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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/12/2016 TO 15/12/2016

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
2016/12/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	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
2016/12/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	2025	02/02/2017	130.01	Put	Bond Future	2,775.9600	2.7760	2,788.2700	2.7883	0.443	0	0	0
2016/12/15	2025	02/02/2017			Bond Future	127.2340	127.2340	127.2217	127.2217	(0.010)	0.0000	0.0000	3,231
2016/12/15	2025	02/02/2017	130.00	Put	Bond Future	2,765.9600	2.7660	2,778.2700	2.7783	0.445	0	0	0
2016/12/15	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2025	02/02/2017	129.99	Put	Bond Future	2,755.9600	2.7560	2,768.2700	2.7683	0.447	0	0	0
2016/12/15	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2025	04/05/2017			Bond Future	129.7033	129.7033	129.6905	129.6905	(0.010)	0.0000	0.0000	0
2016/12/15	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2025	04/05/2017	132.56	Put	Bond Future	2,856.7500	2.8568	2,869.5200	2.8695	0.447	0	0	0
2016/12/15	2025	04/05/2017	132.58	Put	Bond Future	2,876.7500	2.8768	2,889.5200	2.8895	0.444	0	0	0
2016/12/15	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2025	04/05/2017	132.57	Put	Bond Future	2,866.7500	2.8668	2,879.5200	2.8795	0.445	0	0	0
2016/12/15	2025	03/08/2017			Bond Future	130.9684	130.9684	130.9532	130.9532	(0.012)	0.0000	0.0000	0
2016/12/15	2025	03/08/2017	133.96	Put	Bond Future	2,991.6000	2.9916	3,006.7700	3.0068	0.507	0	0	0
2016/12/15	2025	03/08/2017	133.98	Put	Bond Future	3,011.6000	3.0116	3,026.7700	3.0268	0.504	0	0	0
2016/12/15	2025	03/08/2017	133.97	Put	Bond Future	3,001.6000	3.0016	3,016.7700	3.0168	0.505	0	0	0
2016/12/15	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2030	02/02/2017	9.29	Put	Bond Future	476.2600	0.4763	1,170.4200	1.1704	145.752	0	0	0
2016/12/15	2030	02/02/2017			Bond Future	9.3588	90.0614	9.4600	89.3673	1.081	0.0000	0.0000	35,481
2016/12/15	2030	02/02/2017	9.31	Put	Bond Future	337.4500	0.3374	1,031.6100	1.0316	205.708	0	0	0
2016/12/15	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2030	02/02/2017	9.30	Put	Bond Future	406.8200	0.4068	1,100.9800	1.1010	170.631	0	0	0
2016/12/15	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2030	04/05/2017			Bond Future	9.4104	91.8040	9.5151	91.0963	1.112	0.0000	0.0000	0
2016/12/15	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2030	04/05/2017	9.32	Put	Bond Future	617.9100	0.6179	1,325.6800	1.3257	114.543	0	0	0
2016/12/15	2030	04/05/2017	9.34	Put	Bond Future	480.7800	0.4808	1,188.5500	1.1886	147.213	0	0	0
2016/12/15	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2030	04/05/2017	9.33	Put	Bond Future	549.3100	0.5493	1,257.0800	1.2571	128.847	0	0	0
2016/12/15	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2030	03/08/2017	9.34	Put	Bond Future	784.8400	0.7848	1,508.3000	1.5083	92.179	0	0	0
2016/12/15	2030	03/08/2017			Bond Future	9.4564	89.6311	9.5650	88.9076	1.148	0.0000	0.0000	0
2016/12/15	2030	03/08/2017	9.34	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
2016/12/15	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2030	03/08/2017	9.33	Put	Bond Future	852.7100	0.8527	1,576.1700	1.5762	84.842	0	0	0
2016/12/15	2030	03/08/2017	9.35	Put	Bond Future	717.0500	0.7170	1,440.5100	1.4405	100.894	0	0	0
2016/12/15	2032	02/02/2017	9.53	Call	Bond Future	1,810.8600	1.8109	1,432.4400	1.4324	(20.897)	0	0	0
2016/12/15	2032	02/02/2017			Bond Future	9.5106	92.9180	9.6117	92.1787	1.063	0.0000	0.0000	19,889
2016/12/15	2032	02/02/2017	9.51	Call	Bond Future	1,735.7400	1.7357	1,367.3900	1.3674	(21.221)	0	0	0
2016/12/15	2032	02/02/2017	9.52	Call	Bond Future	1,773.0100	1.7730	1,399.6200	1.3996	(21.060)	0	0	0
2016/12/15	2032	02/02/2017	9.51	Put	Bond Future	1,740.0900	1.7401	2,111.0300	2.1110	21.317	0	0	0
2016/12/15	2032	02/02/2017	9.53	Put	Bond Future	1,668.2000	1.6682	2,029.0700	2.0291	21.632	0	0	0
2016/12/15	2032	02/02/2017	9.52	Put	Bond Future	1,703.8100	1.7038	2,069.7100	2.0697	21.475	0	0	0
2016/12/15	2032	04/05/2017	9.45	Call	Bond Future	2,533.6600	2.5337	2,183.5600	2.1836	(13.818)	0	0	0
2016/12/15	2032	04/05/2017			Bond Future	9.5619	90.5565	9.6663	89.8027	1.092	0.0000	0.0000	0
2016/12/15	2032	04/05/2017	9.46	Call	Bond Future	2,567.0500	2.5670	2,213.9200	2.2139	(13.756)	0	0	0
2016/12/15	2032	04/05/2017	9.44	Put	Bond Future	3,392.5000	3.3925	3,799.2200	3.7992	11.989	0	0	0
2016/12/15	2032	04/05/2017	9.46	Put	Bond Future	3,311.8000	3.3118	3,712.4700	3.7125	12.098	0	0	0
2016/12/15	2032	04/05/2017	9.44	Call	Bond Future	2,500.5300	2.5005	2,153.4500	2.1534	(13.880)	0	0	0
2016/12/15	2032	04/05/2017	9.45	Put	Bond Future	3,351.9800	3.3520	3,755.6800	3.7557	12.044	0	0	0
2016/12/15	2032	03/08/2017	9.43	Put	Bond Future	4,458.0900	4.4581	4,873.5400	4.8735	9.319	0	0	0
2016/12/15	2032	03/08/2017			Bond Future	9.6061	92.3660	9.7141	91.5956	1.124	0.0000	0.0000	0
2016/12/15	2032	03/08/2017	9.45	Put	Bond Future	4,376.9200	4.3769	4,787.6200	4.7876	9.383	0	0	0
