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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/12/2016 TO 01/12/2016

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
2016/12/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	2025	02/02/2017	130.01	Put	Bond Future	1,816.4700	1.8165	1,831.1000	1.8311	0.805	0	0	0
2016/12/01	2025	02/02/2017			Bond Future	128.1935	128.1935	128.1789	128.1789	(0.011)	0.0000	0.0000	3,278
2016/12/01	2025	02/02/2017	130.00	Put	Bond Future	1,806.4700	1.8065	1,821.1000	1.8211	0.810	0	0	0
2016/12/01	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2025	02/02/2017	129.99	Put	Bond Future	1,796.4700	1.7965	1,811.1000	1.8111	0.814	0	0	0
2016/12/01	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2025	04/05/2017			Bond Future	130.6919	130.6919	130.6758	130.6758	(0.012)	0.0000	0.0000	0
2016/12/01	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2025	04/05/2017	132.56	Put	Bond Future	1,868.0700	1.8681	1,884.2000	1.8842	0.863	0	0	0
2016/12/01	2025	04/05/2017	132.58	Put	Bond Future	1,888.0700	1.8881	1,904.2000	1.9042	0.854	0	0	0
2016/12/01	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2025	04/05/2017	132.57	Put	Bond Future	1,878.0700	1.8781	1,894.2000	1.8942	0.859	0	0	0
2016/12/01	2025	03/08/2017			Bond Future	131.9888	131.9888	131.9714	131.9714	(0.013)	0.0000	0.0000	0
2016/12/01	2025	03/08/2017	133.96	Put	Bond Future	1,971.1900	1.9712	1,988.6500	1.9887	0.886	0	0	0
2016/12/01	2025	03/08/2017	133.98	Put	Bond Future	1,991.1900	1.9912	2,008.6500	2.0087	0.877	0	0	0
2016/12/01	2025	03/08/2017	133.97	Put	Bond Future	1,981.1900	1.9812	1,998.6500	1.9987	0.881	0	0	0
2016/12/01	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2030	02/02/2017	9.29	Put	Bond Future	1,130.2200	1.1302	1,648.7600	1.6488	45.880	0	0	0
2016/12/01	2030	02/02/2017			Bond Future	9.4541	89.4075	9.5304	88.8889	0.807	0.0000	0.0000	32,061
2016/12/01	2030	02/02/2017	9.31	Put	Bond Future	991.4100	0.9914	1,509.9500	1.5100	52.303	0	0	0
2016/12/01	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2030	02/02/2017	9.30	Put	Bond Future	1,060.7800	1.0608	1,579.3200	1.5793	48.883	0	0	0
2016/12/01	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2030	04/05/2017			Bond Future	9.5079	91.1448	9.5869	90.6153	0.831	0.0000	0.0000	0
2016/12/01	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2030	04/05/2017	9.32	Put	Bond Future	1,277.1100	1.2771	1,806.5800	1.8066	41.458	0	0	0
2016/12/01	2030	04/05/2017	9.34	Put	Bond Future	1,139.9800	1.1400	1,669.4500	1.6694	46.446	0	0	0
2016/12/01	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2030	04/05/2017	9.33	Put	Bond Future	1,208.5100	1.2085	1,737.9800	1.7380	43.812	0	0	0
2016/12/01	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2030	03/08/2017	9.34	Put	Bond Future	1,449.3600	1.4494	1,989.5700	1.9896	37.272	0	0	0
2016/12/01	2030	03/08/2017			Bond Future	9.5561	88.9665	9.6379	88.4263	0.856	0.0000	0.0000	0
2016/12/01	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/12/01	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2030	03/08/2017	9.33	Put	Bond Future	1,517.2300	1.5172	2,057.4400	2.0574	35.605	0	0	0
2016/12/01	2030	03/08/2017	9.35	Put	Bond Future	1,381.5700	1.3816	1,921.7800	1.9218	39.101	0	0	0
2016/12/01	2032	02/02/2017	9.53	Call	Bond Future	1,769.0800	1.7691	1,502.3900	1.5024	(15.075)	0	0	0
2016/12/01	2032	02/02/2017			Bond Future	9.5860	92.3657	9.6621	91.8129	0.794	0.0000	0.0000	18,016
2016/12/01	2032	02/02/2017	9.51	Call	Bond Future	1,700.5600	1.7006	1,440.5100	1.4405	(15.292)	0	0	0
2016/12/01	2032	02/02/2017	9.52	Call	Bond Future	1,734.5500	1.7346	1,471.1800	1.4712	(15.184)	0	0	0
2016/12/01	2032	02/02/2017	9.51	Put	Bond Future	2,257.2000	2.2572	2,549.9500	2.5500	12.970	0	0	0
2016/12/01	2032	02/02/2017	9.53	Put	Bond Future	2,178.7100	2.1787	2,464.8200	2.4648	13.132	0	0	0
2016/12/01	2032	02/02/2017	9.52	Put	Bond Future	2,217.6400	2.2176	2,507.0700	2.5071	13.051	0	0	0
2016/12/01	2032	04/05/2017	9.45	Call	Bond Future	2,425.4900	2.4255	2,172.6000	2.1726	(10.426)	0	0	0
2016/12/01	2032	04/05/2017			Bond Future	9.6387	90.0011	9.7175	89.4366	0.817	0.0000	0.0000	0
2016/12/01	2032	04/05/2017	9.46	Call	Bond Future	2,456.9000	2.4569	2,201.8600	2.2019	(10.381)	0	0	0
2016/12/01	2032	04/05/2017	9.44	Put	Bond Future	3,841.7600	3.8418	4,155.4900	4.1555	8.166	0	0	0
2016/12/01	2032	04/05/2017	9.46	Put	Bond Future	3,757.1100	3.7571	4,066.5500	4.0665	8.236	0	0	0
2016/12/01	2032	04/05/2017	9.44	Call	Bond Future	2,394.3300	2.3943	2,143.5800	2.1436	(10.473)	0	0	0
2016/12/01	2032	04/05/2017	9.45	Put	Bond Future	3,799.2700	3.7993	4,110.8600	4.1109	8.201	0	0	0
2016/12/01	2032	03/08/2017	9.43	Put	Bond Future	4,840.0500	4.8400	5,158.8100	5.1588	6.586	0	0	0
2016/12/01	2032	03/08/2017			Bond Future	9.6843	91.8071	9.7656	91.2313	0.840	0.0000	0.0000	0
2016/12/01	2032	03/08/2017	9.45	Put	Bond Future	4,755.6800	4.7557	5,070.9600	5.0710	6.630	0	0	0
2016/12/01	2032	03/08/2017	9.44	Put	Bond Future	4,797.7300	4.7977	5,114.7500	5.1148	6.608	0	0	0
2016/12/01	2032	03/08/2017	9.44	Call	Bond Future	3,034.8000	3.0348	2,776.0500	2.7761	(8.526)	0	0	0
2016/12/01	2032	03/08/2017	9.43	Call	Bond Future	3,003.8900	3.0039	2,746.8800	2.7469	(8.556)	0	0	0
2016/12/01	2032	03/08/2017	9.45	Call	Bond Future	3,065.8900	3.0659	2,805.4000	2.8054	(8.496)	0	0	0
2016/12/01	2033	02/02/2017			Bond Future	107.2402	107.2402	107.2292	107.2292	(0.010)	0.0000	0.0000	5,474
2016/12/01	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2033	02/02/2017	109.70	Put	Bond Future	2,459.7600	2.4598	2,470.7900	2.4708	0.448	0	0	0
2016/12/01	2033	02/02/2017	109.71	Put	Bond Future	2,469.7600	2.4698	2,480.7900	2.4808	0.447	0	0	0
2016/12/01	2033	02/02/2017	109.72	Put	Bond Future	2,479.7600	2.4798	2,490.7900	2.4908	0.445	0	0	0
2016/12/01	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2033	04/05/2017			Bond Future	108.2912	108.2912	108.2781	108.2781	(0.012)	0.0000	0.0000	0
2016/12/01	2033	04/05/2017	110.83	Put	Bond Future	2,538.7600	2.5388	2,551.9100	2.5519	0.518	0	0	0
2016/12/01	2033	04/05/2017	110.85	Put	Bond Future	2,558.7600	2.5588	2,571.9100	2.5719	0.514	0	0	0
2016/12/01	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2033	04/05/2017	110.84	Put	Bond Future	2,548.7600	2.5488	2,561.9100	2.5619	0.516	0	0	0
2016/12/01	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2033	03/08/2017	113.14	Put	Bond Future	2,670.0600	2.6701	2,683.5800	2.6836	0.506	0	0	0
2016/12/01	2033	03/08/2017			Bond Future	110.4699	110.4699	110.4564	110.4564	(0.012)	0.0000	0.0000	0
2016/12/01	2033	03/08/2017	113.13	Put	Bond Future	2,660.0600	2.6601	2,673.5800	2.6736	0.508	0	0	0
2016/12/01	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2033	03/08/2017	113.12	Put	Bond Future	2,650.0600	2.6501	2,663.5800	2.6636	0.510	0	0	0

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2016/12/01	2037	02/02/2017	9.68	Put	Bond Future	2,609.7400	2.6097	2,931.7600	2.9318	12.339	0	0	0
2016/12/01	2037	02/02/2017			Bond Future	9.7748	89.0566	9.8508	88.4556	0.778	0.0000	0.0000	45,471
2016/12/01	2037	02/02/2017	9.67	Put	Bond Future	2,655.0200	2.6550	2,980.5400	2.9805	12.261	0	0	0
2016/12/01	2037	02/02/2017	9.68	Call	Bond Future	1,851.9800	1.8520	1,572.9900	1.5730	(15.064)	0	0	0
2016/12/01	2037	02/02/2017	9.66	Call	Bond Future	1,781.6900	1.7817	1,509.6900	1.5097	(15.266)	0	0	0
