03/30	IS10	15/03/2027			Interest Rate Swap	97.3242	97.3242	95.6990	95.6990	(1.670)	0.0000	0.0000	0
2017/03/30	IS10	21/06/2027			Interest Rate Swap	99.3638	99.3638	97.7293	97.7293	(1.645)	0.0000	0.0000	0
2017/03/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2017/03/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2017/03/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2017/03/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2017/03/30	JBAF	19/04/2017			Jibar Tradeable Future	7.3200	92.6800	7.3300	92.6700	0.137	0.0000	0.0000	0
2017/03/30	JBAF	17/05/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/30	JBAF	21/06/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/30	JBAF	19/07/2017			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2017/03/30	JBAF	16/08/2017			Jibar Tradeable Future	7.3100	92.6900	7.3200	92.6800	0.137	0.0000	0.0000	0
2017/03/30	JBAF	20/09/2017			Jibar Tradeable Future	7.3000	92.7000	7.3100	92.6900	0.137	0.0000	0.0000	0
2017/03/30	JBAF	20/12/2017			Jibar Tradeable Future	7.2600	92.7400	7.3000	92.7000	0.551	0.0000	0.0000	0
2017/03/30	JBAF	20/03/2018			Jibar Tradeable Future	7.2500	92.7500	7.2600	92.7400	0.138	0.0000	0.0000	0
2017/03/30	JBAF	20/06/2018			Jibar Tradeable Future	7.2600	92.7400	7.2500	92.7500	(0.138)	0.0000	0.0000	0
2017/03/30	JBAF	19/09/2018			Jibar Tradeable Future	7.3000	92.7000	7.2600	92.7400	(0.548)	0.0000	0.0000	0
2017/03/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2017/03/30	JBAF	19/12/2018			Jibar Tradeable Future	7.3400	92.6600	7.3000	92.7000	(0.545)	0.0000	0.0000	0
2017/03/30	JBAF	20/03/2019			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2017/03/30	R023	04/05/2017	8.61	Call	Bond Future	2,031.2600	2.0313	2,685.1100	2.6851	32.189	0	0	0
2017/03/30	R023	04/05/2017			Bond Future	8.1858	99.4724	8.0222	100.2115	(1.998)	0.0000	0.0000	19,766
2017/03/30	R023	04/05/2017	8.59	Call	Bond Future	1,956.8900	1.9569	2,603.8500	2.6038	33.061	0	0	0
2017/03/30	R023	04/05/2017	8.60	Call	Bond Future	1,993.9600	1.9940	2,644.4100	2.6444	32.621	0	0	0
2017/03/30	R023	04/05/2017	8.59	Put	Bond Future	159.5900	0.1596	67.4700	0.0675	(57.723)	0	0	0
2017/03/30	R023	04/05/2017	8.61	Put	Bond Future	146.0800	0.1461	60.8500	0.0608	(58.345)	0	0	0
2017/03/30	R023	04/05/2017	8.60	Put	Bond Future	152.7100	0.1527	64.0800	0.0641	(58.038)	0	0	0
2017/03/30	R023	03/08/2017	8.60	Put	Bond Future	676.9100	0.6769	471.5900	0.4716	(30.332)	0	0	0
2017/03/30	R023	03/08/2017			Bond Future	8.2073	101.3724	8.0347	102.1251	(2.103)	0.0000	0.0000	0
2017/03/30	R023	03/08/2017	8.59	Put	Bond Future	689.5900	0.6896	481.2100	0.4812	(30.218)	0	0	0
2017/03/30	R023	03/08/2017	8.60	Call	Bond Future	2,363.9800	2.3640	2,911.3800	2.9114	23.156	0	0	0
2017/03/30	R023	03/08/2017	8.58	Call	Bond Future	2,304.7000	2.3047	2,845.9200	2.8459	23.483	0	0	0
2017/03/30	R023	03/08/2017	8.59	Call	Bond Future	2,334.1500	2.3341	2,878.4900	2.8785	23.321	0	0	0
2017/03/30	R023	03/08/2017	8.58	Put	Bond Future	702.6800	0.7027	491.1800	0.4912	(30.099)	0	0	0
2017/03/30	R023	02/11/2017	8.56	Call	Bond Future	2,360.8800	2.3609	2,879.6600	2.8797	21.974	0	0	0
2017/03/30	R023	02/11/2017			Bond Future	8.2241	99.4298	8.0418	100.1961	(2.216)	0.0000	0.0000	0
2017/03/30	R023	02/11/2017	8.58	Call	Bond Future	2,414.4900	2.4145	2,938.9200	2.9389	21.720	0	0	0
2017/03/30	R023	02/11/2017	8.57	Call	Bond Future	2,387.7500	2.3878	2,909.3600	2.9094	21.845	0	0	0
2017/03/30	R023	02/11/2017	8.56	Put	Bond Future	967.6000	0.9676	720.0500	0.7200	(25.584)	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
2017/03/30	R023	02/11/2017	8.58	Put	Bond Future	939.0200	0.9390	697.1200	0.6971	(25.761)	0	0	0
2017/03/30	R023	02/11/2017	8.57	Put	Bond Future	953.3700	0.9534	708.6500	0.7086	(25.669)	0	0	0
2017/03/30	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R035	04/05/2017			Bond Future	9.4091	97.0915	9.2417	98.4908	(1.779)	0.0000	0.0000	8,780
2017/03/30	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R035	04/05/2017	9.55	Call	Bond Future	1,153.8300	1.1538	2,553.0800	2.5531	121.270	0	0	0
2017/03/30	R035	04/05/2017	9.53	Call	Bond Future	991.3400	0.9913	2,390.5900	2.3906	141.147	0	0	0