2016/12/15	2032	03/08/2017	9.44	Put	Bond Future	4,417.3700	4.4174	4,830.4400	4.8304	9.351	0	0	0
2016/12/15	2032	03/08/2017	9.44	Call	Bond Future	3,213.3900	3.2134	2,856.0100	2.8560	(11.122)	0	0	0
2016/12/15	2032	03/08/2017	9.43	Call	Bond Future	3,180.8800	3.1809	2,825.8800	2.8259	(11.160)	0	0	0
2016/12/15	2032	03/08/2017	9.45	Call	Bond Future	3,246.0800	3.2461	2,886.3300	2.8863	(11.083)	0	0	0
2016/12/15	2033	02/02/2017			Bond Future	105.9091	105.9091	105.8993	105.8993	(0.009)	0.0000	0.0000	5,474
2016/12/15	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2033	02/02/2017	109.70	Put	Bond Future	3,790.8800	3.7909	3,800.7000	3.8007	0.259	0	0	0
2016/12/15	2033	02/02/2017	109.71	Put	Bond Future	3,800.8800	3.8009	3,810.7000	3.8107	0.258	0	0	0
2016/12/15	2033	02/02/2017	109.72	Put	Bond Future	3,810.8800	3.8109	3,820.7000	3.8207	0.258	0	0	0
2016/12/15	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2033	04/05/2017			Bond Future	106.9247	106.9247	106.9144	106.9144	(0.010)	0.0000	0.0000	0
2016/12/15	2033	04/05/2017	110.83	Put	Bond Future	3,905.3100	3.9053	3,915.5600	3.9156	0.262	0	0	0
2016/12/15	2033	04/05/2017	110.85	Put	Bond Future	3,925.3100	3.9253	3,935.5600	3.9356	0.261	0	0	0
2016/12/15	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2033	04/05/2017	110.84	Put	Bond Future	3,915.3100	3.9153	3,925.5600	3.9256	0.262	0	0	0
2016/12/15	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2033	03/08/2017	113.14	Put	Bond Future	4,073.1200	4.0731	4,085.4000	4.0854	0.301	0	0	0
2016/12/15	2033	03/08/2017			Bond Future	109.0669	109.0669	109.0546	109.0546	(0.011)	0.0000	0.0000	0
2016/12/15	2033	03/08/2017	113.13	Put	Bond Future	4,063.1200	4.0631	4,075.4000	4.0754	0.302	0	0	0
2016/12/15	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2033	03/08/2017	113.12	Put	Bond Future	4,053.1200	4.0531	4,065.4000	4.0654	0.303	0	0	0

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2016/12/15	2037	02/02/2017	9.68	Put	Bond Future	1,953.2700		1.9533	2,201.3000	2.2013	12.698	0	0	0
2016/12/15	2037	02/02/2017			Bond Future	9.6794		89.8194	9.7448	89.2949	0.676	0.0000	0.0000	45,256
2016/12/15	2037	02/02/2017	9.67	Put	Bond Future	1,994.1300		1.9941	2,245.6300	2.2456	12.612	0	0	0
2016/12/15	2037	02/02/2017	9.68	Call	Bond Future	1,958.2600		1.9583	1,681.8100	1.6818	(14.117)	0	0	0
2016/12/15	2037	02/02/2017	9.66	Call	Bond Future	1,879.1900		1.8792	1,609.7000	1.6097	(14.341)	0	0	0
2016/12/15	2037	02/02/2017	9.67	Call	Bond Future	1,918.5600		1.9186	1,645.5800	1.6456	(14.228)	0	0	0
2016/12/15	2037	02/02/2017	9.66	Put	Bond Future	2,035.4400		2.0354	2,290.4300	2.2904	12.528	0	0	0
2016/12/15	2037	04/05/2017			Bond Future	9.7322		91.5573	9.7996	91.0225	0.693	0.0000	0.0000	0
2016/12/15	2037	04/05/2017	9.58	Put	Bond Future	3,953.2200		3.9532	4,237.9700	4.2380	7.203	0	0	0
2016/12/15	2037	04/05/2017	9.60	Put	Bond Future	3,862.2000		3.8622	4,142.7500	4.1427	7.264	0	0	0
2016/12/15	2037	04/05/2017	9.59	Put	Bond Future	3,907.4100		3.9074	4,190.0600	4.1901	7.234	0	0	0
2016/12/15	2037	04/05/2017	9.60	Call	Bond Future	2,799.7300		2.7997	2,545.5200	2.5455	(9.080)	0	0	0
2016/12/15	2037	04/05/2017	9.58	Call	Bond Future	2,728.2300		2.7282	2,478.2200	2.4782	(9.164)	0	0	0
2016/12/15	2037	04/05/2017	9.59	Call	Bond Future	2,763.7400		2.7637	2,511.6300	2.5116	(9.122)	0	0	0
2016/12/15	2037	03/08/2017	9.57	Call	Bond Future	3,496.6700		3.4967	3,240.8300	3.2408	(7.317)	0	0	0
2016/12/15	2037	03/08/2017			Bond Future	9.7802		89.1290	9.8499	88.5820	0.713	0.0000	0.0000	0
2016/12/15	2037	03/08/2017	9.58	Call	Bond Future	3,531.8100		3.5318	3,274.3200	3.2743	(7.291)	0	0	0
2016/12/15	2037	03/08/2017	9.56	Put	Bond Future	5,224.2100		5.2242	5,516.9700	5.5170	5.604	0	0	0
2016/12/15	2037	03/08/2017	9.57	Put	Bond Future	5,177.6700		5.1777	5,468.7700	5.4688	5.622	0	0	0
2016/12/15	2037	03/08/2017	9.58	Put	Bond Future	5,131.7100		5.1317	5,421.1600	5.4212	5.640	0	0	0
2016/12/15	2037	03/08/2017	9.56	Call	Bond Future	3,462.0000		3.4620	3,207.8200	3.2078	(7.342)	0	0	0
2016/12/15	2038	02/02/2017	137.07	Put	Bond Future	6,307.6700		6.3077	6,320.1200	6.3201	0.197	0	0	0
2016/12/15	2038	02/02/2017			Bond Future	130.7623		130.7623	130.7499	130.7499	(0.010)	0.0000	0.0000	22,790
2016/12/15	2038	02/02/2017	137.06	Put	Bond Future	6,297.6700		6.2977	6,310.1200	6.3101	0.198	0	0	0
2016/12/15	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2038	02/02/2017	137.05	Put	Bond Future	6,287.6700		6.2877	6,300.1200	6.3001	0.198	0	0	0
2016/12/15	2038	04/05/2017	139.77	Put	Bond Future	6,469.9800		6.4700	6,482.9200	6.4829	0.200	0	0	0
2016/12/15	2038	04/05/2017			Bond Future	133.3000		133.3000	133.2871	133.2871	(0.010)	0.0000	0.0000	0
2016/12/15	2038	04/05/2017	139.79	Put	Bond Future	6,489.9800		6.4900	6,502.9200	6.5029	0.199	0	0	0
2016/12/15	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2038	04/05/2017	139.78	Put	Bond Future	6,479.9800		6.4800	6,492.9200	6.4929	0.200	0	0	0
2016/12/15	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2038	03/08/2017			Bond Future	134.4705		134.4705	134.4551	134.4551	(0.011)	0.0000	0.0000	0