2016/12/01	2037	02/02/2017	9.67	Call	Bond Future	1,816.7000	1.8167	1,541.2100	1.5412	(15.164)	0	0	0
2016/12/01	2037	02/02/2017	9.66	Put	Bond Future	2,700.6900	2.7007	3,029.7000	3.0297	12.182	0	0	0
2016/12/01	2037	04/05/2017	9.58	Put	Bond Future	9.8295	90.7872	9.9080	90.1736	0.799	0.0000	0.0000	0
2016/12/01	2037	04/05/2017	9.58	Put	Bond Future	4,546.0900	4.5461	4,895.3700	4.8954	7.683	0	0	0
2016/12/01	2037	04/05/2017	9.60	Put	Bond Future	4,449.7500	4.4498	4,794.4900	4.7945	7.747	0	0	0
2016/12/01	2037	04/05/2017	9.59	Put	Bond Future	4,497.6200	4.4976	4,844.6300	4.8446	7.715	0	0	0
2016/12/01	2037	04/05/2017	9.60	Call	Bond Future	2,617.1500	2.6171	2,348.3100	2.3483	(10.272)	0	0	0
2016/12/01	2037	04/05/2017	9.58	Call	Bond Future	2,550.9700	2.5510	2,286.6700	2.2867	(10.361)	0	0	0
2016/12/01	2037	04/05/2017	9.59	Call	Bond Future	2,583.8200	2.5838	2,317.2500	2.3172	(10.317)	0	0	0
2016/12/01	2037	03/08/2017	9.57	Call	Bond Future	3,235.4000	3.2354	2,961.9100	2.9619	(8.453)	0	0	0
2016/12/01	2037	03/08/2017			Bond Future	9.8795	88.3513	9.9605	87.7253	0.820	0.0000	0.0000	0
2016/12/01	2037	03/08/2017	9.58	Call	Bond Future	3,268.3700	3.2684	2,993.0400	2.9930	(8.424)	0	0	0
2016/12/01	2037	03/08/2017	9.56	Put	Bond Future	5,742.8100	5.7428	6,097.1100	6.0971	6.169	0	0	0
2016/12/01	2037	03/08/2017	9.57	Put	Bond Future	5,694.0800	5.6941	6,046.5500	6.0465	6.190	0	0	0
2016/12/01	2037	03/08/2017	9.58	Put	Bond Future	5,645.9500	5.6460	5,996.5800	5.9966	6.210	0	0	0
2016/12/01	2037	03/08/2017	9.56	Call	Bond Future	3,202.9200	3.2029	2,931.2600	2.9313	(8.482)	0	0	0
2016/12/01	2038	02/02/2017	137.07	Put	Bond Future	3,654.3200	3.6543	3,669.5100	3.6695	0.416	0	0	0
2016/12/01	2038	02/02/2017			Bond Future	133.4157	133.4157	133.4005	133.4005	(0.011)	0.0000	0.0000	22,790
2016/12/01	2038	02/02/2017	137.06	Put	Bond Future	3,644.3200	3.6443	3,659.5100	3.6595	0.417	0	0	0
2016/12/01	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2038	02/02/2017	137.05	Put	Bond Future	3,634.3200	3.6343	3,649.5100	3.6495	0.418	0	0	0
2016/12/01	2038	04/05/2017	139.77	Put	Bond Future	3,754.0400	3.7540	3,770.9600	3.7710	0.451	0	0	0
2016/12/01	2038	04/05/2017			Bond Future	136.0160	136.0160	135.9990	135.9990	(0.012)	0.0000	0.0000	0
2016/12/01	2038	04/05/2017	139.79	Put	Bond Future	3,774.0400	3.7740	3,790.9600	3.7910	0.448	0	0	0
2016/12/01	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2038	04/05/2017	139.78	Put	Bond Future	3,764.0400	3.7640	3,780.9600	3.7810	0.450	0	0	0
2016/12/01	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2038	03/08/2017			Bond Future	137.2535	137.2535	137.2351	137.2351	(0.013)	0.0000	0.0000	0
2016/12/01	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2038	03/08/2017	141.16	Put	Bond Future	3,906.5300	3.9065	3,924.9400	3.9249	0.471	0	0	0
2016/12/01	2038	03/08/2017	141.18	Put	Bond Future	3,926.5300	3.9265	3,944.9400	3.9449	0.469	0	0	0
2016/12/01	2038	03/08/2017	141.17	Put	Bond Future	3,916.5300	3.9165	3,934.9400	3.9349	0.470	0	0	0
2016/12/01	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2040	02/02/2017	9.58	Call	Bond Future	1,549.3000	1.5493	1,312.9700	1.3130	(15.254)	0	0	0
2016/12/01	2040	02/02/2017			Bond Future	9.8093	92.8331	9.8803	92.2319	0.723	0.0000	0.0000	8,238
2016/12/01	2040	02/02/2017	9.59	Call	Bond Future	1,581.7900	1.5818	1,342.0700	1.3421	(15.155)	0	0	0
2016/12/01	2040	02/02/2017	9.60	Call	Bond Future	1,614.8600	1.6149	1,371.7300	1.3717	(15.056)	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
2016/12/01	2040	02/02/2017	9.58	Put	Bond Future	3,537.0100	3.5370	3,901.8200	3.9018	10.314	0	0	0
2016/12/01	2040	02/02/2017	9.60	Put	Bond Future	3,426.4400	3.4264	3,784.4500	3.7844	10.448	0	0	0
2016/12/01	2040	02/02/2017	9.59	Put	Bond Future	3,481.3700	3.4814	3,842.7900	3.8428	10.382	0	0	0
2016/12/01	2040	04/05/2017			Bond Future	9.8634	94.6370	9.9366	94.0234	0.742	0.0000	0.0000	0
2016/12/01	2040	04/05/2017	9.62	Put	Bond Future	4,904.4200	4.9044	5,249.3800	5.2494	7.034	0	0	0
2016/12/01	2040	04/05/2017	9.64	Put	Bond Future	4,801.3000	4.8013	5,141.7700	5.1418	7.091	0	0	0
2016/12/01	2040	04/05/2017	9.62	Call	Bond Future	2,814.5200	2.8145	2,545.8300	2.5458	(9.547)	0	0	0
2016/12/01	2040	04/05/2017	9.63	Put	Bond Future	4,852.5400	4.8525	5,195.2600	5.1953	7.063	0	0	0
2016/12/01	2040	04/05/2017	9.63	Call	Bond Future	2,850.0100	2.8500	2,579.0800	2.5791	(9.506)	0	0	0
2016/12/01	2040	04/05/2017	9.64	Call	Bond Future	2,886.0100	2.8860	2,612.8300	2.6128	(9.466)	0	0	0
2016/12/01	2040	03/08/2017			Bond Future	9.9130	92.0279	9.9884	91.4018	0.761	0.0000	0.0000	0
2016/12/01	2040	03/08/2017	9.61	Put	Bond Future	6,151.3800	6.1514	6,499.9000	6.4999	5.666	0	0	0
2016/12/01	2040	03/08/2017	9.63	Put	Bond Future	6,048.1100	6.0481	6,392.9900	6.3930	5.702	0	0	0
2016/12/01	2040	03/08/2017	9.61	Call	Bond Future	3,565.8900	3.5659	3,288.3100	3.2883	(7.784)	0	0	0
2016/12/01	2040	03/08/2017	9.62	Put	Bond Future	6,099.7400	6.0997	6,446.4300	6.4464	5.684	0	0	0
2016/12/01	2040	03/08/2017	9.62	Call	Bond Future	3,601.4700	3.6015	3,322.0600	3.3221	(7.758)	0	0	0
2016/12/01	2040	03/08/2017	9.63	Call	Bond Future	3,636.9400	3.6369	3,355.7200	3.3557	(7.732)	0	0	0
2016/12/01	2044	02/02/2017			Bond Future	9.8129	90.1509	9.8838	89.5436	0.723	0.0000	0.0000	20,651
2016/12/01	2044	02/02/2017	9.77	Call	Bond Future	2,263.2100	2.2632	1,959.1600	1.9592	(13.434)	0	0	0
2016/12/01	2044	02/02/2017	9.76	Put	Bond Future	2,679.1800	2.6792	2,985.9200	2.9859	11.449	0	0	0
2016/12/01	2044	02/02/2017	9.78	Put	Bond Future	2,588.4900	2.5885	2,888.2800	2.8883	11.582	0	0	0
2016/12/01	2044	02/02/2017	9.77	Put	Bond Future	2,633.6300	2.6336	2,936.8900	2.9369	11.515	0	0	0
2016/12/01	2044	02/02/2017	9.78	Call	Bond Future	2,304.7300	2.3047	1,997.2100	1.9972	(13.343)	0	0	0
2016/12/01	2044	02/02/2017	9.76	Call	Bond Future	2,221.9600	2.2220	1,921.3900	1.9214	(13.527)	0	0	0
2016/12/01	2044	04/05/2017			Bond Future	9.8649	91.9028	9.9380	91.2828	0.741	0.0000	0.0000	0
2016/12/01	2044	04/05/2017	9.67	Call	Bond Future	3,037.6600	3.0377	2,754.4500	2.7544	(9.323)	0	0	0
2016/12/01	2044	04/05/2017	9.66	Put	Bond Future	4,777.3300	4.7773	5,116.3400	5.1163	7.096	0	0	0
2016/12/01	2044	04/05/2017	9.68	Put	Bond Future	4,675.5500	4.6756	5,010.0200	5.0100	7.154	0	0	0
2016/12/01	2044	04/05/2017	9.67	Put	Bond Future	4,726.3600	4.7264	5,063.1000	5.0631	7.125	0	0	0
2016/12/01	2044	04/05/2017	9.68	Call	Bond Future	3,074.8300	3.0748	2,789.3500	2.7894	(9.284)	0	0	0
2016/12/01	2044	04/05/2017	9.66	Call	Bond Future	3,000.5200	3.0005	2,719.5800	2.7196	(9.363)	0	0	0
2016/12/01	2044	03/08/2017			Bond Future	9.9124	89.3641	9.9877	88.7316	0.760	0.0000	0.0000	0
2016/12/01	2044	03/08/2017	9.62	Put	Bond Future	6,191.9200	6.1919	6,541.1800	6.5412	5.641	0	0	0
2016/12/01	2044	03/08/2017	9.64	Put	Bond Future	6,087.3500	6.0874	6,432.9400	6.4329	5.677	0	0	0
2016/12/01	2044	03/08/2017	9.63	Put	Bond Future	6,139.3200	6.1393	6,486.7500	6.4867	5.659	0	0	0
2016/12/01	2044	03/08/2017	9.64	Call	Bond Future	3,734.5700	3.7346	3,447.6500	3.4476	(7.683)	0	0	0
2016/12/01	2044	03/08/2017	9.62	Call	Bond Future	3,662.2400	3.6622	3,378.9900	3.3790	(7.734)	0	0	0
2016/12/01	2044	03/08/2017	9.63	Call	Bond Future	3,698.1600	3.6982	3,413.0800	3.4131	(7.709)	0	0	0