2017/03/30	R035	04/05/2017	9.54	Call	Bond Future	1,072.6400	1.0726	2,471.8900	2.4719	130.449	0	0	0
2017/03/30	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R035	03/08/2017			Bond Future	9.4553	98.9461	9.2828	100.3716	(1.824)	0.0000	0.0000	0
2017/03/30	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R035	03/08/2017	9.50	Call	Bond Future	364.5500	0.3645	1,790.0500	1.7900	391.030	0	0	0
2017/03/30	R035	03/08/2017	9.51	Call	Bond Future	445.7400	0.4457	1,871.2400	1.8712	319.805	0	0	0
2017/03/30	R035	03/08/2017	9.52	Call	Bond Future	526.8200	0.5268	1,952.3200	1.9523	270.586	0	0	0
2017/03/30	R035	02/11/2017			Bond Future	9.4998	96.3850	9.3221	97.8375	(1.870)	0.0000	0.0000	0
2017/03/30	R035	02/11/2017	9.60	Call	Bond Future	804.7500	0.8047	2,257.1800	2.2572	180.482	0	0	0
2017/03/30	R035	02/11/2017	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R035	02/11/2017	9.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R035	02/11/2017	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R035	02/11/2017	9.61	Call	Bond Future	884.4900	0.8845	2,336.9200	2.3369	164.211	0	0	0
2017/03/30	R035	02/11/2017	9.59	Call	Bond Future	724.9100	0.7249	2,177.3400	2.1773	200.360	0	0	0
2017/03/30	R186	04/05/2017	8.95	Put	Bond Future	494.9300	0.4949	229.0900	0.2291	(53.713)	0	0	5,209
2017/03/30	R186	04/05/2017			Bond Future	8.6874	115.6453	8.5092	116.8890	(2.052)	8.6260	8.6260	109,322
2017/03/30	R186	04/05/2017	8.89	Put	Bond Future	612.6300	0.6126	295.2600	0.2953	(51.805)	0	0	0
2017/03/30	R186	04/05/2017	8.94	Put	Bond Future	513.2100	0.5132	239.1700	0.2392	(53.397)	0	0	500
2017/03/30	R186	04/05/2017	9.20	Call	Bond Future	3,658.1700	3.6582	4,790.2700	4.7903	30.947	0	0	0
2017/03/30	R186	04/05/2017	8.91	Put	Bond Future	571.2100	0.5712	271.6400	0.2716	(52.445)	0	0	0
2017/03/30	R186	04/05/2017	8.70	Put	Bond Future	1,127.3000	1.1273	614.1400	0.6141	(45.521)	0	0	0
2017/03/30	R186	04/05/2017	8.90	Put	Bond Future	591.6400	0.5916	283.2400	0.2832	(52.126)	0	0	0
2017/03/30	R186	04/05/2017	8.44	Put	Bond Future	2,224.4500	2.2244	1,408.9400	1.4089	(36.661)	0	0	0
2017/03/30	R186	04/05/2017	8.91	Call	Bond Future	2,098.4700	2.0985	3,042.6100	3.0426	44.992	0	0	0
2017/03/30	R186	04/05/2017	8.98	Call	Bond Future	2,445.0000	2.4450	3,446.5200	3.4465	40.962	0	0	0
2017/03/30	R186	04/05/2017	9.20	Put	Bond Future	182.6200	0.1826	71.0100	0.0710	(61.116)	0	0	5,209
2017/03/30	R186	04/05/2017	8.70	Call	Bond Future	1,214.2400	1.2142	1,944.7900	1.9448	60.165	0	0	500
2017/03/30	R186	04/05/2017	8.89	Call	Bond Future	2,003.8000	2.0038	2,930.1400	2.9301	46.229	0	0	0
2017/03/30	R186	04/05/2017	8.94	Call	Bond Future	2,244.1900	2.2442	3,213.8600	3.2139	43.208	0	0	0
2017/03/30	R186	04/05/2017	8.98	Put	Bond Future	443.1800	0.4432	200.9900	0.2010	(54.648)	0	0	0
2017/03/30	R186	04/05/2017	8.95	Call	Bond Future	2,293.7100	2.2937	3,271.5800	3.2716	42.633	0	0	0
2017/03/30	R186	04/05/2017	8.90	Call	Bond Future	2,050.8800	2.0509	2,986.1900	2.9862	45.605	0	0	0
2017/03/30	R186	04/05/2017	8.44	Call	Bond Future	492.9800	0.4930	921.1800	0.9212	86.860	0	0	500
2017/03/30	R186	03/08/2017	8.93	Put	Bond Future	1,614.8700	1.6149	1,161.4800	1.1615	(28.076)	0	0	0
2017/03/30	R186	03/08/2017	9.35	Call	Bond Future	4,904.0300	4.9040	5,917.1200	5.9171	20.658	0	0	0
2017/03/30	R186	03/08/2017			Bond Future	8.7262	112.5514	8.5406	113.8183	(2.126)	0.0000	0.0000	133
2017/03/30	R186	03/08/2017	8.92	Put	Bond Future	1,641.0300	1.6410	1,182.0800	1.1821	(27.967)	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
2017/03/30	R186	03/08/2017	9.50	Call	Bond Future	5,672.1300	5.6721	6,738.9200	6.7389	18.808	0	0	0
2017/03/30	R186	03/08/2017	8.85	Put	Bond Future	1,832.6200	1.8326	1,333.8700	1.3339	(27.215)	0	0	750
2017/03/30	R186	03/08/2017	8.93	Call	Bond Future	2,985.0400	2.9850	3,798.5800	3.7986	27.254	0	0	0
2017/03/30	R186	03/08/2017	8.91	Call	Bond Future	2,904.2600	2.9043	3,706.6400	3.7066	27.628	0	0	0
2017/03/30	R186	03/08/2017	8.92	Call	Bond Future	2,944.5100	2.9445	3,752.4900	3.7525	27.440	0	0	0
2017/03/30	R186	03/08/2017	9.50	Put	Bond Future	588.6500	0.5887	388.5100	0.3885	(34.000)	0	0	6,500