2016/12/15	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2038	03/08/2017	141.16	Put	Bond Future	6,689.4800		6.6895	6,704.8700	6.7049	0.230	0	0	0
2016/12/15	2038	03/08/2017	141.18	Put	Bond Future	6,709.4800		6.7095	6,724.8700	6.7249	0.229	0	0	0
2016/12/15	2038	03/08/2017	141.17	Put	Bond Future	6,699.4800		6.6995	6,714.8700	6.7149	0.230	0	0	0
2016/12/15	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2040	02/02/2017	9.58	Call	Bond Future	1,679.4900		1.6795	1,440.9300	1.4409	(14.204)	0	0	0
2016/12/15	2040	02/02/2017			Bond Future	9.6937		93.8263	9.7541	93.3055	0.623	0.0000	0.0000	8,238
2016/12/15	2040	02/02/2017	9.59	Call	Bond Future	1,717.0600		1.7171	1,475.0600	1.4751	(14.094)	0	0	0
2016/12/15	2040	02/02/2017	9.60	Call	Bond Future	1,755.1500		1.7551	1,509.7100	1.5097	(13.984)	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
2016/12/15	2040	02/02/2017	9.58	Put	Bond Future	2,673.9300	2.6739	2,956.2100	2.9562	10.557	0	0	0
2016/12/15	2040	02/02/2017	9.60	Put	Bond Future	2,573.4600	2.5735	2,848.8600	2.8489	10.702	0	0	0
2016/12/15	2040	02/02/2017	9.59	Put	Bond Future	2,623.3700	2.6234	2,902.2100	2.9022	10.629	0	0	0
2016/12/15	2040	04/05/2017			Bond Future	9.7453	95.6417	9.8075	95.1107	0.638	0.0000	0.0000	0
2016/12/15	2040	04/05/2017	9.62	Put	Bond Future	4,177.4800	4.1775	4,452.0800	4.4521	6.573	0	0	0
2016/12/15	2040	04/05/2017	9.64	Put	Bond Future	4,081.3900	4.0814	4,351.8800	4.3519	6.627	0	0	0
2016/12/15	2040	04/05/2017	9.62	Call	Bond Future	3,092.2800	3.0923	2,835.8600	2.8359	(8.292)	0	0	0
2016/12/15	2040	04/05/2017	9.63	Put	Bond Future	4,129.1200	4.1291	4,401.6600	4.4017	6.600	0	0	0
2016/12/15	2040	04/05/2017	9.63	Call	Bond Future	3,131.2900	3.1313	2,872.8100	2.8728	(8.255)	0	0	0
2016/12/15	2040	04/05/2017	9.64	Call	Bond Future	3,170.8000	3.1708	2,910.2700	2.9103	(8.217)	0	0	0
2016/12/15	2040	03/08/2017			Bond Future	9.7922	93.0447	9.8564	92.5013	0.656	0.0000	0.0000	0
2016/12/15	2040	03/08/2017	9.61	Put	Bond Future	5,506.2700	5.5063	5,788.4800	5.7885	5.125	0	0	0
2016/12/15	2040	03/08/2017	9.63	Put	Bond Future	5,408.7200	5.4087	5,687.6900	5.6877	5.158	0	0	0
2016/12/15	2040	03/08/2017	9.61	Call	Bond Future	3,937.5200	3.9375	3,676.4200	3.6764	(6.631)	0	0	0
2016/12/15	2040	03/08/2017	9.62	Put	Bond Future	5,457.4800	5.4575	5,738.0700	5.7381	5.141	0	0	0
2016/12/15	2040	03/08/2017	9.62	Call	Bond Future	3,975.9500	3.9760	3,713.2300	3.7132	(6.608)	0	0	0
2016/12/15	2040	03/08/2017	9.63	Call	Bond Future	4,014.2900	4.0143	3,749.9500	3.7500	(6.585)	0	0	0
2016/12/15	2044	02/02/2017			Bond Future	9.6976	91.1527	9.7478	90.7139	0.518	0.0000	0.0000	20,651
2016/12/15	2044	02/02/2017	9.77	Call	Bond Future	2,499.8100	2.4998	2,240.2200	2.2402	(10.384)	0	0	0
2016/12/15	2044	02/02/2017	9.76	Put	Bond Future	1,907.9800	1.9080	2,089.9600	2.0900	9.538	0	0	0
2016/12/15	2044	02/02/2017	9.78	Put	Bond Future	1,829.4700	1.8295	2,005.9000	2.0059	9.644	0	0	0
2016/12/15	2044	02/02/2017	9.77	Put	Bond Future	1,868.4800	1.8685	2,047.6800	2.0477	9.591	0	0	0
2016/12/15	2044	02/02/2017	9.78	Call	Bond Future	2,547.4600	2.5475	2,285.1000	2.2851	(10.299)	0	0	0
2016/12/15	2044	02/02/2017	9.76	Call	Bond Future	2,452.5100	2.4525	2,195.7000	2.1957	(10.471)	0	0	0
2016/12/15	2044	04/05/2017			Bond Future	9.7472	92.9164	9.7988	92.4689	0.530	0.0000	0.0000	0
2016/12/15	2044	04/05/2017	9.67	Call	Bond Future	3,338.5800	3.3386	3,110.6200	3.1106	(6.828)	0	0	0
2016/12/15	2044	04/05/2017	9.66	Put	Bond Future	4,061.0400	4.0610	4,282.2800	4.2823	5.448	0	0	0
2016/12/15	2044	04/05/2017	9.68	Put	Bond Future	3,966.4700	3.9665	4,184.2700	4.1843	5.491	0	0	0
2016/12/15	2044	04/05/2017	9.67	Put	Bond Future	4,013.6600	4.0137	4,233.1800	4.2332	5.469	0	0	0
2016/12/15	2044	04/05/2017	9.68	Call	Bond Future	3,379.3700	3.3794	3,149.6900	3.1497	(6.797)	0	0	0
2016/12/15	2044	04/05/2017	9.66	Call	Bond Future	3,297.8500	3.2979	3,071.6100	3.0716	(6.860)	0	0	0
2016/12/15	2044	03/08/2017			Bond Future	9.7921	90.3900	9.8455	89.9322	0.545	0.0000	0.0000	0
2016/12/15	2044	03/08/2017	9.62	Put	Bond Future	5,548.3200	5.5483	5,781.7500	5.7817	4.207	0	0	0
2016/12/15	2044	03/08/2017	9.64	Put	Bond Future	5,449.5400	5.4495	5,680.2500	5.6802	4.234	0	0	0
2016/12/15	2044	03/08/2017	9.63	Put	Bond Future	5,498.6200	5.4986	5,730.6900	5.7307	4.221	0	0	0
2016/12/15	2044	03/08/2017	9.64	Call	Bond Future	4,122.7400	4.1227	3,895.5600	3.8956	(5.510)	0	0	0
2016/12/15	2044	03/08/2017	9.62	Call	Bond Future	4,044.6200	4.0446	3,820.1600	3.8202	(5.550)	0	0	0
2016/12/15	2044	03/08/2017	9.63	Call	Bond Future	4,083.4400	4.0834	3,857.6200	3.8576	(5.530)	0	0	0
2016/12/15	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2046	02/02/2017	137.14	Put	Bond Future	6,203.1500	6.2032	6,215.4100	6.2154	0.198	0	0	0
2016/12/15	2046	02/02/2017			Bond Future	130.9368	130.9368	130.9246	130.9246	(0.009)	0.0000	0.0000	18,408
2016/12/15	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2046	02/02/2017	137.13	Put	Bond Future	6,193.1500	6.1932	6,205.4100	6.2054	0.198	0	0	0
2016/12/15	2046	02/02/2017	137.15	Put	Bond Future	6,213.1500	6.2132	6,225.4100	6.2254	0.197	0	0	0