2016/12/01	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2046	02/02/2017	137.14	Put	Bond Future	4,627.6900	4.6277	4,082.6600	4.0827	(11.778)	0	0	0
2016/12/01	2046	02/02/2017			Bond Future	132.5123	132.5123	133.0573	133.0573	0.411	0.0000	0.0000	18,408
2016/12/01	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2046	02/02/2017	137.13	Put	Bond Future	4,617.6900	4.6177	4,072.6600	4.0727	(11.803)	0	0	0
2016/12/01	2046	02/02/2017	137.15	Put	Bond Future	4,637.6900	4.6377	4,092.6600	4.0927	(11.752)	0	0	0
2016/12/01	2046	04/05/2017	138.33	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
2016/12/01	2046	04/05/2017			Bond Future	133.5668		133.5668	134.1203	0.414	0.0000	0.0000	0
2016/12/01	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2046	04/05/2017	138.32	Put	Bond Future	4,753.1900	4.7532	4,199.7300	4.1997	(11.644)	0	0	0
2016/12/01	2046	04/05/2017	138.34	Put	Bond Future	4,773.1900	4.7732	4,219.7300	4.2197	(11.595)	0	0	0
2016/12/01	2046	04/05/2017	138.33	Put	Bond Future	4,763.1900	4.7632	4,209.7300	4.2097	(11.620)	0	0	0
2016/12/01	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2046	03/08/2017	141.17	Put	Bond Future	4,915.9500	4.9160	4,351.4600	4.3515	(11.483)	0	0	0
2016/12/01	2046	03/08/2017			Bond Future	136.2541	136.2541	136.8185	136.8185	0.414	0.0000	0.0000	0
2016/12/01	2046	03/08/2017	141.19	Put	Bond Future	4,935.9500	4.9360	4,371.4600	4.3715	(11.436)	0	0	0
2016/12/01	2046	03/08/2017	141.18	Put	Bond Future	4,925.9500	4.9260	4,361.4600	4.3615	(11.460)	0	0	0
2016/12/01	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2050	02/02/2017	144.97	Put	Bond Future	3,055.4600	3.0555	3,070.5600	3.0706	0.494	0	0	0
2016/12/01	2050	02/02/2017			Bond Future	141.9145	141.9145	141.8994	141.8994	(0.011)	0.0000	0.0000	24,942
2016/12/01	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2050	02/02/2017	144.96	Put	Bond Future	3,045.4600	3.0455	3,060.5600	3.0606	0.496	0	0	0
2016/12/01	2050	02/02/2017	144.98	Put	Bond Future	3,065.4600	3.0655	3,080.5600	3.0806	0.493	0	0	0
2016/12/01	2050	04/05/2017			Bond Future	144.6801	144.6801	144.6634	144.6634	(0.012)	0.0000	0.0000	0
2016/12/01	2050	04/05/2017	147.83	Put	Bond Future	3,149.8700	3.1499	3,166.6100	3.1666	0.531	0	0	0
2016/12/01	2050	04/05/2017	147.85	Put	Bond Future	3,169.8700	3.1699	3,186.6100	3.1866	0.528	0	0	0
2016/12/01	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2050	04/05/2017	147.84	Put	Bond Future	3,159.8700	3.1599	3,176.6100	3.1766	0.530	0	0	0
2016/12/01	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2050	03/08/2017			Bond Future	145.9293	145.9293	145.9109	145.9109	(0.013)	0.0000	0.0000	0
2016/12/01	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	2050	03/08/2017	149.22	Put	Bond Future	3,290.7200	3.2907	3,309.0600	3.3091	0.557	0	0	0
2016/12/01	2050	03/08/2017	149.24	Put	Bond Future	3,310.7200	3.3107	3,329.0600	3.3291	0.554	0	0	0
2016/12/01	2050	03/08/2017	149.23	Put	Bond Future	3,300.7200	3.3007	3,319.0600	3.3191	0.556	0	0	0
2016/12/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	AL37	02/02/2017			Index Future	509.3600	509.3600	508.3740	508.3740	(0.194)	0.0000	0.0000	7
2016/12/01	AL37	04/05/2017			Index Future	519.2560	519.2560	518.2450	518.2450	(0.195)	0.0000	0.0000	0
2016/12/01	AL37	03/08/2017			Index Future	529.6720	529.6720	528.6410	528.6410	(0.195)	0.0000	0.0000	0
2016/12/01	AL7T	02/02/2017			Index Future	586.8620	586.8620	584.3890	584.3890	(0.421)	0.0000	0.0000	2
2016/12/01	AL7T	04/05/2017			Index Future	598.2640	598.2640	595.7370	595.7370	(0.422)	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
2016/12/01	AL7T	03/08/2017			Index Future	610.2650	610.2650	607.6870	607.6870	(0.422)	0.0000	0.0000	0
2016/12/01	ALBI	02/02/2017			Index Future	532.1890	532.1890	529.5700	529.5700	(0.492)	0.0000	0.0000	746
2016/12/01	ALBI	04/05/2017			Index Future	542.5280	542.5280	539.8540	539.8540	(0.493)	0.0000	0.0000	0
2016/12/01	ALBI	03/08/2017			Index Future	553.4110	553.4110	550.6820	550.6820	(0.493)	0.0000	0.0000	0
2016/12/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C208	31/03/2021			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
2016/12/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/01	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	EL28	02/02/2017			Bond Future	129.0732	129.0732	129.0621	129.0621	(0.009)	0.0000	0.0000	0
2016/12/01	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	EL28	02/02/2017	135.10	Put	Bond Future	6,026.8400	6.0268	6,037.9200	6.0379	0.184	0	0	0
2016/12/01	EL28	02/02/2017	135.12	Put	Bond Future	6,046.8400	6.0468	6,057.9200	6.0579	0.183	0	0	0
2016/12/01	EL28	02/02/2017	135.11	Put	Bond Future	6,036.8400	6.0368	6,047.9200	6.0479	0.184	0	0	0
2016/12/01	EL28	04/05/2017			Bond Future	129.9068	129.9068	129.8930	129.8930	(0.011)	0.0000	0.0000	0
2016/12/01	EL28	04/05/2017	137.90	Put	Bond Future	7,993.2300	7.9932	8,007.0500	8.0071	0.173	0	0	0
2016/12/01	EL28	04/05/2017	137.92	Put	Bond Future	8,013.2300	8.0132	8,027.0500	8.0271	0.172	0	0	0
2016/12/01	EL28	04/05/2017	137.91	Put	Bond Future	8,003.2300	8.0032	8,017.0500	8.0171	0.173	0	0	0
2016/12/01	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	EL28	04/05/2017	137.91	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	
2016/12/01	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/01	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/01	EL28	03/08/2017			Bond Future		132.5206	132.5206	132.5064	(0.011)	0.0000	0.0000	0	
2016/12/01	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/01	EL28	03/08/2017	135.16	Put	Bond Future		2,639.4300	2.6394	2,653.6100	2.6536	0.537	0	0	0
2016/12/01	EL28	03/08/2017	135.18	Put	Bond Future		2,659.4300	2.6594	2,673.6100	2.6736	0.533	0	0	0
2016/12/01	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/01	EL28	03/08/2017	135.17	Put	Bond Future		2,649.4300	2.6494	2,663.6100	2.6636	0.535	0	0	0
2016/12/01	ES33	02/02/2017			Bond Future		10.6897	78.4469	10.7655	77.9762	0.710	0.0000	0.0000	8,849
2016/12/01	ES33	02/02/2017	10.59	Put	Bond Future		625.2700	0.6253	1,095.9800	1.0960	75.281	0	0	0
2016/12/01	ES33	02/02/2017	10.61	Put	Bond Future		499.1700	0.4992	969.8800	0.9699	94.299	0	0	0
2016/12/01	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	ES33	02/02/2017	10.60	Put	Bond Future		562.1800	0.5622	1,032.8900	1.0329	83.729	0	0	0
2016/12/01	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	ES33	04/05/2017			Bond Future		10.7739	76.1772	10.8525	75.6966	0.729	0.0000	0.0000	0
2016/12/01	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	ES33	04/05/2017	10.54	Put	Bond Future		1,459.4800	1.4595	1,940.0300	1.9400	32.926	0	0	0
2016/12/01	ES33	04/05/2017	10.56	Put	Bond Future		1,333.0500	1.3331	1,813.6000	1.8136	36.049	0	0	0
2016/12/01	ES33	04/05/2017	10.55	Put	Bond Future		1,396.2300	1.3962	1,876.7800	1.8768	34.418	0	0	0
2016/12/01	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	ES33	03/08/2017			Bond Future		10.8517	77.7058	10.9329	77.2155	0.748	0.0000	0.0000	0
2016/12/01	ES33	03/08/2017	10.53	Put	Bond Future		1,991.2000	1.9912	2,481.4800	2.4815	24.622	0	0	0
2016/12/01	ES33	03/08/2017	10.55	Put	Bond Future		1,865.1000	1.8651	2,355.3800	2.3554	26.287	0	0	0
2016/12/01	ES33	03/08/2017	10.54	Put	Bond Future		1,928.1100	1.9281	2,418.3900	2.4184	25.428	0	0	0