2017/03/30	R186	03/08/2017	9.35	Put	Bond Future	781.2100	0.7812	527.3700	0.5274	(32.493)	0	0	750
2017/03/30	R186	03/08/2017	8.85	Call	Bond Future	2,667.7700	2.6678	3,435.9500	3.4360	28.795	0	0	0
2017/03/30	R186	03/08/2017	8.91	Put	Bond Future	1,667.5200	1.6675	1,202.9700	1.2030	(27.859)	0	0	0
2017/03/30	R186	02/11/2017	8.89	Put	Bond Future	2,506.1500	2.5062	1,976.1100	1.9761	(21.150)	0	0	0
2017/03/30	R186	02/11/2017	8.88	Call	Bond Future	3,344.1500	3.3442	4,100.1400	4.1001	22.606	0	0	0
2017/03/30	R186	02/11/2017			Bond Future	8.7574	114.7598	8.5643	116.0503	(2.205)	0.0000	0.0000	0
2017/03/30	R186	02/11/2017	8.89	Call	Bond Future	3,381.2400	3.3812	4,141.6800	4.1417	22.490	0	0	0
2017/03/30	R186	02/11/2017	8.90	Call	Bond Future	3,418.5400	3.4185	4,183.4200	4.1834	22.374	0	0	0
2017/03/30	R186	02/11/2017	8.88	Put	Bond Future	2,534.7100	2.5347	2,000.2200	2.0002	(21.087)	0	0	0
2017/03/30	R186	02/11/2017	8.90	Put	Bond Future	2,477.8500	2.4778	1,952.2500	1.9522	(21.212)	0	0	0
2017/03/30	R197	04/05/2017	308.58	Put	Bond Future	8,628.4300	8.6284	8,575.7900	8.5758	(0.610)	0	0	0
2017/03/30	R197	04/05/2017			Bond Future	299.9516	299.9516	300.0042	300.0042	0.018	0.0000	0.0000	1,063
2017/03/30	R197	04/05/2017	308.60	Put	Bond Future	8,648.4300	8.6484	8,595.7900	8.5958	(0.609)	0	0	0
2017/03/30	R197	04/05/2017	308.59	Put	Bond Future	8,638.4300	8.6384	8,585.7900	8.5858	(0.609)	0	0	0
2017/03/30	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R197	03/08/2017			Bond Future	298.7835	298.7835	298.8346	298.8346	0.017	0.0000	0.0000	0
2017/03/30	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R197	03/08/2017	308.05	Put	Bond Future	9,266.5400	9.2665	9,215.3800	9.2154	(0.552)	0	0	0
2017/03/30	R197	03/08/2017	308.07	Put	Bond Future	9,286.5400	9.2865	9,235.3800	9.2354	(0.551)	0	0	0
2017/03/30	R197	03/08/2017	308.06	Put	Bond Future	9,276.5400	9.2765	9,225.3800	9.2254	(0.551)	0	0	0
2017/03/30	R197	02/11/2017	305.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R197	02/11/2017			Bond Future	304.7137	304.7137	304.7640	304.7640	0.016	0.0000	0.0000	0
2017/03/30	R197	02/11/2017	305.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R197	02/11/2017	305.15	Put	Bond Future	436.2900	0.4363	386.0200	0.3860	(11.522)	0	0	0
2017/03/30	R197	02/11/2017	305.17	Put	Bond Future	456.2900	0.4563	406.0200	0.4060	(11.017)	0	0	0
2017/03/30	R197	02/11/2017	305.16	Put	Bond Future	446.2900	0.4463	396.0200	0.3960	(11.264)	0	0	0
2017/03/30	R197	02/11/2017	305.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R202	04/05/2017	256.73	Put	Bond Future	11,083.9300	11.0839	11,040.2800	11.0403	(0.394)	0	0	0
2017/03/30	R202	04/05/2017			Bond Future	245.6461	245.6461	245.6897	245.6897	0.018	0.0000	0.0000	33,327
2017/03/30	R202	04/05/2017	256.72	Put	Bond Future	11,073.9300	11.0739	11,030.2800	11.0303	(0.394)	0	0	0
2017/03/30	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R202	04/05/2017	256.71	Put	Bond Future	11,063.9300	11.0639	11,020.2800	11.0203	(0.395)	0	0	0
2017/03/30	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R202	03/08/2017			Bond Future	246.6905	246.6905	246.7327	246.7327	0.017	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
2017/03/30	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R202	03/08/2017	258.35	Put	Bond Future	11,659.5400	11.6595	11,617.2800	11.6173	(0.362)	0	0	0
2017/03/30	R202	03/08/2017	258.37	Put	Bond Future	11,679.5400	11.6795	11,637.2800	11.6373	(0.362)	0	0	0
2017/03/30	R202	03/08/2017	258.36	Put	Bond Future	11,669.5400	11.6695	11,627.2800	11.6273	(0.362)	0	0	0
2017/03/30	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R202	02/11/2017			Bond Future	251.5866	251.5866	251.6279	251.6279	0.016	0.0000	0.0000	0
2017/03/30	R202	02/11/2017	253.89	Put	Bond Future	2,303.3800	2.3034	2,262.0500	2.2621	(1.794)	0	0	0
2017/03/30	R202	02/11/2017	253.91	Put	Bond Future	2,323.3800	2.3234	2,282.0500	2.2821	(1.779)	0	0	0
2017/03/30	R202	02/11/2017	253.90	Put	Bond Future	2,313.3800	2.3134	2,272.0500	2.2721	(1.787)	0	0	0