2016/12/15	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/12/15	2046	04/05/2017			Bond Future	131.9491		131.9491	131.9362	131.9362	(0.010)	0.0000	0.0000	0
2016/12/15	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2046	04/05/2017	138.32	Put	Bond Future	6,370.9000		6.3709	6,383.8000	6.3838	0.202	0	0	0
2016/12/15	2046	04/05/2017	138.34	Put	Bond Future	6,390.9000		6.3909	6,403.8000	6.4038	0.202	0	0	0
2016/12/15	2046	04/05/2017	138.33	Put	Bond Future	6,380.9000		6.3809	6,393.8000	6.3938	0.202	0	0	0
2016/12/15	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2046	03/08/2017	141.17	Put	Bond Future	6,577.2700		6.5773	6,592.4400	6.5924	0.231	0	0	0
2016/12/15	2046	03/08/2017			Bond Future	134.5927		134.5927	134.5776	134.5776	(0.011)	0.0000	0.0000	0
2016/12/15	2046	03/08/2017	141.19	Put	Bond Future	6,597.2700		6.5973	6,612.4400	6.6124	0.230	0	0	0
2016/12/15	2046	03/08/2017	141.18	Put	Bond Future	6,587.2700		6.5873	6,602.4400	6.6024	0.230	0	0	0
2016/12/15	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2050	02/02/2017	144.97	Put	Bond Future	5,575.2500		5.5752	5,590.1600	5.5902	0.267	0	0	0
2016/12/15	2050	02/02/2017			Bond Future	139.3948		139.3948	139.3798	139.3798	(0.011)	0.0000	0.0000	24,832
2016/12/15	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2050	02/02/2017	144.96	Put	Bond Future	5,565.2500		5.5652	5,580.1600	5.5802	0.268	0	0	0
2016/12/15	2050	02/02/2017	144.98	Put	Bond Future	5,585.2500		5.5852	5,600.1600	5.6002	0.267	0	0	0
2016/12/15	2050	04/05/2017			Bond Future	142.0999		142.0999	142.0845	142.0845	(0.011)	0.0000	0.0000	0
2016/12/15	2050	04/05/2017	147.83	Put	Bond Future	5,730.1400		5.7301	5,745.4900	5.7455	0.268	0	0	0
2016/12/15	2050	04/05/2017	147.85	Put	Bond Future	5,750.1400		5.7501	5,765.4900	5.7655	0.267	0	0	0
2016/12/15	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2050	04/05/2017	147.84	Put	Bond Future	5,740.1400		5.7401	5,755.4900	5.7555	0.267	0	0	0
2016/12/15	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2050	03/08/2017			Bond Future	143.2842		143.2842	143.2661	143.2661	(0.013)	0.0000	0.0000	0
2016/12/15	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	2050	03/08/2017	149.22	Put	Bond Future	5,935.7700		5.9358	5,953.8500	5.9538	0.305	0	0	0
2016/12/15	2050	03/08/2017	149.24	Put	Bond Future	5,955.7700		5.9558	5,973.8500	5.9738	0.304	0	0	0
2016/12/15	2050	03/08/2017	149.23	Put	Bond Future	5,945.7700		5.9458	5,963.8500	5.9638	0.304	0	0	0
2016/12/15	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	AL37	02/02/2017			Index Future	511.1380		511.1380	509.7360	509.7360	(0.274)	0.0000	0.0000	7
2016/12/15	AL37	04/05/2017			Index Future	521.0270		521.0270	519.5960	519.5960	(0.275)	0.0000	0.0000	0
2016/12/15	AL37	03/08/2017			Index Future	531.4350		531.4350	529.9670	529.9670	(0.276)	0.0000	0.0000	0
2016/12/15	AL7T	02/02/2017			Index Future	590.8860		590.8860	587.1640	587.1640	(0.630)	0.0000	0.0000	2
2016/12/15	AL7T	04/05/2017			Index Future	602.3180		602.3180	598.5230	598.5230	(0.630)	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
2016/12/15	AL7T	03/08/2017			Index Future	614.3500	614.3500	610.4700	610.4700	(0.632)	0.0000	0.0000	0
2016/12/15	ALBI	02/02/2017			Index Future	536.0090	536.0090	533.1700	533.1700	(0.530)	0.0000	0.0000	746
2016/12/15	ALBI	04/05/2017			Index Future	546.3790	546.3790	543.4840	543.4840	(0.530)	0.0000	0.0000	0
2016/12/15	ALBI	03/08/2017			Index Future	557.2940	557.2940	554.3320	554.3320	(0.531)	0.0000	0.0000	0
2016/12/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	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
2016/12/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/15	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	EL28	02/02/2017			Bond Future	128.0392	128.0392	128.0295	128.0295	(0.008)	0.0000	0.0000	0
2016/12/15	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	EL28	02/02/2017	135.10	Put	Bond Future	7,060.8200	7.0608	7,070.5400	7.0705	0.138	0	0	0
2016/12/15	EL28	02/02/2017	135.12	Put	Bond Future	7,080.8200	7.0808	7,090.5400	7.0905	0.137	0	0	0
2016/12/15	EL28	02/02/2017	135.11	Put	Bond Future	7,070.8200	7.0708	7,080.5400	7.0805	0.137	0	0	0
2016/12/15	EL28	04/05/2017			Bond Future	128.8409	128.8409	128.8308	128.8308	(0.008)	0.0000	0.0000	0
2016/12/15	EL28	04/05/2017	137.90	Put	Bond Future	9,059.1000	9.0591	9,069.2400	9.0692	0.112	0	0	0
2016/12/15	EL28	04/05/2017	137.92	Put	Bond Future	9,079.1000	9.0791	9,089.2400	9.0892	0.112	0	0	0
2016/12/15	EL28	04/05/2017	137.91	Put	Bond Future	9,069.1000	9.0691	9,079.2400	9.0792	0.112	0	0	0
2016/12/15	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/15	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	EL28	03/08/2017			Bond Future	131.4224	131.4224	131.4099	131.4099	(0.010)	0.0000	0.0000	0
2016/12/15	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	EL28	03/08/2017	135.16	Put	Bond Future	3,737.5700	3.7376	3,750.0600	3.7501	0.334	0	0	0
2016/12/15	EL28	03/08/2017	135.18	Put	Bond Future	3,757.5700	3.7576	3,770.0600	3.7701	0.332	0	0	0
2016/12/15	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	EL28	03/08/2017	135.17	Put	Bond Future	3,747.5700	3.7476	3,760.0600	3.7601	0.333	0	0	0