2016/12/01	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	ES42	02/02/2017			Bond Future		10.8261	82.4440	10.8969	81.9440	0.654	0.0000	0.0000	8,777
2016/12/01	ES42	04/05/2017			Bond Future		10.9103	79.7831	10.9836	79.2726	0.672	0.0000	0.0000	0
2016/12/01	ES42	03/08/2017			Bond Future		10.9871	81.3844	11.0628	80.8635	0.689	0.0000	0.0000	0
2016/12/01	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	GOVI	02/02/2017			GOVI		530.0730	530.0730	527.4650	527.4650	(0.492)	0.0000	0.0000	487
2016/12/01	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	GOVI	02/02/2017	533.32	Put	GOVI		32,470.0000	3.2470	58,550.0000	5.8550	80.320	0	0	0
2016/12/01	GOVI	02/02/2017	533.34	Put	GOVI		32,670.0000	3.2670	58,750.0000	5.8750	79.829	0	0	0
2016/12/01	GOVI	02/02/2017	533.33	Put	GOVI		32,570.0000	3.2570	58,650.0000	5.8650	80.074	0	0	0
2016/12/01	GOVI	04/05/2017			GOVI		540.3710	540.3710	537.7080	537.7080	(0.493)	0.0000	0.0000	0
2016/12/01	GOVI	04/05/2017	262.19	Call	GOVI		2,781,810.0000	278.1810	2,755,180.0000	275.5180	(0.957)	0	0	0
2016/12/01	GOVI	04/05/2017	262.20	Call	GOVI		2,781,710.0000	278.1710	2,755,080.0000	275.5080	(0.957)	0	0	0
2016/12/01	GOVI	04/05/2017	262.18	Call	GOVI		2,781,910.0000	278.1910	2,755,280.0000	275.5280	(0.957)	0	0	0
2016/12/01	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	GOVI	04/05/2017	262.18	Put	GOVI		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
2016/12/01	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	GOVI	03/08/2017			GOVI	551.2110	551.2110	548.4930	548.4930	(0.493)	0.0000	0.0000	0
2016/12/01	GOVI	03/08/2017	561.11	Put	GOVI	98,990.0000	9.8990	126,170.0000	12.6170	27.457	0	0	0
2016/12/01	GOVI	03/08/2017	561.09	Put	GOVI	98,790.0000	9.8790	125,970.0000	12.5970	27.513	0	0	0
2016/12/01	GOVI	03/08/2017	561.10	Put	GOVI	98,890.0000	9.8890	126,070.0000	12.6070	27.485	0	0	0
2016/12/01	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/01	IGOV	02/02/2017			Index Future	249.9620	249.9620	249.9750	249.9750	0.005	0.0000	0.0000	1,030
2016/12/01	IGOV	04/05/2017			Index Future	254.8330	254.8330	254.8440	254.8440	0.004	0.0000	0.0000	0
2016/12/01	IGOV	03/08/2017			Index Future	259.9600	259.9600	259.9710	259.9710	0.004	0.0000	0.0000	0
2016/12/01	ILBI	02/02/2017			Index Future	677.9830	677.9830	677.9730	677.9730	(0.001)	0.0000	0.0000	155
2016/12/01	ILBI	04/05/2017			Index Future	691.1510	691.1510	691.1400	691.1400	(0.002)	0.0000	0.0000	0
2016/12/01	ILBI	03/08/2017			Index Future	704.7560	704.7560	704.7450	704.7450	(0.002)	0.0000	0.0000	0
2016/12/01	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/12/01	IS01	16/03/2017			Interest Rate Swap	100.0093	100.0093	100.0097	100.0097	0.000	0.0000	0.0000	0
2016/12/01	IS01	15/06/2017			Interest Rate Swap	99.6411	99.6411	99.6480	99.6480	0.007	0.0000	0.0000	0
2016/12/01	IS01	21/09/2017			Interest Rate Swap	99.7039	99.7039	99.7190	99.7190	0.015	0.0000	0.0000	0
2016/12/01	IS01	21/12/2017			Interest Rate Swap	100.0219	100.0219	100.0417	100.0417	0.020	0.0000	0.0000	0
2016/12/01	IS02	18/12/2017			Interest Rate Swap	100.0444	100.0444	100.0634	100.0634	0.019	0.0000	0.0000	0
2016/12/01	IS02	16/03/2018			Interest Rate Swap	99.3789	99.3789	99.4035	99.4035	0.025	0.0000	0.0000	0
2016/12/01	IS02	15/06/2018			Interest Rate Swap	99.1011	99.1011	99.1339	99.1339	0.033	0.0000	0.0000	0
2016/12/01	IS02	21/09/2018			Interest Rate Swap	99.2252	99.2252	99.2705	99.2705	0.046	0.0000	0.0000	0
2016/12/01	IS02	21/12/2018			Interest Rate Swap	99.7800	99.7800	99.8500	99.8500	0.070	0.0000	0.0000	0
2016/12/01	IS05	17/12/2020			Interest Rate Swap	98.7323	98.7323	98.8917	98.8917	0.161	0.0000	0.0000	0
2016/12/01	IS05	16/03/2021			Interest Rate Swap	98.1470	98.1470	98.3189	98.3189	0.175	0.0000	0.0000	0
2016/12/01	IS05	15/06/2021			Interest Rate Swap	97.5330	97.5330	97.7180	97.7180	0.190	0.0000	0.0000	0
2016/12/01	IS05	21/09/2021			Interest Rate Swap	97.8921	97.8921	98.0900	98.0900	0.202	0.0000	0.0000	0
2016/12/01	IS05	21/12/2021			Interest Rate Swap	100.2013	100.2013	100.4057	100.4057	0.204	0.0000	0.0000	50
2016/12/01	IS10	17/12/2025			Interest Rate Swap	100.0953	100.0953	100.4143	100.4143	0.319	0.0000	0.0000	0
2016/12/01	IS10	16/03/2026			Interest Rate Swap	97.2704	97.2704	97.6063	97.6063	0.345	0.0000	0.0000	0
2016/12/01	IS10	15/06/2026			Interest Rate Swap	96.1232	96.1232	96.4758	96.4758	0.367	0.0000	0.0000	0
2016/12/01	IS10	21/09/2026			Interest Rate Swap	98.2632	98.2632	98.6273	98.6273	0.370	0.0000	0.0000	0
2016/12/01	IS10	21/12/2026			Interest Rate Swap	101.9446	101.9446	102.3107	102.3107	0.359	0.0000	0.0000	0
2016/12/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/12/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

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2016/12/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/01	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10,000
2016/12/01	JBAF	18/01/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/12/01	JBAF	15/02/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/12/01	JBAF	15/03/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	1,000
2016/12/01	JBAF	19/04/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/12/01	JBAF	17/05/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/12/01	JBAF	21/06/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/12/01	JBAF	20/09/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/12/01	JBAF	20/12/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/12/01	JBAF	20/03/2018			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/12/01	JBAF	20/06/2018			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/12/01	JBAF	19/09/2018			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/12/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/01	R023	02/02/2017	8.85	Call	Bond Future	1,279.8600	1.2799	1,135.2000	1.1352	(11.303)	0	0	0
2016/12/01	R023	02/02/2017			Bond Future	8.7729	98.6881	8.8294	98.4348	0.644	0.0000	0.0000	17,910
2016/12/01	R023	02/02/2017	8.86	Call	Bond Future	1,304.9600	1.3050	1,158.6800	1.1587	(11.210)	0	0	0
2016/12/01	R023	02/02/2017	8.84	Put	Bond Future	954.5300	0.9545	1,064.7900	1.0648	11.551	0	0	0
2016/12/01	R023	02/02/2017	8.86	Put	Bond Future	915.1300	0.9151	1,022.1300	1.0221	11.692	0	0	0
2016/12/01	R023	02/02/2017	8.84	Call	Bond Future	1,255.0300	1.2550	1,112.0100	1.1120	(11.396)	0	0	0
2016/12/01	R023	02/02/2017	8.85	Put	Bond Future	934.6800	0.9347	1,043.3000	1.0433	11.621	0	0	0
2016/12/01	R023	04/05/2017	8.61	Call	Bond Future	1,250.4600	1.2505	1,139.1400	1.1391	(8.902)	0	0	0
2016/12/01	R023	04/05/2017			Bond Future	8.8195	96.6728	8.8793	96.4137	0.678	0.0000	0.0000	0
2016/12/01	R023	04/05/2017	8.59	Call	Bond Future	1,214.2300	1.2142	1,105.0600	1.1051	(8.991)	0	0	0
2016/12/01	R023	04/05/2017	8.60	Call	Bond Future	1,232.2600	1.2323	1,122.0100	1.1220	(8.947)	0	0	0
2016/12/01	R023	04/05/2017	8.59	Put	Bond Future	2,216.5800	2.2166	2,366.5000	2,3665	6.764	0	0	0
2016/12/01	R023	04/05/2017	8.61	Put	Bond Future	2,164.9300	2.1649	2,312.7000	2,3127	6.826	0	0	0
2016/12/01	R023	04/05/2017	8.60	Put	Bond Future	2,190.6600	2.1907	2,339.5000	2,3395	6.794	0	0	0
2016/12/01	R023	03/08/2017	8.60	Put	Bond Future	2,621.5100	2.6215	2,771.6500	2,7717	5.727	0	0	0
2016/12/01	R023	03/08/2017			Bond Future	8.8542	98.6124	8.9174	98.3481	0.713	0.0000	0.0000	0