2017/03/30	R202	02/11/2017	253.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R202	02/11/2017	253.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R202	02/11/2017	253.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R203	04/05/2017	6.92	Put	Bond Future	153.7900	0.1538	110.9100	0.1109	(27.882)	0	0	0
2017/03/30	R203	04/05/2017	6.91	Call	Bond Future	1.1000	0.0011	3.6600	0.0037	232.727	0	0	0
2017/03/30	R203	04/05/2017			Bond Future	7.3557	101.4867	7.2251	101.5324	(1.776)	0.0000	0.0000	31,101
2017/03/30	R203	04/05/2017	6.92	Call	Bond Future	1.2400	0.0012	4.0600	0.0041	227.419	0	0	0
2017/03/30	R203	04/05/2017	6.93	Call	Bond Future	1.3800	0.0014	4.4300	0.0044	221.014	0	0	0
2017/03/30	R203	04/05/2017	6.91	Put	Bond Future	157.1600	0.1572	114.0200	0.1140	(27.450)	0	0	0
2017/03/30	R203	04/05/2017	6.93	Put	Bond Future	150.4200	0.1504	107.7700	0.1078	(28.354)	0	0	0
2017/03/30	R203	03/08/2017	4.89	Call	Bond Future	0.6700	0.0007	0.6500	0.0007	(2.985)	0	0	0
2017/03/30	R203	03/08/2017			Bond Future	5.9755	103.4812	5.9755	103.4812	0.000	0.0000	0.0000	0
2017/03/30	R203	03/08/2017	4.87	Call	Bond Future	0.6100	0.0006	0.5900	0.0006	(3.279)	0	0	0
2017/03/30	R203	03/08/2017	4.88	Call	Bond Future	0.6400	0.0006	0.6200	0.0006	(3.125)	0	0	0
2017/03/30	R203	03/08/2017	4.87	Put	Bond Future	119.1100	0.1191	119.0900	0.1191	(0.017)	0	0	0
2017/03/30	R203	03/08/2017	4.89	Put	Bond Future	117.0200	0.1170	117.0000	0.1170	(0.017)	0	0	0
2017/03/30	R203	03/08/2017	4.88	Put	Bond Future	118.0600	0.1181	118.0400	0.1180	(0.017)	0	0	0
2017/03/30	R204	04/05/2017	7.90	Put	Bond Future	13.8500	0.0139	4.6200	0.0046	(66.643)	0	0	0
2017/03/30	R204	04/05/2017			Bond Future	7.5007	103.7894	7.3837	103.9658	(1.559)	0.0000	0.0000	28,589
2017/03/30	R204	04/05/2017	7.92	Put	Bond Future	11.8400	0.0118	3.8500	0.0039	(67.483)	0	0	0
2017/03/30	R204	04/05/2017	7.91	Put	Bond Future	12.8100	0.0128	4.2200	0.0042	(67.057)	0	0	0
2017/03/30	R204	04/05/2017	7.90	Call	Bond Future	613.1400	0.6131	780.3400	0.7803	27.269	0	0	0
2017/03/30	R204	04/05/2017	7.91	Call	Bond Future	627.0500	0.6270	794.8900	0.7949	26.767	0	0	0
2017/03/30	R204	04/05/2017	7.92	Call	Bond Future	641.0200	0.6410	809.4600	0.8095	26.277	0	0	0
2017/03/30	R204	03/08/2017	7.77	Put	Bond Future	148.1100	0.1481	100.3300	0.1003	(32.260)	0	0	0
2017/03/30	R204	03/08/2017			Bond Future	7.4554	101.7315	7.3162	101.9109	(1.867)	0.0000	0.0000	0
2017/03/30	R204	03/08/2017	7.76	Put	Bond Future	151.8100	0.1518	103.0700	0.1031	(32.106)	0	0	0
2017/03/30	R204	03/08/2017	7.75	Call	Bond Future	533.5300	0.5335	663.2200	0.6632	24.308	0	0	0
2017/03/30	R204	03/08/2017	7.76	Call	Bond Future	542.7800	0.5428	673.3900	0.6734	24.063	0	0	0
2017/03/30	R204	03/08/2017	7.77	Call	Bond Future	551.8700	0.5519	683.4400	0.6834	23.841	0	0	0
2017/03/30	R204	03/08/2017	7.75	Put	Bond Future	155.3600	0.1554	105.7000	0.1057	(31.964)	0	0	0
2017/03/30	R204	02/11/2017	7.76	Put	Bond Future	108.8400	0.1088	68.7600	0.0688	(36.825)	0	0	0
2017/03/30	R204	02/11/2017			Bond Future	7.3352	103.7277	7.1647	103.9094	(2.324)	0.0000	0.0000	0
2017/03/30	R204	02/11/2017	7.75	Put	Bond Future	111.3500	0.1113	70.5000	0.0705	(36.686)	0	0	0
2017/03/30	R204	02/11/2017	7.76	Call	Bond Future	559.4200	0.5594	700.9900	0.7010	25.307	0	0	0
2017/03/30	R204	02/11/2017	7.74	Call	Bond Future	543.3400	0.5433	683.3500	0.6833	25.768	0	0	0
2017/03/30	R204	02/11/2017	7.75	Call	Bond Future	551.3600	0.5514	692.1600	0.6922	25.537	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
2017/03/30	R204	02/11/2017	7.74	Put	Bond Future	113.9100	0.1139	72.2700	0.0723	(36.555)	0	0	0
2017/03/30	R207	04/05/2017	8.21	Put	Bond Future	12.4700	0.0125	2.5100	0.0025	(79.872)	0	0	0
2017/03/30	R207	04/05/2017			Bond Future	7.6758	101.2515	7.5040	101.6600	(2.238)	0.0000	0.0000	76,368
2017/03/30	R207	04/05/2017	8.22	Call	Bond Future	1,292.2100	1.2922	1,691.4700	1.6915	30.897	0	0	0
2017/03/30	R207	04/05/2017	8.20	Call	Bond Future	1,247.4000	1.2474	1,645.2300	1.6452	31.893	0	0	0
2017/03/30	R207	04/05/2017	8.21	Call	Bond Future	1,269.8000	1.2698	1,668.3500	1.6684	31.387	0	0	0
2017/03/30	R207	04/05/2017	8.20	Put	Bond Future	13.4300	0.0134	2.7500	0.0028	(79.523)	0	0	0
2017/03/30	R207	04/05/2017	8.22	Put	Bond Future	11.5400	0.0115	2.2900	0.0023	(80.156)	0	0	0