2016/12/15	ES33	02/02/2017			Bond Future	10.5832	79.1152	10.6484	78.7051	0.616	0.0000	0.0000	8,849
2016/12/15	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	367.0600	0.3671	100.000	0	0	0
2016/12/15	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	240.9600	0.2410	100.000	0	0	0
2016/12/15	ES33	02/02/2017	10.59	Call	Bond Future	43.0000	0.0430	0.0000	0.0000	(100.000)	0	0	0
2016/12/15	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	303.9700	0.3040	100.000	0	0	0
2016/12/15	ES33	02/02/2017	10.60	Call	Bond Future	106.0900	0.1061	0.0000	0.0000	(100.000)	0	0	0
2016/12/15	ES33	02/02/2017	10.61	Call	Bond Future	169.1000	0.1691	0.0000	0.0000	(100.000)	0	0	0
2016/12/15	ES33	04/05/2017			Bond Future	10.6649	76.8520	10.7323	76.4339	0.632	0.0000	0.0000	0
2016/12/15	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	ES33	04/05/2017	10.54	Put	Bond Future	784.6500	0.7847	1,202.7800	1.2028	53.289	0	0	0
2016/12/15	ES33	04/05/2017	10.56	Put	Bond Future	658.2200	0.6582	1,076.3500	1.0764	63.524	0	0	0
2016/12/15	ES33	04/05/2017	10.55	Put	Bond Future	721.4000	0.7214	1,139.5300	1.1395	57.961	0	0	0
2016/12/15	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	ES33	03/08/2017			Bond Future	10.7401	78.3876	10.8099	77.9598	0.650	0.0000	0.0000	0
2016/12/15	ES33	03/08/2017	10.53	Put	Bond Future	1,309.3600	1.3094	1,737.1600	1.7372	32.672	0	0	0
2016/12/15	ES33	03/08/2017	10.55	Put	Bond Future	1,183.2600	1.1833	1,611.0600	1.6111	36.154	0	0	0
2016/12/15	ES33	03/08/2017	10.54	Put	Bond Future	1,246.2700	1.2463	1,674.0700	1.6741	34.326	0	0	0
2016/12/15	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	ES42	02/02/2017			Bond Future	10.7154	83.2377	10.7755	82.8052	0.561	0.0000	0.0000	8,777
2016/12/15	ES42	04/05/2017			Bond Future	10.7968	80.5854	10.8590	80.1443	0.576	0.0000	0.0000	0
2016/12/15	ES42	03/08/2017			Bond Future	10.8709	82.1958	10.9352	81.7446	0.592	0.0000	0.0000	0
2016/12/15	GOVI	02/02/2017	533.34	Call	GOVI	5,680.0000	0.5680	0.0000	0.0000	(100.000)	0	0	0
2016/12/15	GOVI	02/02/2017			GOVI	533.9080	533.9080	531.0770	531.0770	(0.530)	0.0000	0.0000	487
2016/12/15	GOVI	02/02/2017	533.32	Call	GOVI	5,880.0000	0.5880	0.0000	0.0000	(100.000)	0	0	0
2016/12/15	GOVI	02/02/2017	533.33	Call	GOVI	5,780.0000	0.5780	0.0000	0.0000	(100.000)	0	0	0
2016/12/15	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	22,430.0000	2.2430	100.000	0	0	0
2016/12/15	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	22,630.0000	2.2630	100.000	0	0	0
2016/12/15	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	22,530.0000	2.2530	100.000	0	0	0
2016/12/15	GOVI	04/05/2017			GOVI	544.2370	544.2370	541.3510	541.3510	(0.530)	0.0000	0.0000	0
2016/12/15	GOVI	04/05/2017	262.19	Call	GOVI	2,820,470.0000	282.0470	2,791,610.0000	279.1610	(1.023)	0	0	0
2016/12/15	GOVI	04/05/2017	262.20	Call	GOVI	2,820,370.0000	282.0370	2,791,510.0000	279.1510	(1.023)	0	0	0
2016/12/15	GOVI	04/05/2017	262.18	Call	GOVI	2,820,570.0000	282.0570	2,791,710.0000	279.1710	(1.023)	0	0	0
2016/12/15	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/12/15	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	GOVI	03/08/2017			GOVI	555.1090	555.1090	552.1560	552.1560	(0.532)	0.0000	0.0000	0
2016/12/15	GOVI	03/08/2017	561.11	Put	GOVI	60,010.0000	6.0010	89,540.0000	8.9540	49.208	0	0	0
2016/12/15	GOVI	03/08/2017	561.09	Put	GOVI	59,810.0000	5.9810	89,340.0000	8.9340	49.373	0	0	0
2016/12/15	GOVI	03/08/2017	561.10	Put	GOVI	59,910.0000	5.9910	89,440.0000	8.9440	49.291	0	0	0
2016/12/15	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/15	IGOV	02/02/2017			Index Future	247.3190	247.3190	247.2960	247.2960	(0.009)	0.0000	0.0000	1,030
2016/12/15	IGOV	04/05/2017			Index Future	252.1190	252.1190	252.0950	252.0950	(0.010)	0.0000	0.0000	0
2016/12/15	IGOV	03/08/2017			Index Future	257.1700	257.1700	257.1420	257.1420	(0.011)	0.0000	0.0000	0
2016/12/15	ILBI	02/02/2017			Index Future	671.8310	671.8310	671.7760	671.7760	(0.008)	0.0000	0.0000	157
2016/12/15	ILBI	04/05/2017			Index Future	684.8660	684.8660	684.8090	684.8090	(0.008)	0.0000	0.0000	0
2016/12/15	ILBI	03/08/2017			Index Future	698.3480	698.3480	698.2900	698.2900	(0.008)	0.0000	0.0000	0
2016/12/15	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/12/15	IS01	16/03/2017			Interest Rate Swap	100.0067	100.0067	100.0062	100.0062	0.000	0.0000	0.0000	0
2016/12/15	IS01	15/06/2017			Interest Rate Swap	99.6205	99.6205	99.6265	99.6265	0.006	0.0000	0.0000	0
2016/12/15	IS01	21/09/2017			Interest Rate Swap	99.6625	99.6625	99.6837	99.6837	0.021	0.0000	0.0000	0
2016/12/15	IS01	21/12/2017			Interest Rate Swap	99.9282	99.9282	99.9685	99.9685	0.040	0.0000	0.0000	0
2016/12/15	IS01	15/03/2018			Interest Rate Swap	99.9534	99.9534	100.0150	100.0150	0.062	0.0000	0.0000	0
2016/12/15	IS02	18/12/2017			Interest Rate Swap	99.9505	99.9505	99.9902	99.9902	0.040	0.0000	0.0000	0
2016/12/15	IS02	16/03/2018			Interest Rate Swap	99.2436	99.2436	99.3050	99.3050	0.062	0.0000	0.0000	0
2016/12/15	IS02	15/06/2018			Interest Rate Swap	98.9207	98.9207	99.0032	99.0032	0.083	0.0000	0.0000	0