2016/12/01	R023	03/08/2017	8.59	Put	Bond Future	2,646.1600	2.6462	2,797.1600	2,7972	5.706	0	0	0
2016/12/01	R023	03/08/2017	8.60	Call	Bond Future	1,548.6300	1.5486	1,434.4400	1,4344	(7.374)	0	0	0
2016/12/01	R023	03/08/2017	8.58	Call	Bond Future	1,512.7100	1.5127	1,400.2700	1,4003	(7.433)	0	0	0
2016/12/01	R023	03/08/2017	8.59	Call	Bond Future	1,530.7700	1.5308	1,417.4400	1,4174	(7.403)	0	0	0
2016/12/01	R023	03/08/2017	8.58	Put	Bond Future	2,670.6400	2.6706	2,822.5300	2,8225	5.687	0	0	0
2016/12/01	R035	02/02/2017			Bond Future	9.7283	96.7188	9.8043	96.1159	0.782	0.0000	0.0000	6,557
2016/12/01	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R035	02/02/2017	9.50	Put	Bond Future	1,845.2900	1.8453	2,448.2100	2,4482	32.673	0	0	0
2016/12/01	R035	02/02/2017	9.51	Put	Bond Future	1,763.2800	1.7633	2,366.2000	2,3662	34.193	0	0	0
2016/12/01	R035	02/02/2017	9.52	Put	Bond Future	1,681.3700	1.6814	2,284.2900	2,2843	35.859	0	0	0
2016/12/01	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R035	04/05/2017	9.55	Put	Bond Future	1,843.3600	1.8434	2,458.8100	2,4588	33.387	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
2016/12/01	R035	04/05/2017			Bond Future	9.7806	94.0943	9.8592	93.4789	0.803	0.0000	0.0000	0
2016/12/01	R035	04/05/2017	9.54	Put	Bond Future	1,924.5500	1.9246	2,540.0000	2.5400	31.979	0	0	0
2016/12/01	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R035	04/05/2017	9.53	Put	Bond Future	2,005.8500	2.0059	2,621.3000	2.6213	30.683	0	0	0
2016/12/01	R035	03/08/2017			Bond Future	9.8267	95.9824	9.9078	95.3545	0.825	0.0000	0.0000	0
2016/12/01	R035	03/08/2017	9.52	Put	Bond Future	2,436.8600	2.4369	3,064.7700	3.0648	25.767	0	0	0
2016/12/01	R035	03/08/2017	9.50	Put	Bond Future	2,599.1300	2.5991	3,227.0400	3.2270	24.158	0	0	0
2016/12/01	R035	03/08/2017	9.51	Put	Bond Future	2,517.9400	2.5179	3,145.8500	3.1458	24.937	0	0	0
2016/12/01	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R186	02/02/2017	8.00	Put	Bond Future	7,633.7600	7.6338	8,100.9100	8.1009	6.120	0	0	0
2016/12/01	R186	02/02/2017	9.40	Call	Bond Future	3,129.5600	3.1296	2,781.7500	2.7818	(11.114)	0	0	0
2016/12/01	R186	02/02/2017	8.81	Put	Bond Future	2,710.2700	2.7103	3,023.9800	3.0240	11.575	0	0	0
2016/12/01	R186	02/02/2017	9.10	Put	Bond Future	1,587.0800	1.5871	1,811.4400	1.8114	14.137	0	0	2,546
2016/12/01	R186	02/02/2017			Bond Future	9.0582	110.6385	9.1297	110.1515	0.789	0.0000	0.0000	115,625
2016/12/01	R186	02/02/2017	9.50	Call	Bond Future	3,613.8700	3.6139	3,242.1400	3.2421	(10.286)	0	0	0
2016/12/01	R186	02/02/2017	8.43	Put	Bond Future	4,751.2500	4.7513	5,161.1800	5.1612	8.628	0	0	0
2016/12/01	R186	02/02/2017	8.80	Put	Bond Future	2,756.1700	2.7562	3,072.8300	3.0728	11.489	0	0	0
2016/12/01	R186	02/02/2017	8.87	Call	Bond Future	1,148.0600	1.1481	956.7100	0.9567	(16.667)	0	0	0
2016/12/01	R186	02/02/2017	8.90	Put	Bond Future	2,318.2700	2.3183	2,604.7500	2.6048	12.357	0	0	750
2016/12/01	R186	02/02/2017	8.00	Call	Bond Future	68.0000	0.0680	48.1400	0.0481	(29.206)	0	0	7,000
2016/12/01	R186	02/02/2017	8.60	Call	Bond Future	572.9400	0.5729	457.5500	0.4576	(20.140)	0	0	7,000
2016/12/01	R186	02/02/2017	8.81	Call	Bond Future	995.9600	0.9960	822.6600	0.8227	(17.400)	0	0	0
2016/12/01	R186	02/02/2017	8.37	Call	Bond Future	280.4100	0.2804	214.7200	0.2147	(23.426)	0	0	500
2016/12/01	R186	02/02/2017	8.62	Put	Bond Future	3,657.1800	3.6572	4,023.7400	4.0237	10.023	0	0	0
2016/12/01	R186	02/02/2017	8.79	Call	Bond Future	948.5100	0.9485	781.1000	0.7811	(17.650)	0	0	0
2016/12/01	R186	02/02/2017	8.95	Call	Bond Future	1,373.6500	1.3737	1,157.6700	1.1577	(15.723)	0	0	0
2016/12/01	R186	02/02/2017	9.02	Call	Bond Future	1,593.4600	1.5935	1,355.6400	1.3556	(14.925)	0	0	0
2016/12/01	R186	02/02/2017	8.87	Put	Bond Future	2,444.7200	2.4447	2,740.3800	2.7404	12.094	0	0	500
2016/12/01	R186	02/02/2017	9.50	Put	Bond Future	650.4700	0.6505	765.7500	0.7658	17.723	0	0	13,550
2016/12/01	R186	02/02/2017	8.43	Call	Bond Future	341.9300	0.3419	264.8500	0.2648	(22.543)	0	0	750
2016/12/01	R186	02/02/2017	8.80	Call	Bond Future	972.0400	0.9720	801.6900	0.8017	(17.525)	0	0	0
2016/12/01	R186	02/02/2017	8.90	Call	Bond Future	1,229.6500	1.2297	1,029.1200	1.0291	(16.308)	0	0	0
2016/12/01	R186	02/02/2017	9.40	Put	Bond Future	827.3700	0.8274	966.5700	0.9666	16.824	0	0	750
2016/12/01	R186	02/02/2017	9.10	Call	Bond Future	1,871.9600	1.8720	1,609.3100	1.6093	(14.031)	0	0	0
2016/12/01	R186	02/02/2017	8.37	Put	Bond Future	5,123.2600	5.1233	5,544.5800	5.5446	8.224	0	0	0
2016/12/01	R186	02/02/2017	8.60	Put	Bond Future	3,765.8600	3.7659	4,137.4800	4.1375	9.868	0	0	0
2016/12/01	R186	02/02/2017	8.62	Call	Bond Future	606.2200	0.6062	485.7700	0.4858	(19.869)	0	0	500
2016/12/01	R186	02/02/2017	8.79	Put	Bond Future	2,802.5100	2.8025	3,122.1100	3.1221	11.404	0	0	0
2016/12/01	R186	02/02/2017	8.95	Put	Bond Future	2,116.7200	2.1167	2,387.7500	2.3878	12.804	0	0	2,546
2016/12/01	R186	02/02/2017	9.02	Put	Bond Future	1,855.2000	1.8552	2,104.3900	2.1044	13.432	0	0	500
2016/12/01	R186	04/05/2017			Bond Future	9.1072	112.7881	9.1818	112.2906	0.819	0.0000	0.0000	0
2016/12/01	R186	04/05/2017	8.89	Put	Bond Future	3,461.1900	3.4612	3,746.4800	3.7465	8.243	0	0	0
2016/12/01	R186	04/05/2017	8.91	Put	Bond Future	3,382.0400	3.3820	3,663.3200	3.6633	8.317	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
2016/12/01	R186	04/05/2017	8.90	Put	Bond Future	3,421.4700	3.4215	3,704.7500	3.7048	8.279	0	0	0
2016/12/01	R186	04/05/2017	8.91	Call	Bond Future	2,052.1300	2.0521	1,835.9400	1.8359	(10.535)	0	0	0
2016/12/01	R186	04/05/2017	8.89	Call	Bond Future	1,995.1900	1.9952	1,783.0100	1.7830	(10.635)	0	0	0
2016/12/01	R186	04/05/2017	8.90	Call	Bond Future	2,023.5400	2.0235	1,809.3500	1.8094	(10.585)	0	0	0
2016/12/01	R186	03/08/2017	8.93	Put	Bond Future	4,100.8300	4.1008	4,381.1900	4.3812	6.837	0	0	0
2016/12/01	R186	03/08/2017			Bond Future	9.1472	109.7458	9.2250	109.2382	0.850	0.0000	0.0000	0
2016/12/01	R186	03/08/2017	8.92	Put	Bond Future	4,138.3900	4.1384	4,420.3700	4.4204	6.814	0	0	0
2016/12/01	R186	03/08/2017	8.91	Call	Bond Future	2,607.7200	2.6077	2,383.7300	2.3837	(8.589)	0	0	0
2016/12/01	R186	03/08/2017	8.93	Call	Bond Future	2,665.4400	2.6654	2,438.2200	2.4382	(8.525)	0	0	0
2016/12/01	R186	03/08/2017	8.92	Call	Bond Future	2,636.3100	2.6363	2,410.7100	2.4107	(8.557)	0	0	0
2016/12/01	R186	03/08/2017	8.91	Put	Bond Future	4,176.5400	4.1765	4,460.1300	4.4601	6.790	0	0	0
2016/12/01	R197	02/02/2017			Bond Future	296.6926	296.6926	296.8387	296.8387	0.049	0.0000	0.0000	1,246
2016/12/01	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R197	02/02/2017	302.57	Put	Bond Future	5,877.3800	5.8774	5,731.3000	5.7313	(2.485)	0	0	0
2016/12/01	R197	02/02/2017	302.59	Put	Bond Future	5,897.3800	5.8974	5,751.3000	5.7513	(2.477)	0	0	0
2016/12/01	R197	02/02/2017	302.58	Put	Bond Future	5,887.3800	5.8874	5,741.3000	5.7413	(2.481)	0	0	0
2016/12/01	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R197	04/05/2017	308.58	Put	Bond Future	6,105.2500	6.1052	5,959.1200	5.9591	(2.394)	0	0	0
2016/12/01	R197	04/05/2017			Bond Future	302.4747	302.4747	302.6209	302.6209	0.048	0.0000	0.0000	0
2016/12/01	R197	04/05/2017	308.60	Put	Bond Future	6,125.2500	6.1252	5,979.1200	5.9791	(2.386)	0	0	0
2016/12/01	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R197	04/05/2017	308.59	Put	Bond Future	6,115.2500	6.1152	5,969.1200	5.9691	(2.390)	0	0	0