2017/03/30	R207	03/08/2017	8.19	Call	Bond Future	1,271.0300	1.2710	1,617.7300	1.6177	27.277	0	0	51
2017/03/30	R207	03/08/2017			Bond Future	7.6728	99.5422	7.4817	99.9581	(2.490)	0.0000	0.0000	0
2017/03/30	R207	03/08/2017	8.39	Put	Bond Future	89.4100	0.0894	46.7700	0.0468	(47.690)	0	0	0
2017/03/30	R207	03/08/2017	8.19	Put	Bond Future	155.9500	0.1560	86.7500	0.0868	(44.373)	0	0	0
2017/03/30	R207	03/08/2017	8.41	Put	Bond Future	84.4300	0.0844	43.9000	0.0439	(48.004)	0	0	0
2017/03/30	R207	03/08/2017	8.40	Put	Bond Future	86.8900	0.0869	45.3200	0.0453	(47.842)	0	0	0
2017/03/30	R207	03/08/2017	8.41	Call	Bond Future	1,669.0100	1.6690	2,044.3800	2.0444	22.491	0	0	0
2017/03/30	R207	03/08/2017	8.39	Call	Bond Future	1,631.4300	1.6314	2,004.6900	2.0047	22.879	0	0	0
2017/03/30	R207	03/08/2017	8.40	Call	Bond Future	1,650.1900	1.6502	2,024.5200	2.0245	22.684	0	0	0
2017/03/30	R207	02/11/2017			Bond Future	7.6309	101.4955	7.4171	101.9183	(2.801)	0.0000	0.0000	0
2017/03/30	R207	02/11/2017	8.03	Put	Bond Future	279.8100	0.2798	173.3400	0.1733	(38.051)	0	0	0
2017/03/30	R207	02/11/2017	8.05	Put	Bond Future	269.0400	0.2690	165.9600	0.1660	(38.314)	0	0	0
2017/03/30	R207	02/11/2017	8.03	Call	Bond Future	1,063.1800	1.0632	1,379.5500	1.3796	29.757	0	0	0
2017/03/30	R207	02/11/2017	8.04	Put	Bond Future	274.2400	0.2742	169.5100	0.1695	(38.189)	0	0	0
2017/03/30	R207	02/11/2017	8.04	Call	Bond Future	1,077.1400	1.0771	1,395.2500	1.3953	29.533	0	0	0
2017/03/30	R207	02/11/2017	8.05	Call	Bond Future	1,091.4600	1.0915	1,411.2200	1.4112	29.297	0	0	0
2017/03/30	R208	04/05/2017	8.39	Call	Bond Future	1,874.3100	1.8743	2,391.6400	2.3916	27.601	0	0	0
2017/03/30	R208	04/05/2017			Bond Future	7.8105	97.2065	7.6459	97.7404	(2.107)	0.0000	0.0000	23,301
2017/03/30	R208	04/05/2017	8.37	Call	Bond Future	1,814.2700	1.8143	2,329.4500	2.3294	28.396	0	0	0
2017/03/30	R208	04/05/2017	8.38	Call	Bond Future	1,844.2400	1.8442	2,360.5300	2.3605	27.995	0	0	0
2017/03/30	R208	04/05/2017	8.37	Put	Bond Future	25.7600	0.0258	7.0300	0.0070	(72.710)	0	0	0
2017/03/30	R208	04/05/2017	8.39	Put	Bond Future	22.6200	0.0226	6.0400	0.0060	(73.298)	0	0	0
2017/03/30	R208	04/05/2017	8.38	Put	Bond Future	24.1300	0.0241	6.5100	0.0065	(73.021)	0	0	0
2017/03/30	R208	03/08/2017	8.32	Call	Bond Future	1,820.3700	1.8204	2,255.9700	2.2560	23.929	0	0	0
2017/03/30	R208	03/08/2017			Bond Future	7.8147	99.0632	7.6374	99.6069	(2.268)	0.0000	0.0000	0
2017/03/30	R208	03/08/2017	8.30	Call	Bond Future	1,774.0200	1.7740	2,205.4000	2.2054	24.317	0	0	0
2017/03/30	R208	03/08/2017	8.31	Call	Bond Future	1,797.0400	1.7970	2,230.5700	2.2306	24.125	0	0	0
2017/03/30	R208	03/08/2017	8.30	Put	Bond Future	303.8600	0.3039	191.5200	0.1915	(36.971)	0	0	0
2017/03/30	R208	03/08/2017	8.32	Put	Bond Future	290.2200	0.2902	182.1000	0.1821	(37.254)	0	0	0
2017/03/30	R208	03/08/2017	8.31	Put	Bond Future	296.8800	0.2969	186.6900	0.1867	(37.116)	0	0	0
2017/03/30	R208	02/11/2017	8.18	Put	Bond Future	484.0200	0.4840	329.4900	0.3295	(31.926)	0	0	0
2017/03/30	R208	02/11/2017			Bond Future	7.8034	97.6042	7.6119	98.1574	(2.454)	0.0000	0.0000	0
2017/03/30	R208	02/11/2017	8.20	Put	Bond Future	466.6000	0.4666	316.5000	0.3165	(32.169)	0	0	0
2017/03/30	R208	02/11/2017	8.19	Put	Bond Future	475.1100	0.4751	322.8300	0.3228	(32.052)	0	0	0
2017/03/30	R208	02/11/2017	8.18	Call	Bond Future	1,560.9400	1.5609	1,959.6300	1.9596	25.542	0	0	0
2017/03/30	R208	02/11/2017	8.19	Call	Bond Future	1,580.4300	1.5804	1,981.3700	1.9814	25.369	0	0	0
2017/03/30	R208	02/11/2017	8.20	Call	Bond Future	1,600.3000	1.6003	2,003.4200	2.0034	25.190	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
2017/03/30	R209	04/05/2017	9.48	Put	Bond Future	1,056.3900	1.0564	618.2500	0.6183	(41.475)	0	0	0
2017/03/30	R209	04/05/2017			Bond Future	9.4078	72.9982	9.2405	74.1635	(1.777)	0.0000	0.0000	62,318
2017/03/30	R209	04/05/2017	9.47	Put	Bond Future	1,086.4100	1.0864	638.9500	0.6390	(41.187)	0	0	0
2017/03/30	R209	04/05/2017	9.63	Call	Bond Future	2,183.6000	2.1836	3,039.4600	3.0395	39.195	0	0	0
2017/03/30	R209	04/05/2017	8.93	Call	Bond Future	235.2900	0.2353	450.6300	0.4506	91.521	0	0	1,130