2016/12/15	IS02	21/09/2018			Interest Rate Swap	99.0077	99.0077	99.1163	99.1163	0.110	0.0000	0.0000	0
2016/12/15	IS02	21/12/2018			Interest Rate Swap	99.5200	99.5200	99.6600	99.6600	0.141	0.0000	0.0000	0
2016/12/15	IS02	15/03/2019			Interest Rate Swap	100.0361	100.0361	100.1996	100.1996	0.163	0.0000	0.0000	0
2016/12/15	IS05	17/12/2020			Interest Rate Swap	98.0786	98.0786	98.4370	98.4370	0.365	0.0000	0.0000	0
2016/12/15	IS05	16/03/2021			Interest Rate Swap	97.4413	97.4413	97.8346	97.8346	0.404	0.0000	0.0000	0
2016/12/15	IS05	15/06/2021			Interest Rate Swap	96.7693	96.7693	97.1980	97.1980	0.443	0.0000	0.0000	0
2016/12/15	IS05	21/09/2021			Interest Rate Swap	97.0818	97.0818	97.5455	97.5455	0.478	0.0000	0.0000	0
2016/12/15	IS05	21/12/2021			Interest Rate Swap	99.3571	99.3571	99.8434	99.8434	0.489	0.0000	0.0000	50
2016/12/15	IS05	15/03/2022			Interest Rate Swap	99.5870	99.5870	100.0928	100.0928	0.508	0.0000	0.0000	0
2016/12/15	IS10	17/12/2025			Interest Rate Swap	98.8964	98.8964	99.6779	99.6779	0.790	0.0000	0.0000	0
2016/12/15	IS10	16/03/2026			Interest Rate Swap	96.0484	96.0484	96.8592	96.8592	0.844	0.0000	0.0000	0
2016/12/15	IS10	15/06/2026			Interest Rate Swap	94.8885	94.8885	95.7222	95.7222	0.879	0.0000	0.0000	0
2016/12/15	IS10	21/09/2026			Interest Rate Swap	97.0509	97.0509	97.8941	97.8941	0.869	0.0000	0.0000	0
2016/12/15	IS10	21/12/2026			Interest Rate Swap	100.7587	100.7587	101.5998	101.5998	0.835	0.0000	0.0000	0
2016/12/15	IS10	15/03/2027			Interest Rate Swap	99.4006	99.4006	100.2639	100.2639	0.868	0.0000	0.0000	0

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2016/12/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/12/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/12/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/15	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10,000
2016/12/15	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/12/15	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/12/15	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2016/12/15	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/12/15	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/12/15	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/12/15	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/12/15	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/12/15	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/12/15	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/12/15	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/12/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/15	R023	02/02/2017	8.85	Call	Bond Future	1,364.8000	1.3648	1,151.3100	1.1513	(15.643)	0	0	0
2016/12/15	R023	02/02/2017			Bond Future	8.6914	99.0545	8.7679	98.7106	0.880	0.0000	0.0000	19,260
2016/12/15	R023	02/02/2017	8.86	Call	Bond Future	1,392.7800	1.3928	1,176.8700	1.1769	(15.502)	0	0	0
2016/12/15	R023	02/02/2017	8.84	Put	Bond Future	670.1800	0.6702	803.0700	0.8031	19.829	0	0	0
2016/12/15	R023	02/02/2017	8.86	Put	Bond Future	636.5200	0.6365	764.5600	0.7646	20.116	0	0	0
2016/12/15	R023	02/02/2017	8.84	Call	Bond Future	1,337.1100	1.3371	1,126.0500	1.1261	(15.785)	0	0	0
2016/12/15	R023	02/02/2017	8.85	Put	Bond Future	653.1900	0.6532	783.6500	0.7836	19.973	0	0	0
2016/12/15	R023	04/05/2017	8.61	Call	Bond Future	1,327.2600	1.3273	1,168.9300	1.1689	(11.929)	0	0	0
2016/12/15	R023	04/05/2017			Bond Future	8.7354	97.0383	8.8161	96.6876	0.923	0.0000	0.0000	0
2016/12/15	R023	04/05/2017	8.59	Call	Bond Future	1,288.2800	1.2883	1,133.0400	1.1330	(12.050)	0	0	0
2016/12/15	R023	04/05/2017	8.60	Call	Bond Future	1,307.6800	1.3077	1,150.8900	1.1509	(11.990)	0	0	0
2016/12/15	R023	04/05/2017	8.59	Put	Bond Future	1,925.0500	1.9250	2,120.5900	2.1206	10.158	0	0	0
2016/12/15	R023	04/05/2017	8.61	Put	Bond Future	1,876.1500	1.8762	2,068.6000	2.0686	10.258	0	0	0
2016/12/15	R023	04/05/2017	8.60	Put	Bond Future	1,900.5000	1.9005	2,094.4900	2.0945	10.207	0	0	0
2016/12/15	R023	03/08/2017	8.60	Put	Bond Future	2,368.6700	2.3687	2,565.9900	2.5660	8.330	0	0	0
2016/12/15	R023	03/08/2017			Bond Future	8.7674	98.9771	8.8530	98.6176	0.976	0.0000	0.0000	0
2016/12/15	R023	03/08/2017	8.59	Put	Bond Future	2,392.1900	2.3922	2,590.7200	2.5907	8.299	0	0	0
2016/12/15	R023	03/08/2017	8.60	Call	Bond Future	1,660.4300	1.6604	1,498.3000	1.4983	(9.764)	0	0	0
2016/12/15	R023	03/08/2017	8.58	Call	Bond Future	1,622.2600	1.6223	1,462.5700	1.4626	(9.844)	0	0	0
2016/12/15	R023	03/08/2017	8.59	Call	Bond Future	1,641.4400	1.6414	1,480.5200	1.4805	(9.804)	0	0	0
2016/12/15	R023	03/08/2017	8.58	Put	Bond Future	2,415.5500	2.4156	2,615.3100	2.6153	8.270	0	0	0
2016/12/15	R035	02/02/2017			Bond Future	9.6218	97.5724	9.6923	97.0056	0.733	0.0000	0.0000	7,194
2016/12/15	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R035	02/02/2017	9.50	Put	Bond Future	991.6900	0.9917	1,558.5700	1.5586	57.163	0	0	0
2016/12/15	R035	02/02/2017	9.51	Put	Bond Future	909.6800	0.9097	1,476.5600	1.4766	62.316	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