2016/12/01	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R197	03/08/2017			Bond Future	301.6612	301.6612	301.8050	301.8050	0.048	0.0000	0.0000	0
2016/12/01	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R197	03/08/2017	308.05	Put	Bond Future	6,388.7700	6.3888	6,244.9600	6.2450	(2.251)	0	0	0
2016/12/01	R197	03/08/2017	308.07	Put	Bond Future	6,408.7700	6.4088	6,264.9600	6.2650	(2.244)	0	0	0
2016/12/01	R197	03/08/2017	308.06	Put	Bond Future	6,398.7700	6.3988	6,254.9600	6.2550	(2.247)	0	0	0
2016/12/01	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R202	02/02/2017			Bond Future	246.3814	246.3814	246.3556	246.3556	(0.010)	0.0000	0.0000	36,619
2016/12/01	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R202	02/02/2017	251.72	Put	Bond Future	5,338.6400	5.3386	5,364.3800	5.3644	0.482	0	0	0
2016/12/01	R202	02/02/2017	251.74	Put	Bond Future	5,358.6400	5.3586	5,384.3800	5.3844	0.480	0	0	0
2016/12/01	R202	02/02/2017	251.73	Put	Bond Future	5,348.6400	5.3486	5,374.3800	5.3744	0.481	0	0	0
2016/12/01	R202	04/05/2017	256.73	Put	Bond Future	5,547.0600	5.5471	5,575.4800	5.5755	0.512	0	0	0
2016/12/01	R202	04/05/2017			Bond Future	251.1829	251.1829	251.1545	251.1545	(0.011)	0.0000	0.0000	0
2016/12/01	R202	04/05/2017	256.72	Put	Bond Future	5,537.0600	5.5371	5,565.4800	5.5655	0.513	0	0	0
2016/12/01	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R202	04/05/2017	256.71	Put	Bond Future	5,527.0600	5.5271	5,555.4800	5.5555	0.514	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/01	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R202	03/08/2017			Bond Future	252.5720	252.5720	252.5400	252.5400	(0.013)	0.0000	0.0000	0
2016/12/01	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R202	03/08/2017	258.35	Put	Bond Future	5,778.0200	5.7780	5,810.0400	5.8100	0.554	0	0	0
2016/12/01	R202	03/08/2017	258.37	Put	Bond Future	5,798.0200	5.7980	5,830.0400	5.8300	0.552	0	0	0
2016/12/01	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R202	03/08/2017	258.36	Put	Bond Future	5,788.0200	5.7880	5,820.0400	5.8200	0.553	0	0	0
2016/12/01	R203	02/02/2017	7.70	Call	Bond Future	71.1700	0.0712	63.4100	0.0634	(10.903)	0	0	0
2016/12/01	R203	02/02/2017	7.71	Put	Bond Future	148.8700	0.1489	159.9100	0.1599	7.416	0	0	0
2016/12/01	R203	02/02/2017			Bond Future	7.8406	103.5271	7.8735	103.5082	0.419	0.0000	0.0000	27,039
2016/12/01	R203	02/02/2017	7.71	Call	Bond Future	73.4000	0.0734	65.4700	0.0655	(10.804)	0	0	0
2016/12/01	R203	02/02/2017	7.72	Call	Bond Future	75.8400	0.0758	67.7500	0.0678	(10.667)	0	0	0
2016/12/01	R203	02/02/2017	7.70	Put	Bond Future	152.4200	0.1524	163.6300	0.1636	7.355	0	0	0
2016/12/01	R203	02/02/2017	7.72	Put	Bond Future	145.5200	0.1455	156.4000	0.1564	7.477	0	0	0
2016/12/01	R203	04/05/2017	6.91	Call	Bond Future	18.5700	0.0186	15.7100	0.0157	(15.401)	0	0	0
2016/12/01	R203	04/05/2017	6.92	Put	Bond Future	293.0300	0.2930	310.4000	0.3104	5.928	0	0	0
2016/12/01	R203	04/05/2017			Bond Future	7.7034	101.3652	7.7616	101.3450	0.756	0.0000	0.0000	0
2016/12/01	R203	04/05/2017	6.92	Call	Bond Future	19.0700	0.0191	16.1400	0.0161	(15.364)	0	0	0
2016/12/01	R203	04/05/2017	6.93	Call	Bond Future	19.5800	0.0196	16.5900	0.0166	(15.271)	0	0	0
2016/12/01	R203	04/05/2017	6.91	Put	Bond Future	296.0400	0.2960	313.4800	0.3135	5.891	0	0	0
2016/12/01	R203	04/05/2017	6.93	Put	Bond Future	290.0300	0.2900	307.3400	0.3073	5.968	0	0	0
2016/12/01	R203	03/08/2017	4.89	Call	Bond Future	54.0000	0.0540	53.9200	0.0539	(0.148)	0	0	0
2016/12/01	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/01	R203	03/08/2017	4.87	Call	Bond Future	52.7300	0.0527	52.6500	0.0526	(0.152)	0	0	0
2016/12/01	R203	03/08/2017	4.88	Call	Bond Future	53.3700	0.0534	53.2900	0.0533	(0.150)	0	0	0
2016/12/01	R203	03/08/2017	4.87	Put	Bond Future	30.6100	0.0306	30.5300	0.0305	(0.261)	0	0	0
2016/12/01	R203	03/08/2017	4.89	Put	Bond Future	29.7300	0.0297	29.6500	0.0296	(0.269)	0	0	0
2016/12/01	R203	03/08/2017	4.88	Put	Bond Future	30.1700	0.0302	30.0900	0.0301	(0.265)	0	0	0
2016/12/01	R204	02/02/2017	8.28	Call	Bond Future	592.1100	0.5921	544.9100	0.5449	(7.971)	0	0	0
2016/12/01	R204	02/02/2017			Bond Future	8.0259	100.9955	8.0643	100.9301	0.478	0.0000	0.0000	30,194
2016/12/01	R204	02/02/2017	8.29	Call	Bond Future	604.1200	0.6041	556.4700	0.5565	(7.888)	0	0	0
2016/12/01	R204	02/02/2017	8.30	Call	Bond Future	616.3900	0.6164	568.3000	0.5683	(7.802)	0	0	0
2016/12/01	R204	02/02/2017	8.28	Put	Bond Future	160.2200	0.1602	178.4400	0.1784	11.372	0	0	0
2016/12/01	R204	02/02/2017	8.30	Put	Bond Future	150.6100	0.1506	167.9400	0.1679	11.507	0	0	0
2016/12/01	R204	02/02/2017	8.29	Put	Bond Future	155.2800	0.1553	173.0500	0.1730	11.444	0	0	0
2016/12/01	R204	04/05/2017	7.90	Put	Bond Future	597.3700	0.5974	635.5800	0.6356	6.396	0	0	0
2016/12/01	R204	04/05/2017			Bond Future	8.0557	102.9578	8.1011	102.8901	0.564	0.0000	0.0000	0
2016/12/01	R204	04/05/2017	7.92	Put	Bond Future	580.7000	0.5807	618.2300	0.6182	6.463	0	0	0
2016/12/01	R204	04/05/2017	7.90	Call	Bond Future	365.0700	0.3651	335.6400	0.3356	(8.061)	0	0	0
2016/12/01	R204	04/05/2017	7.91	Put	Bond Future	589.0000	0.5890	626.8600	0.6269	6.428	0	0	0
2016/12/01	R204	04/05/2017	7.91	Call	Bond Future	371.6500	0.3716	341.8700	0.3419	(8.013)	0	0	0
2016/12/01	R204	04/05/2017	7.92	Call	Bond Future	378.2900	0.3783	348.1800	0.3482	(7.960)	0	0	0
2016/12/01	R204	03/08/2017	7.77	Put	Bond Future	715.4700	0.7155	756.7100	0.7567	5.764	0	0	0
2016/12/01	R204	03/08/2017			Bond Future	8.0414	100.9813	8.0957	100.9122	0.675	0.0000	0.0000	0
2016/12/01	R204	03/08/2017	7.76	Put	Bond Future	722.9300	0.7229	764.4400	0.7644	5.742	0	0	0
2016/12/01	R204	03/08/2017	7.75	Call	Bond Future	358.3800	0.3584	331.0600	0.3311	(7.623)	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
2016/12/01	R204	03/08/2017	7.76	Call	Bond Future	363.6600	0.3637	336.0800	0.3361	(7.584)	0	0	0
2016/12/01	R204	03/08/2017	7.77	Call	Bond Future	368.9900	0.3690	341.1400	0.3411	(7.548)	0	0	0
2016/12/01	R204	03/08/2017	7.75	Put	Bond Future	730.4500	0.7305	772.2200	0.7722	5.718	0	0	0
2016/12/01	R207	02/02/2017	9.24	Call	Bond Future	2,355.4000	2.3554	2,227.2000	2.2272	(5.443)	0	0	0
2016/12/01	R207	02/02/2017			Bond Future	8.2999	97.7654	8.3529	97.6321	0.639	0.0000	0.0000	85,410
2016/12/01	R207	02/02/2017	8.91	Call	Bond Future	1,606.2400	1.6062	1,488.7200	1.4887	(7.316)	0	0	62
2016/12/01	R207	02/02/2017	9.22	Call	Bond Future	2,308.5900	2.3086	2,180.7900	2.1808	(5.536)	0	0	0
2016/12/01	R207	02/02/2017	9.23	Call	Bond Future	2,331.9800	2.3320	2,203.9800	2.2040	(5.489)	0	0	0
2016/12/01	R207	02/02/2017	8.91	Put	Bond Future	85.1500	0.0852	100.9700	0.1010	18.579	0	0	0
2016/12/01	R207	02/02/2017	9.22	Put	Bond Future	25.9100	0.0259	31.4500	0.0315	21.382	0	0	0
2016/12/01	R207	02/02/2017	9.24	Put	Bond Future	23.8500	0.0238	28.9900	0.0290	21.551	0	0	0
2016/12/01	R207	02/02/2017	9.23	Put	Bond Future	24.8600	0.0249	30.2000	0.0302	21.480	0	0	0
2016/12/01	R207	04/05/2017	8.21	Put	Bond Future	952.6800	0.9527	1,029.2200	1.0292	8.034	0	0	0
2016/12/01	R207	04/05/2017			Bond Future	8.3513	99.6650	8.4102	99.5282	0.705	0.0000	0.0000	0
2016/12/01	R207	04/05/2017	8.22	Call	Bond Future	633.8300	0.6338	572.8600	0.5729	(9.619)	0	0	0