2017/03/30	R209	04/05/2017	9.33	Put	Bond Future	1,571.9000	1.5719	987.8200	0.9878	(37.158)	0	0	1,130
2017/03/30	R209	04/05/2017	9.46	Call	Bond Future	1,475.3300	1.4753	2,183.8700	2.1839	48.026	0	0	0
2017/03/30	R209	04/05/2017	9.47	Call	Bond Future	1,513.0900	1.5131	2,231.0200	2.2310	47.448	0	0	0
2017/03/30	R209	04/05/2017	9.33	Call	Bond Future	1,033.4500	1.0334	1,614.7600	1.6148	56.249	0	0	0
2017/03/30	R209	04/05/2017	9.48	Call	Bond Future	1,551.2700	1.5513	2,278.5200	2.2785	46.881	0	0	0
2017/03/30	R209	04/05/2017	9.63	Put	Bond Future	677.3100	0.6773	367.7800	0.3678	(45.700)	0	0	1,130
2017/03/30	R209	04/05/2017	8.93	Put	Bond Future	3,640.6900	3.6407	2,690.6400	2.6906	(26.095)	0	0	0
2017/03/30	R209	04/05/2017	9.46	Put	Bond Future	1,116.9500	1.1169	660.1000	0.6601	(40.902)	0	0	0
2017/03/30	R209	03/08/2017			Bond Future	9.4506	74.3925	9.2788	75.5798	(1.818)	0.0000	0.0000	0
2017/03/30	R209	03/08/2017	9.44	Call	Bond Future	2,386.4100	2.3864	3,030.1200	3.0301	26.974	0	0	0
2017/03/30	R209	03/08/2017	9.43	Put	Bond Future	2,493.1900	2.4932	1,944.2200	1.9442	(22.019)	0	0	0
2017/03/30	R209	03/08/2017	9.45	Put	Bond Future	2,425.1000	2.4251	1,886.7000	1.8867	(22.201)	0	0	0
2017/03/30	R209	03/08/2017	9.44	Put	Bond Future	2,458.9600	2.4590	1,915.2900	1.9153	(22.110)	0	0	0
2017/03/30	R209	03/08/2017	9.45	Call	Bond Future	2,420.8600	2.4209	3,069.8400	3.0698	26.808	0	0	0
2017/03/30	R209	03/08/2017	9.43	Call	Bond Future	2,352.2200	2.3522	2,990.6300	2.9906	27.141	0	0	0
2017/03/30	R209	02/11/2017	9.52	Put	Bond Future	3,022.8000	3.0228	2,485.9400	2.4859	(17.760)	0	0	0
2017/03/30	R209	02/11/2017	8.30	Put	Bond Future	9,288.9400	9.2889	8,270.0900	8.2701	(10.968)	0	0	0
2017/03/30	R209	02/11/2017			Bond Future	9.4900	72.7015	9.3135	73.9113	(1.860)	0.0000	0.0000	0
2017/03/30	R209	02/11/2017	9.54	Put	Bond Future	2,958.4600	2.9585	2,429.7700	2.4298	(17.870)	0	0	0
2017/03/30	R209	02/11/2017	10.00	Call	Bond Future	5,093.8600	5.0939	5,945.6500	5.9457	16.722	0	0	0
2017/03/30	R209	02/11/2017	9.53	Put	Bond Future	2,990.4900	2.9905	2,457.7300	2.4577	(17.815)	0	0	0
2017/03/30	R209	02/11/2017	9.54	Call	Bond Future	3,295.6100	3.2956	3,976.7000	3.9767	20.667	0	0	0
2017/03/30	R209	02/11/2017	9.00	Put	Bond Future	5,123.5800	5.1236	4,365.0800	4.3651	(14.804)	0	0	0
2017/03/30	R209	02/11/2017	9.52	Call	Bond Future	3,225.3200	3.2253	3,898.2400	3.8982	20.864	0	0	0
2017/03/30	R209	02/11/2017	10.00	Put	Bond Future	1,761.7900	1.7618	1,403.8000	1.4038	(20.320)	0	0	3,360
2017/03/30	R209	02/11/2017	8.30	Call	Bond Future	514.0900	0.5141	705.0200	0.7050	37.139	0	0	2,800
2017/03/30	R209	02/11/2017	9.00	Call	Bond Future	1,689.1400	1.6891	2,140.4200	2.1404	26.717	0	0	2,800
2017/03/30	R209	02/11/2017	9.53	Call	Bond Future	3,260.3700	3.2604	3,937.3900	3.9374	20.765	0	0	0
2017/03/30	R210	04/05/2017			Bond Future	186.4518	186.4518	186.4846	186.4846	0.018	0.0000	0.0000	1,698
2017/03/30	R210	04/05/2017	192.31	Put	Bond Future	5,858.1700	5.8582	5,825.3800	5.8254	(0.560)	0	0	0
2017/03/30	R210	04/05/2017	192.33	Put	Bond Future	5,878.1700	5.8782	5,845.3800	5.8454	(0.558)	0	0	0
2017/03/30	R210	04/05/2017	192.32	Put	Bond Future	5,868.1700	5.8682	5,835.3800	5.8354	(0.559)	0	0	0
2017/03/30	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R210	03/08/2017	196.29	Put	Bond Future	6,242.4700	6.2425	6,210.8600	6.2109	(0.506)	0	0	0
2017/03/30	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R210	03/08/2017			Bond Future	190.0475	190.0475	190.0791	190.0791	0.017	0.0000	0.0000	0
2017/03/30	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R210	03/08/2017	196.28	Put	Bond Future	6,232.4700	6.2325	6,200.8600	6.2009	(0.507)	0	0	0
2017/03/30	R210	03/08/2017	196.30	Put	Bond Future	6,252.4700	6.2525	6,220.8600	6.2209	(0.506)	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
2017/03/30	R210	02/11/2017	192.08	Put	Bond Future	692.4200	0.6924	661.3800	0.6614	(4.483)	0	0	0
2017/03/30	R210	02/11/2017	192.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R210	02/11/2017			Bond Future	191.3876	191.3876	191.4186	191.4186	0.016	0.0000	0.0000	0