2016/12/15	R035	02/02/2017	9.52	Put	Bond Future	827.7700	0.8278	1,394.6500	1.3947	68.483	0	0	0
2016/12/15	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R035	04/05/2017	9.55	Put	Bond Future	980.9500	0.9809	1,558.9300	1.5589	58.920	0	0	0
2016/12/15	R035	04/05/2017			Bond Future	9.6719	94.9567	9.7446	94.3788	0.752	0.0000	0.0000	0
2016/12/15	R035	04/05/2017	9.54	Put	Bond Future	1,062.1400	1.0621	1,640.1200	1.6401	54.417	0	0	0
2016/12/15	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R035	04/05/2017	9.53	Put	Bond Future	1,143.4400	1.1434	1,721.4200	1.7214	50.547	0	0	0
2016/12/15	R035	03/08/2017			Bond Future	9.7156	96.8540	9.7908	96.2629	0.774	0.0000	0.0000	0
2016/12/15	R035	03/08/2017	9.52	Put	Bond Future	1,565.2300	1.5652	2,156.3900	2.1564	37.768	0	0	0
2016/12/15	R035	03/08/2017	9.50	Put	Bond Future	1,727.5000	1.7275	2,318.6600	2.3187	34.221	0	0	0
2016/12/15	R035	03/08/2017	9.51	Put	Bond Future	1,646.3100	1.6463	2,237.4700	2.2375	35.908	0	0	0
2016/12/15	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R186	02/02/2017	8.00	Put	Bond Future	6,826.0000	6.8260	7,533.9200	7.5339	10.371	0	0	0
2016/12/15	R186	02/02/2017	9.40	Call	Bond Future	3,557.2100	3.5572	2,983.0300	2.9830	(16.141)	0	0	0
2016/12/15	R186	02/02/2017	8.81	Put	Bond Future	2,019.8100	2.0198	2,464.6300	2.4646	22.023	0	0	0
2016/12/15	R186	02/02/2017	9.10	Put	Bond Future	1,042.4000	1.0424	1,334.2400	1.3342	27.997	0	0	2,546
2016/12/15	R186	02/02/2017			Bond Future	8.9424	111.4342	9.0490	110.7016	1.193	0.0000	0.0000	114,116
2016/12/15	R186	02/02/2017	9.50	Call	Bond Future	4,097.9400	4.0979	3,489.6300	3.4896	(14.844)	0	0	0
2016/12/15	R186	02/02/2017	8.43	Put	Bond Future	3,959.8700	3.9599	4,574.0600	4.5741	15.510	0	0	0
2016/12/15	R186	02/02/2017	8.80	Put	Bond Future	2,061.6100	2.0616	2,511.6300	2.5116	21.829	0	0	0
2016/12/15	R186	02/02/2017	8.87	Call	Bond Future	1,279.4200	1.2794	959.9500	0.9600	(24.970)	0	0	0
2016/12/15	R186	02/02/2017	8.90	Put	Bond Future	1,667.9400	1.6679	2,065.1700	2.0652	23.816	0	0	750
2016/12/15	R186	02/02/2017	8.00	Call	Bond Future	55.9500	0.0559	31.1900	0.0312	(44.254)	0	0	7,000
2016/12/15	R186	02/02/2017	8.60	Call	Bond Future	608.8300	0.6088	423.2600	0.4233	(30.480)	0	0	7,000
2016/12/15	R186	02/02/2017	8.81	Call	Bond Future	1,101.2100	1.1012	813.3500	0.8133	(26.140)	0	0	0
2016/12/15	R186	02/02/2017	8.37	Call	Bond Future	278.0900	0.2781	179.1400	0.1791	(35.582)	0	0	500
2016/12/15	R186	02/02/2017	8.62	Put	Bond Future	2,902.4700	2.9025	3,440.6400	3.4406	18.542	0	0	0
2016/12/15	R186	02/02/2017	8.79	Call	Bond Future	1,045.6500	1.0456	768.1700	0.7682	(26.537)	0	0	0
2016/12/15	R186	02/02/2017	8.95	Call	Bond Future	1,543.7400	1.5437	1,181.5700	1.1816	(23.461)	0	0	0
2016/12/15	R186	02/02/2017	9.02	Call	Bond Future	1,800.3200	1.8003	1,400.9500	1.4009	(22.183)	0	0	0
2016/12/15	R186	02/02/2017	8.87	Put	Bond Future	1,780.3700	1.7804	2,193.5800	2.1936	23.209	0	0	500
2016/12/15	R186	02/02/2017	9.50	Put	Bond Future	338.8300	0.3388	463.2000	0.4632	36.706	0	0	13,500
2016/12/15	R186	02/02/2017	8.43	Call	Bond Future	346.2600	0.3463	227.7700	0.2278	(34.220)	0	0	750
2016/12/15	R186	02/02/2017	8.80	Call	Bond Future	1,073.1900	1.0732	790.5300	0.7905	(26.338)	0	0	0
2016/12/15	R186	02/02/2017	8.90	Call	Bond Future	1,375.0300	1.3750	1,039.5800	1.0396	(24.396)	0	0	0
2016/12/15	R186	02/02/2017	9.40	Put	Bond Future	459.3100	0.4593	617.8100	0.6178	34.508	0	0	750
2016/12/15	R186	02/02/2017	9.10	Call	Bond Future	2,122.9900	2.1230	1,682.1500	1.6822	(20.765)	0	0	0
2016/12/15	R186	02/02/2017	8.37	Put	Bond Future	4,325.2300	4.3252	4,958.9600	4.9590	14.652	0	0	0
2016/12/15	R186	02/02/2017	8.60	Put	Bond Future	3,006.0400	3.0060	3,553.1500	3.5531	18.200	0	0	0
2016/12/15	R186	02/02/2017	8.62	Call	Bond Future	647.2200	0.6472	452.7100	0.4527	(30.053)	0	0	500
2016/12/15	R186	02/02/2017	8.79	Put	Bond Future	2,103.9400	2.1039	2,559.1400	2.5591	21.636	0	0	0
2016/12/15	R186	02/02/2017	8.95	Put	Bond Future	1,491.1000	1.4911	1,861.6100	1.8616	24.848	0	0	2,546

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
2016/12/15	R186	02/02/2017	9.02	Put	Bond Future	1,266.3500	1.2664	1,599.6600	1.5997	26.321	0	0	500
2016/12/15	R186	04/05/2017			Bond Future	8.9879	113.5900	9.0990	112.8429	1.236	0.0000	0.0000	0
2016/12/15	R186	04/05/2017	8.89	Put	Bond Future	2,880.7700	2.8808	3,285.8600	3.2859	14.062	0	0	0
2016/12/15	R186	04/05/2017	8.91	Put	Bond Future	2,807.8200	2.8078	3,206.5200	3.2065	14.200	0	0	0
2016/12/15	R186	04/05/2017	8.90	Put	Bond Future	2,844.1400	2.8441	3,246.0300	3.2460	14.130	0	0	0
2016/12/15	R186	04/05/2017	8.91	Call	Bond Future	2,279.8000	2.2798	1,931.4100	1.9314	(15.282)	0	0	0
2016/12/15	R186	04/05/2017	8.89	Call	Bond Future	2,216.6600	2.2167	1,874.6600	1.8747	(15.429)	0	0	0
2016/12/15	R186	04/05/2017	8.90	Call	Bond Future	2,248.1000	2.2481	1,902.9000	1.9029	(15.355)	0	0	0
2016/12/15	R186	03/08/2017	8.93	Put	Bond Future	3,586.9000	3.5869	3,988.2900	3.9883	11.190	0	0	0
2016/12/15	R186	03/08/2017			Bond Future	9.0244	110.5542	9.1404	109.7903	1.286	0.0000	0.0000	0
2016/12/15	R186	03/08/2017	8.92	Put	Bond Future	3,621.9600	3.6220	4,025.8400	4.0258	11.151	0	0	0