2016/12/01	R207	04/05/2017	8.20	Call	Bond Future	613.0200	0.6130	553.3700	0.5534	(9.731)	0	0	0
2016/12/01	R207	04/05/2017	8.21	Call	Bond Future	623.5000	0.6235	563.1900	0.5632	(9.673)	0	0	0
2016/12/01	R207	04/05/2017	8.20	Put	Bond Future	965.5600	0.9656	1,042.7600	1.0428	7.995	0	0	0
2016/12/01	R207	04/05/2017	8.22	Put	Bond Future	939.6700	0.9397	1,015.5500	1.0156	8.075	0	0	0
2016/12/01	R207	03/08/2017	8.19	Call	Bond Future	738.2700	0.7383	677.2900	0.6773	(8.260)	0	0	51
2016/12/01	R207	03/08/2017			Bond Future	8.3805	98.0205	8.4461	97.8808	0.783	0.0000	0.0000	0
2016/12/01	R207	03/08/2017	8.39	Put	Bond Future	926.5400	0.9265	994.9800	0.9950	7.387	0	0	0
2016/12/01	R207	03/08/2017	8.41	Put	Bond Future	906.6300	0.9066	974.0700	0.9741	7.439	0	0	0
2016/12/01	R207	03/08/2017	8.19	Put	Bond Future	1,144.9000	1.1449	1,223.6000	1.2236	6.874	0	0	0
2016/12/01	R207	03/08/2017	8.40	Put	Bond Future	916.5500	0.9166	984.4800	0.9845	7.411	0	0	0
2016/12/01	R207	03/08/2017	8.41	Call	Bond Future	969.5000	0.9695	897.2600	0.8973	(7.451)	0	0	0
2016/12/01	R207	03/08/2017	8.39	Call	Bond Future	946.8500	0.9469	875.6100	0.8756	(7.524)	0	0	0
2016/12/01	R207	03/08/2017	8.40	Call	Bond Future	958.1400	0.9581	886.3900	0.8864	(7.488)	0	0	0
2016/12/01	R208	02/02/2017			Bond Future	8.4907	96.4219	8.5427	96.2500	0.613	0.0000	0.0000	33,544
2016/12/01	R208	02/02/2017	8.64	Call	Bond Future	1,007.8700	1.0079	900.6500	0.9006	(10.638)	0	0	0
2016/12/01	R208	02/02/2017	8.63	Put	Bond Future	528.3300	0.5283	594.1100	0.5941	12.451	0	0	0
2016/12/01	R208	02/02/2017	8.65	Put	Bond Future	503.0700	0.5031	566.5200	0.5665	12.613	0	0	0
2016/12/01	R208	02/02/2017	8.64	Put	Bond Future	515.5900	0.5156	580.2000	0.5802	12.531	0	0	0
2016/12/01	R208	02/02/2017	8.65	Call	Bond Future	1,028.2100	1.0282	919.8300	0.9198	(10.541)	0	0	0
2016/12/01	R208	02/02/2017	8.63	Call	Bond Future	987.7400	0.9877	881.6900	0.8817	(10.737)	0	0	0
2016/12/01	R208	04/05/2017	8.39	Call	Bond Future	891.3800	0.8914	812.7100	0.8127	(8.826)	0	0	0
2016/12/01	R208	04/05/2017			Bond Future	8.5369	94.8922	8.5931	94.7161	0.658	0.0000	0.0000	0
2016/12/01	R208	04/05/2017	8.37	Call	Bond Future	863.6500	0.8636	786.5700	0.7866	(8.925)	0	0	0
2016/12/01	R208	04/05/2017	8.38	Call	Bond Future	877.4500	0.8775	799.5700	0.7996	(8.876)	0	0	0
2016/12/01	R208	04/05/2017	8.37	Put	Bond Future	1,389.4500	1.3894	1,488.4500	1.4884	7.125	0	0	0
2016/12/01	R208	04/05/2017	8.39	Put	Bond Future	1,354.0000	1.3540	1,451.4100	1.4514	7.194	0	0	0
2016/12/01	R208	04/05/2017	8.38	Put	Bond Future	1,371.6500	1.3716	1,469.8500	1.4699	7.159	0	0	0
2016/12/01	R208	03/08/2017	8.32	Call	Bond Future	1,010.8500	1.0108	934.5400	0.9345	(7.549)	0	0	0
2016/12/01	R208	03/08/2017			Bond Future	8.5669	96.7962	8.6274	96.6166	0.707	0.0000	0.0000	0
2016/12/01	R208	03/08/2017	8.30	Call	Bond Future	985.4100	0.9854	910.3700	0.9104	(7.615)	0	0	0
2016/12/01	R208	03/08/2017	8.31	Call	Bond Future	998.0800	0.9981	922.4000	0.9224	(7.583)	0	0	0

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2016/12/01	R208	03/08/2017	8.30	Put	Bond Future	1,782.1700	1.7822	1,886.8100	1.8868	5.871	0	0	0
2016/12/01	R208	03/08/2017	8.32	Put	Bond Future	1,747.6200	1.7476	1,850.9900	1.8510	5.915	0	0	0
2016/12/01	R208	03/08/2017	8.31	Put	Bond Future	1,764.8400	1.7648	1,868.8400	1.8688	5.893	0	0	0
2016/12/01	R209	02/02/2017	9.55	Put	Bond Future	2,223.2500	2.2232	2,500.6500	2.5006	12.477	0	0	0
2016/12/01	R209	02/02/2017			Bond Future	9.6669	72.6715	9.7429	72.1687	0.786	0.0000	0.0000	66,415
2016/12/01	R209	02/02/2017	9.54	Put	Bond Future	2,261.6900	2.2617	2,542.1100	2.5421	12.399	0	0	0
2016/12/01	R209	02/02/2017	9.55	Call	Bond Future	1,439.1500	1.4391	1,213.7300	1.2137	(15.663)	0	0	0
2016/12/01	R209	02/02/2017	9.53	Call	Bond Future	1,381.0100	1.3810	1,161.6300	1.1616	(15.885)	0	0	0
2016/12/01	R209	02/02/2017	9.54	Call	Bond Future	1,409.9000	1.4099	1,187.5000	1.1875	(15.774)	0	0	0
2016/12/01	R209	02/02/2017	9.53	Put	Bond Future	2,300.5800	2.3006	2,584.0200	2.5840	12.320	0	0	0
2016/12/01	R209	04/05/2017	9.48	Put	Bond Future	3,685.3500	3.6854	3,975.6100	3.9756	7.876	0	0	0
2016/12/01	R209	04/05/2017			Bond Future	9.7144	70.9325	9.7927	70.4192	0.806	0.0000	0.0000	0
2016/12/01	R209	04/05/2017	9.47	Put	Bond Future	3,725.7700	3.7258	4,017.9800	4.0180	7.843	0	0	0
2016/12/01	R209	04/05/2017	9.46	Call	Bond Future	2,059.3600	2.0594	1,840.2800	1.8403	(10.638)	0	0	0
2016/12/01	R209	04/05/2017	9.47	Call	Bond Future	2,086.7600	2.0868	1,865.7300	1.8657	(10.592)	0	0	0
2016/12/01	R209	04/05/2017	9.48	Call	Bond Future	2,114.5400	2.1145	1,891.5600	1.8916	(10.545)	0	0	0
2016/12/01	R209	04/05/2017	9.46	Put	Bond Future	3,766.6700	3.7667	4,060.8300	4.0608	7.810	0	0	0
2016/12/01	R209	03/08/2017			Bond Future	9.7554	72.3559	9.8360	71.8323	0.825	0.0000	0.0000	0
2016/12/01	R209	03/08/2017	9.44	Call	Bond Future	2,603.0100	2.6030	2,376.9100	2.3769	(8.686)	0	0	0
2016/12/01	R209	03/08/2017	9.43	Put	Bond Future	4,753.3000	4.7533	5,052.3600	5.0524	6.292	0	0	0
2016/12/01	R209	03/08/2017	9.45	Put	Bond Future	4,671.3000	4.6713	4,967.2000	4.9672	6.334	0	0	0
2016/12/01	R209	03/08/2017	9.44	Put	Bond Future	4,712.1700	4.7122	5,009.6400	5.0096	6.313	0	0	0
2016/12/01	R209	03/08/2017	9.45	Call	Bond Future	2,630.4500	2.6305	2,402.7800	2.4028	(8.655)	0	0	0
2016/12/01	R209	03/08/2017	9.43	Call	Bond Future	2,575.7200	2.5757	2,351.2100	2.3512	(8.716)	0	0	0
2016/12/01	R210	02/02/2017	190.85	Put	Bond Future	3,314.5700	3.3146	3,334.2000	3.3342	0.592	0	0	0
2016/12/01	R210	02/02/2017			Bond Future	187.5354	187.5354	187.5158	187.5158	(0.010)	0.0000	0.0000	1,885
2016/12/01	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R210	02/02/2017	190.84	Put	Bond Future	3,304.5700	3.3046	3,324.2000	3.3242	0.594	0	0	0
2016/12/01	R210	02/02/2017	190.86	Put	Bond Future	3,324.5700	3.3246	3,344.2000	3.3442	0.590	0	0	0
2016/12/01	R210	04/05/2017			Bond Future	188.8741	188.8741	188.8506	188.8506	(0.012)	0.0000	0.0000	0
2016/12/01	R210	04/05/2017	192.31	Put	Bond Future	3,435.9000	3.4359	3,459.4500	3.4594	0.685	0	0	0
2016/12/01	R210	04/05/2017	192.33	Put	Bond Future	3,455.9000	3.4559	3,479.4500	3.4794	0.681	0	0	0
2016/12/01	R210	04/05/2017	192.32	Put	Bond Future	3,445.9000	3.4459	3,469.4500	3.4694	0.683	0	0	0
2016/12/01	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R210	03/08/2017	196.29	Put	Bond Future	3,615.8300	3.6158	3,639.8700	3.6399	0.665	0	0	0
2016/12/01	R210	03/08/2017			Bond Future	192.6742	192.6742	192.6501	192.6501	(0.012)	0.0000	0.0000	0
2016/12/01	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R210	03/08/2017	196.28	Put	Bond Future	3,605.8300	3.6058	3,629.8700	3.6299	0.667	0	0	0
2016/12/01	R210	03/08/2017	196.30	Put	Bond Future	3,625.8300	3.6258	3,649.8700	3.6499	0.663	0	0	0



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2016/12/01	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R212	02/02/2017			Bond Future	146.8986	146.8986	146.5636	146.5636	(0.228)	0.0000	0.0000	3,380
2016/12/01	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R212	02/02/2017	149.27	Put	Bond Future	2,371.4300	2.3714	2,706.3600	2.7064	14.124	0	0	0
2016/12/01	R212	02/02/2017	149.29	Put	Bond Future	2,391.4300	2.3914	2,726.3600	2.7264	14.005	0	0	0
2016/12/01	R212	02/02/2017	149.28	Put	Bond Future	2,381.4300	2.3814	2,716.3600	2.7164	14.064	0	0	0