2017/03/30	R210	02/11/2017	192.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R210	02/11/2017	192.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R210	02/11/2017	192.07	Put	Bond Future	682.4200	0.6824	651.3800	0.6514	(4.549)	0	0	0
2017/03/30	R210	02/11/2017	192.09	Put	Bond Future	702.4200	0.7024	671.3800	0.6714	(4.419)	0	0	0
2017/03/30	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R212	04/05/2017			Bond Future	148.5247	148.5247	148.5509	148.5509	0.018	0.0000	0.0000	3,268
2017/03/30	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R212	04/05/2017	152.23	Put	Bond Future	3,705.3200	3.7053	3,679.1200	3.6791	(0.707)	0	0	0
2017/03/30	R212	04/05/2017	152.25	Put	Bond Future	3,725.3200	3.7253	3,699.1200	3.6991	(0.703)	0	0	0
2017/03/30	R212	04/05/2017	152.24	Put	Bond Future	3,715.3200	3.7153	3,689.1200	3.6891	(0.705)	0	0	0
2017/03/30	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R212	03/08/2017			Bond Future	149.3391	149.3391	149.3645	149.3645	0.017	0.0000	0.0000	0
2017/03/30	R212	03/08/2017	153.34	Put	Bond Future	4,000.8900	4.0009	3,975.5100	3.9755	(0.634)	0	0	0
2017/03/30	R212	03/08/2017	153.36	Put	Bond Future	4,020.8900	4.0209	3,995.5100	3.9955	(0.631)	0	0	0
2017/03/30	R212	03/08/2017	153.35	Put	Bond Future	4,010.8900	4.0109	3,985.5100	3.9855	(0.633)	0	0	0
2017/03/30	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R212	02/11/2017			Bond Future	152.3032	152.3032	152.3281	152.3281	0.016	0.0000	0.0000	0
2017/03/30	R212	02/11/2017	152.40	Put	Bond Future	96.7600	0.0968	71.9100	0.0719	(25.682)	0	0	0
2017/03/30	R212	02/11/2017	152.42	Put	Bond Future	116.7600	0.1168	91.9100	0.0919	(21.283)	0	0	0
2017/03/30	R212	02/11/2017	152.41	Put	Bond Future	106.7600	0.1068	81.9100	0.0819	(23.277)	0	0	0
2017/03/30	R212	02/11/2017	152.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R212	02/11/2017	152.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R212	02/11/2017	152.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2017/03/30	R213	04/05/2017			Bond Future	9.1168	84.8735	8.9443	86.0684	(1.892)	0.0000	0.0000	45,201
2017/03/30	R213	04/05/2017	9.35	Put	Bond Future	610.1500	0.6102	312.9300	0.3129	(48.713)	0	0	0
2017/03/30	R213	04/05/2017	9.37	Put	Bond Future	570.9600	0.5710	289.5000	0.2895	(49.296)	0	0	0
2017/03/30	R213	04/05/2017	9.35	Call	Bond Future	2,189.1800	2.1892	3,086.8800	3.0869	41.006	0	0	0
2017/03/30	R213	04/05/2017	9.36	Put	Bond Future	590.3500	0.5903	301.0600	0.3011	(49.003)	0	0	0
2017/03/30	R213	04/05/2017	9.36	Call	Bond Future	2,236.1500	2.2362	3,141.7800	3.1418	40.500	0	0	0
2017/03/30	R213	04/05/2017	9.37	Call	Bond Future	2,283.4600	2.2835	3,196.9200	3.1969	40.003	0	0	0
2017/03/30	R213	03/08/2017	9.33	Put	Bond Future	1,795.0000	1.7950	1,337.7300	1.3377	(25.475)	0	0	0
2017/03/30	R213	03/08/2017			Bond Future	9.1566	86.4946	8.9788	87.7120	(1.942)	0.0000	0.0000	0
2017/03/30	R213	03/08/2017	9.35	Put	Bond Future	1,740.8600	1.7409	1,293.9500	1.2940	(25.672)	0	0	0
2017/03/30	R213	03/08/2017	9.34	Put	Bond Future	1,767.6700	1.7677	1,315.6000	1.3156	(25.574)	0	0	0
2017/03/30	R213	03/08/2017	9.33	Call	Bond Future	2,958.7100	2.9587	3,718.8500	3.7188	25.692	0	0	0
2017/03/30	R213	03/08/2017	9.34	Call	Bond Future	2,997.8100	2.9978	3,763.1500	3.7631	25.530	0	0	0
2017/03/30	R213	03/08/2017	9.35	Call	Bond Future	3,037.3700	3.0374	3,807.8700	3.8079	25.367	0	0	0
2017/03/30	R213	02/11/2017	9.36	Put	Bond Future	2,463.4400	2.4634	1,970.1900	1.9702	(20.023)	0	0	0
2017/03/30	R213	02/11/2017			Bond Future	9.1947	84.6405	9.0114	85.8808	(1.994)	0.0000	0.0000	0
2017/03/30	R213	02/11/2017	9.35	Put	Bond Future	2,491.7200	2.4917	1,994.2900	1.9943	(19.963)	0	0	0
2017/03/30	R213	02/11/2017	9.36	Call	Bond Future	3,560.7900	3.5608	4,307.7800	4.3078	20.978	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
2017/03/30	R213	02/11/2017	9.34	Call	Bond Future	3,485.9300	3.4859	4,224.5500	4.2245	21.189	0	0	0
2017/03/30	R213	02/11/2017	9.35	Call	Bond Future	3,523.2700	3.5233	4,266.0800	4.2661	21.083	0	0	0
2017/03/30	R213	02/11/2017	9.34	Put	Bond Future	2,520.2500	2.5203	2,018.6300	2.0186	(19.904)	0	0	0
2017/03/30	R214	04/05/2017	9.58	Put	Bond Future	1,025.6100	1.0256	593.7400	0.5937	(42.109)	0	0	0