2016/12/01	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R212	04/05/2017			Bond Future	149.7616	149.7616	149.4187	149.4187	(0.229)	0.0000	0.0000	0
2016/12/01	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R212	04/05/2017	152.23	Put	Bond Future	2,468.4400	2.4684	2,811.2800	2.8113	13.889	0	0	0
2016/12/01	R212	04/05/2017	152.25	Put	Bond Future	2,488.4400	2.4884	2,831.2800	2.8313	13.777	0	0	0
2016/12/01	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R212	04/05/2017	152.24	Put	Bond Future	2,478.4400	2.4784	2,821.2800	2.8213	13.833	0	0	0
2016/12/01	R212	03/08/2017			Bond Future	150.7443	150.7443	150.3930	150.3930	(0.233)	0.0000	0.0000	0
2016/12/01	R212	03/08/2017	153.34	Put	Bond Future	2,595.6500	2.5956	2,946.9600	2.9470	13.535	0	0	0
2016/12/01	R212	03/08/2017	153.36	Put	Bond Future	2,615.6500	2.6156	2,966.9600	2.9670	13.431	0	0	0
2016/12/01	R212	03/08/2017	153.35	Put	Bond Future	2,605.6500	2.6056	2,956.9600	2.9570	13.483	0	0	0
2016/12/01	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/01	R213	02/02/2017	9.40	Call	Bond Future	1,508.1100	1.5081	1,272.5200	1.2725	(15.622)	0	0	0
2016/12/01	R213	02/02/2017	9.42	Call	Bond Future	1,569.5500	1.5696	1,327.8000	1.3278	(15.403)	0	0	0
2016/12/01	R213	02/02/2017			Bond Future	9.4748	84.0742	9.5510	83.5714	0.804	0.0000	0.0000	50,655
2016/12/01	R213	02/02/2017	9.41	Call	Bond Future	1,538.5800	1.5386	1,299.9100	1.2999	(15.512)	0	0	0
2016/12/01	R213	02/02/2017	9.40	Put	Bond Future	2,006.4000	2.0064	2,273.5800	2.2736	13.316	0	0	0
2016/12/01	R213	02/02/2017	9.42	Put	Bond Future	1,934.2400	1.9342	2,195.2600	2.1953	13.495	0	0	0
2016/12/01	R213	02/02/2017	9.41	Put	Bond Future	1,970.0300	1.9700	2,234.1300	2.2341	13.406	0	0	0
2016/12/01	R213	04/05/2017			Bond Future	9.5221	82.1556	9.6008	81.6423	0.826	0.0000	0.0000	0
2016/12/01	R213	04/05/2017	9.35	Put	Bond Future	3,339.7700	3.3398	3,621.0100	3.6210	8.421	0	0	0
2016/12/01	R213	04/05/2017	9.37	Put	Bond Future	3,264.2600	3.2643	3,541.5200	3.5415	8.494	0	0	0
2016/12/01	R213	04/05/2017	9.35	Call	Bond Future	2,200.8600	2.2009	1,968.8200	1.9688	(10.543)	0	0	0
2016/12/01	R213	04/05/2017	9.36	Put	Bond Future	3,301.8700	3.3019	3,581.1200	3.5811	8.457	0	0	0
2016/12/01	R213	04/05/2017	9.36	Call	Bond Future	2,229.7300	2.2297	1,995.7000	1.9957	(10.496)	0	0	0
2016/12/01	R213	04/05/2017	9.37	Call	Bond Future	2,258.8200	2.2588	2,022.8000	2.0228	(10.449)	0	0	0
2016/12/01	R213	03/08/2017	9.33	Put	Bond Future	4,267.1100	4.2671	4,554.5700	4.5546	6.737	0	0	0
2016/12/01	R213	03/08/2017			Bond Future	9.5627	83.8040	9.6439	83.2803	0.849	0.0000	0.0000	0
2016/12/01	R213	03/08/2017	9.35	Put	Bond Future	4,191.3200	4.1913	4,475.5900	4.4756	6.782	0	0	0
2016/12/01	R213	03/08/2017	9.33	Call	Bond Future	2,740.1900	2.7402	2,504.0100	2.5040	(8.619)	0	0	0
2016/12/01	R213	03/08/2017	9.34	Put	Bond Future	4,229.1000	4.2291	4,514.9600	4.5150	6.759	0	0	0
2016/12/01	R213	03/08/2017	9.34	Call	Bond Future	2,768.6100	2.7686	2,530.8300	2.5308	(8.588)	0	0	0
2016/12/01	R213	03/08/2017	9.35	Call	Bond Future	2,797.2000	2.7972	2,557.8300	2.5578	(8.557)	0	0	0
2016/12/01	R214	02/02/2017			Bond Future	9.7377	72.9911	9.8086	72.5024	0.728	0.0000	0.0000	36,737
2016/12/01	R214	02/02/2017	9.67	Call	Bond Future	1,660.1500	1.6601	1,424.5700	1.4246	(14.190)	0	0	0
2016/12/01	R214	02/02/2017	9.66	Put	Bond Future	2,170.9100	2.1709	2,426.9800	2.4270	11.796	0	0	0
2016/12/01	R214	02/02/2017	9.68	Put	Bond Future	2,094.7600	2.0948	2,345.0100	2.3450	11.946	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
2016/12/01	R214	02/02/2017	9.67	Put	Bond Future	2,132.5400	2.1325	2,385.7000	2.3857	11.871	0	0	0
2016/12/01	R214	02/02/2017	9.68	Call	Bond Future	1,692.4300	1.6924	1,453.9400	1.4539	(14.092)	0	0	0
2016/12/01	R214	02/02/2017	9.66	Call	Bond Future	1,628.3600	1.6284	1,395.6900	1.3957	(14.289)	0	0	0
2016/12/01	R214	04/05/2017	9.58	Put	Bond Future	3,724.3200	3.7243	3,998.9800	3.9990	7.375	0	0	0
2016/12/01	R214	04/05/2017			Bond Future	9.7833	71.1108	9.8562	70.6119	0.746	0.0000	0.0000	0
2016/12/01	R214	04/05/2017	9.57	Put	Bond Future	3,765.9400	3.7659	4,042.5000	4.0425	7.344	0	0	0
2016/12/01	R214	04/05/2017	9.58	Call	Bond Future	2,303.0500	2.3031	2,078.8300	2.0788	(9.736)	0	0	0
2016/12/01	R214	04/05/2017	9.56	Call	Bond Future	2,244.4100	2.2444	2,023.9800	2.0240	(9.821)	0	0	0
2016/12/01	R214	04/05/2017	9.57	Call	Bond Future	2,273.5300	2.2735	2,051.2100	2.0512	(9.779)	0	0	0
2016/12/01	R214	04/05/2017	9.56	Put	Bond Future	3,808.0800	3.8081	4,086.5300	4.0865	7.312	0	0	0
2016/12/01	R214	03/08/2017	9.51	Call	Bond Future	2,758.6000	2.7586	2,536.4800	2.5365	(8.052)	0	0	0
2016/12/01	R214	03/08/2017			Bond Future	9.8231	72.5377	9.8981	72.0288	0.763	0.0000	0.0000	0
2016/12/01	R214	03/08/2017	9.52	Call	Bond Future	2,787.1500	2.7871	2,563.5000	2.5635	(8.024)	0	0	0
2016/12/01	R214	03/08/2017	9.53	Call	Bond Future	2,816.0900	2.8161	2,590.9100	2.5909	(7.996)	0	0	0
2016/12/01	R214	03/08/2017	9.51	Put	Bond Future	4,950.7600	4.9508	5,237.5400	5.2375	5.793	0	0	0
2016/12/01	R214	03/08/2017	9.53	Put	Bond Future	4,864.8700	4.8649	5,148.5900	5.1486	5.832	0	0	0
2016/12/01	R214	03/08/2017	9.52	Put	Bond Future	4,907.5600	4.9076	5,192.8100	5.1928	5.812	0	0	0
2016/12/01	R248	02/02/2017	9.76	Put	Bond Future	2,639.9400	2.6399	2,945.6500	2.9456	11.580	0	0	0
2016/12/01	R248	02/02/2017	9.78	Put	Bond Future	2,550.1400	2.5501	2,848.7700	2.8488	11.710	0	0	0
2016/12/01	R248	02/02/2017			Bond Future	9.7890	93.7883	9.8599	93.1662	0.725	0.0000	0.0000	67,858
2016/12/01	R248	02/02/2017	9.77	Put	Bond Future	2,594.6700	2.5947	2,896.8400	2.8968	11.646	0	0	0
2016/12/01	R248	02/02/2017	9.76	Call	Bond Future	2,383.4600	2.3835	2,067.1000	2.0671	(13.273)	0	0	0
2016/12/01	R248	02/02/2017	9.77	Call	Bond Future	2,426.8100	2.4268	2,106.9100	2.1069	(13.182)	0	0	0
2016/12/01	R248	02/02/2017	9.78	Call	Bond Future	2,470.7400	2.4707	2,147.3000	2.1473	(13.091)	0	0	0
2016/12/01	R248	04/05/2017	9.66	Call	Bond Future	3,195.9700	3.1960	2,900.9500	2.9010	(9.231)	0	0	0
2016/12/01	R248	04/05/2017			Bond Future	9.8362	91.1702	9.9092	90.5353	0.743	0.0000	0.0000	0
2016/12/01	R248	04/05/2017	9.67	Call	Bond Future	3,234.7800	3.2348	2,937.4400	2.9374	(9.192)	0	0	0
2016/12/01	R248	04/05/2017	9.65	Put	Bond Future	4,812.1900	4.8122	5,154.4700	5.1545	7.113	0	0	0
2016/12/01	R248	04/05/2017	9.67	Put	Bond Future	4,709.2000	4.7092	5,046.8400	5.0468	7.170	0	0	0
2016/12/01	R248	04/05/2017	9.65	Call	Bond Future	3,157.4100	3.1574	2,864.7100	2.8647	(9.270)	0	0	0
2016/12/01	R248	04/05/2017	9.66	Put	Bond Future	4,760.4900	4.7605	5,100.4500	5.1005	7.141	0	0	0
2016/12/01	R248	03/08/2017			Bond Future	9.8777	92.9997	9.9528	92.3519	0.761	0.0000	0.0000	0
2016/12/01	R248	03/08/2017	9.57	Call	Bond Future	3,710.3100	3.7103	3,423.1900	3.4232	(7.738)	0	0	0
2016/12/01	R248	03/08/2017	9.56	Put	Bond Future	6,506.2700	6.5063	6,868.8500	6.8688	5.573	0	0	0
2016/12/01	R248	03/08/2017	9.58	Put	Bond Future	6,396.8600	6.3969	6,755.6900	6.7557	5.609	0	0	0
2016/12/01	R248	03/08/2017	9.57	Put	Bond Future	6,451.2400	6.4512	6,811.9400	6.8119	5.591	0	0	0
2016/12/01	R248	03/08/2017	9.58	Call	Bond Future	3,747.3500	3.7474	3,458.3600	3.4584	(7.712)	0	0	0
2016/12/01	R248	03/08/2017	9.56	Call	Bond Future	3,673.7600	3.6738	3,388.5200	3.3885	(7.764)	0	0	0

**Total**

**848511**