2017/03/30	R214	04/05/2017			Bond Future	9.4772	73.2693	9.3100	74.4943	(1.764)	0.0000	0.0000	35,312
2017/03/30	R214	04/05/2017	9.57	Put	Bond Future	1,055.1500	1.0552	613.8200	0.6138	(41.826)	0	0	0
2017/03/30	R214	04/05/2017	9.58	Call	Bond Future	1,762.8400	1.7628	2,555.9700	2.5560	44.992	0	0	0
2017/03/30	R214	04/05/2017	9.56	Call	Bond Future	1,680.1500	1.6801	2,454.2700	2.4543	46.074	0	0	0
2017/03/30	R214	04/05/2017	9.57	Call	Bond Future	1,721.2400	1.7212	2,504.9100	2.5049	45.529	0	0	0
2017/03/30	R214	04/05/2017	9.56	Put	Bond Future	1,085.3200	1.0853	634.4400	0.6344	(41.544)	0	0	0
2017/03/30	R214	03/08/2017	9.51	Call	Bond Future	2,577.4500	2.5775	3,255.3900	3.2554	26.303	0	0	0
2017/03/30	R214	03/08/2017			Bond Future	9.5185	74.6688	9.3469	75.9169	(1.803)	0.0000	0.0000	0
2017/03/30	R214	03/08/2017	9.52	Call	Bond Future	2,613.5400	2.6135	3,296.9000	3.2969	26.147	0	0	0
2017/03/30	R214	03/08/2017	9.53	Call	Bond Future	2,650.0600	2.6501	3,338.8100	3.3388	25.990	0	0	0
2017/03/30	R214	03/08/2017	9.51	Put	Bond Future	2,638.4400	2.6384	2,068.3500	2.0684	(21.607)	0	0	0
2017/03/30	R214	03/08/2017	9.53	Put	Bond Future	2,567.6700	2.5677	2,008.3900	2.0084	(21.782)	0	0	0
2017/03/30	R214	03/08/2017	9.52	Put	Bond Future	2,602.7800	2.6028	2,038.1100	2.0381	(21.695)	0	0	0
2017/03/30	R214	02/11/2017	9.60	Call	Bond Future	3,497.7700	3.4978	4,210.8200	4.2108	20.386	0	0	0
2017/03/30	R214	02/11/2017			Bond Future	9.5583	72.8363	9.3821	74.1080	(1.843)	0.0000	0.0000	0
2017/03/30	R214	02/11/2017	9.58	Call	Bond Future	3,424.4600	3.4245	4,129.0600	4.1291	20.576	0	0	0
2017/03/30	R214	02/11/2017	9.59	Call	Bond Future	3,460.9100	3.4609	4,169.7400	4.1697	20.481	0	0	0
2017/03/30	R214	02/11/2017	9.60	Put	Bond Future	3,201.7000	3.2017	2,643.0700	2.6431	(17.448)	0	0	0
2017/03/30	R214	02/11/2017	9.58	Put	Bond Future	3,270.0000	3.2700	2,702.9200	2.7029	(17.342)	0	0	0
2017/03/30	R214	02/11/2017	9.59	Put	Bond Future	3,235.5900	3.2356	2,672.7400	2.6727	(17.396)	0	0	0
2017/03/30	R248	04/05/2017	9.66	Call	Bond Future	2,480.4900	2.4805	3,508.1400	3.5081	41.429	0	0	0
2017/03/30	R248	04/05/2017			Bond Future	9.5327	93.8953	9.3655	95.4604	(1.754)	0.0000	0.0000	72,722
2017/03/30	R248	04/05/2017	9.67	Call	Bond Future	2,535.0900	2.5351	3,573.8600	3.5739	40.976	0	0	0
2017/03/30	R248	04/05/2017	9.65	Put	Bond Future	1,356.2000	1.3562	807.5100	0.8075	(40.458)	0	0	0
2017/03/30	R248	04/05/2017	9.67	Put	Bond Future	1,284.4500	1.2844	758.1200	0.7581	(40.977)	0	0	0
2017/03/30	R248	04/05/2017	9.66	Put	Bond Future	1,319.9500	1.3200	782.5000	0.7825	(40.717)	0	0	0
2017/03/30	R248	04/05/2017	9.65	Call	Bond Future	2,426.4800	2.4265	3,442.8900	3.4429	41.888	0	0	0
2017/03/30	R248	03/08/2017			Bond Future	9.5757	95.6887	9.4038	97.2834	(1.795)	0.0000	0.0000	170
2017/03/30	R248	03/08/2017	9.57	Call	Bond Future	3,493.3400	3.4933	4,359.3300	4.3593	24.790	0	0	0
2017/03/30	R248	03/08/2017	9.56	Put	Bond Future	3,590.9200	3.5909	2,855.6300	2.8556	(20.476)	0	0	0
2017/03/30	R248	03/08/2017	9.58	Put	Bond Future	3,500.1200	3.5001	2,777.9200	2.7779	(20.634)	0	0	0
2017/03/30	R248	03/08/2017	9.57	Put	Bond Future	3,545.2900	3.5453	2,816.5600	2.8166	(20.555)	0	0	0
2017/03/30	R248	03/08/2017	9.58	Call	Bond Future	3,539.5900	3.5396	4,412.1100	4.4121	24.650	0	0	0
2017/03/30	R248	03/08/2017	9.56	Call	Bond Future	3,447.3900	3.4474	4,306.8200	4.3068	24.930	0	0	0
2017/03/30	R248	02/11/2017	9.66	Put	Bond Future	4,315.6000	4.3156	3,600.2600	3.6003	(16.576)	0	0	0
2017/03/30	R248	02/11/2017			Bond Future	9.6170	93.1273	9.4405	94.7520	(1.835)	0.0000	0.0000	0
2017/03/30	R248	02/11/2017	9.65	Put	Bond Future	4,358.8700	4.3589	3,638.4300	3.6384	(16.528)	0	0	0
2017/03/30	R248	02/11/2017	9.64	Call	Bond Future	4,610.5900	4.6106	5,509.7900	5.5098	19.503	0	0	0
2017/03/30	R248	02/11/2017	9.65	Call	Bond Future	4,657.1800	4.6572	5,561.5000	5.5615	19.418	0	0	0
2017/03/30	R248	02/11/2017	9.66	Call	Bond Future	4,703.9700	4.7040	5,613.3900	5.6134	19.333	0	0	0
2017/03/30	R248	02/11/2017	9.64	Put	Bond Future	4,402.5000	4.4025	3,676.9400	3.6769	(16.481)	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
<b>Total</b>											<b>821706</b>	