2016/12/15	R186	03/08/2017	8.91	Call	Bond Future	2,897.2400	2.8972	2,539.7200	2.5397	(12.340)	0	0	0
2016/12/15	R186	03/08/2017	8.93	Call	Bond Future	2,959.9600	2.9600	2,597.4500	2.5975	(12.247)	0	0	0
2016/12/15	R186	03/08/2017	8.92	Call	Bond Future	2,928.3300	2.9283	2,568.3100	2.5683	(12.294)	0	0	0
2016/12/15	R186	03/08/2017	8.91	Put	Bond Future	3,657.6100	3.6576	4,063.9900	4.0640	11.111	0	0	0
2016/12/15	R197	02/02/2017			Bond Future	295.2881	295.2881	295.2604	295.2604	(0.009)	0.0000	0.0000	1,246
2016/12/15	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R197	02/02/2017	302.57	Put	Bond Future	7,281.8700	7.2819	7,309.5900	7.3096	0.381	0	0	0
2016/12/15	R197	02/02/2017	302.59	Put	Bond Future	7,301.8700	7.3019	7,329.5900	7.3296	0.380	0	0	0
2016/12/15	R197	02/02/2017	302.58	Put	Bond Future	7,291.8700	7.2919	7,319.5900	7.3196	0.380	0	0	0
2016/12/15	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R197	04/05/2017	308.58	Put	Bond Future	7,561.4500	7.5614	7,590.1600	7.5902	0.380	0	0	0
2016/12/15	R197	04/05/2017			Bond Future	301.0185	301.0185	300.9898	300.9898	(0.010)	0.0000	0.0000	0
2016/12/15	R197	04/05/2017	308.60	Put	Bond Future	7,581.4500	7.5814	7,610.1600	7.6102	0.379	0	0	0
2016/12/15	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R197	04/05/2017	308.59	Put	Bond Future	7,571.4500	7.5714	7,600.1600	7.6002	0.379	0	0	0
2016/12/15	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R197	03/08/2017			Bond Future	300.1456	300.1456	300.1114	300.1114	(0.011)	0.0000	0.0000	0
2016/12/15	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R197	03/08/2017	308.05	Put	Bond Future	7,904.3500	7.9043	7,938.6300	7.9386	0.434	0	0	0
2016/12/15	R197	03/08/2017	308.07	Put	Bond Future	7,924.3500	7.9243	7,958.6300	7.9586	0.433	0	0	0
2016/12/15	R197	03/08/2017	308.06	Put	Bond Future	7,914.3500	7.9143	7,948.6300	7.9486	0.433	0	0	0
2016/12/15	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R202	02/02/2017			Bond Future	243.1049	243.1049	243.0824	243.0824	(0.009)	0.0000	0.0000	36,370
2016/12/15	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R202	02/02/2017	251.72	Put	Bond Future	8,615.0800	8.6151	8,637.6400	8.6376	0.262	0	0	0
2016/12/15	R202	02/02/2017	251.74	Put	Bond Future	8,635.0800	8.6351	8,657.6400	8.6576	0.261	0	0	0
2016/12/15	R202	02/02/2017	251.73	Put	Bond Future	8,625.0800	8.6251	8,647.6400	8.6476	0.262	0	0	0
2016/12/15	R202	04/05/2017	256.73	Put	Bond Future	8,907.2400	8.9072	8,930.7500	8.9308	0.264	0	0	0
2016/12/15	R202	04/05/2017			Bond Future	247.8228	247.8228	247.7992	247.7992	(0.009)	0.0000	0.0000	0
2016/12/15	R202	04/05/2017	256.72	Put	Bond Future	8,897.2400	8.8972	8,920.7500	8.9208	0.264	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
2016/12/15	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R202	04/05/2017	256.71	Put	Bond Future	8,887.2400	8.8872	8,910.7500	8.9108	0.265	0	0	0
2016/12/15	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R202	03/08/2017			Bond Future	249.1208	249.1208	249.0925	249.0925	(0.011)	0.0000	0.0000	0
2016/12/15	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R202	03/08/2017	258.35	Put	Bond Future	9,229.2200	9.2292	9,257.4600	9.2575	0.306	0	0	0
2016/12/15	R202	03/08/2017	258.37	Put	Bond Future	9,249.2200	9.2492	9,277.4600	9.2775	0.305	0	0	0
2016/12/15	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R202	03/08/2017	258.36	Put	Bond Future	9,239.2200	9.2392	9,267.4600	9.2675	0.306	0	0	0
2016/12/15	R203	02/02/2017	7.70	Call	Bond Future	75.7500	0.0758	51.9100	0.0519	(31.472)	0	0	0
2016/12/15	R203	02/02/2017	7.71	Put	Bond Future	112.7700	0.1128	148.1300	0.1481	31.356	0	0	0
2016/12/15	R203	02/02/2017			Bond Future	7.7697	103.5681	7.8731	103.5083	1.332	0.0000	0.0000	27,216
2016/12/15	R203	02/02/2017	7.71	Call	Bond Future	78.2700	0.0783	53.8700	0.0539	(31.174)	0	0	0
2016/12/15	R203	02/02/2017	7.72	Call	Bond Future	81.0100	0.0810	56.0300	0.0560	(30.836)	0	0	0
2016/12/15	R203	02/02/2017	7.70	Put	Bond Future	116.0300	0.1160	151.9500	0.1520	30.958	0	0	0
2016/12/15	R203	02/02/2017	7.72	Put	Bond Future	109.7200	0.1097	144.5000	0.1445	31.699	0	0	0
2016/12/15	R203	04/05/2017	6.91	Call	Bond Future	18.7000	0.0187	10.9600	0.0110	(41.390)	0	0	0
2016/12/15	R203	04/05/2017	6.92	Put	Bond Future	259.9700	0.2600	313.0800	0.3131	20.429	0	0	0
2016/12/15	R203	04/05/2017			Bond Future	7.6077	101.3986	7.7829	101.3375	2.302	0.0000	0.0000	0
2016/12/15	R203	04/05/2017	6.92	Call	Bond Future	19.3900	0.0194	11.4200	0.0114	(41.104)	0	0	0
2016/12/15	R203	04/05/2017	6.93	Call	Bond Future	19.9500	0.0200	11.7800	0.0118	(40.952)	0	0	0
2016/12/15	R203	04/05/2017	6.91	Put	Bond Future	262.7900	0.2628	316.1300	0.3161	20.298	0	0	0
2016/12/15	R203	04/05/2017	6.93	Put	Bond Future	257.0200	0.2570	309.9300	0.3099	20.586	0	0	0
2016/12/15	R203	03/08/2017	4.89	Call	Bond Future	52.8600	0.0529	52.7800	0.0528	(0.151)	0	0	0
2016/12/15	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/15	R203	03/08/2017	4.87	Call	Bond Future	51.5900	0.0516	51.5000	0.0515	(0.174)	0	0	0
2016/12/15	R203	03/08/2017	4.88	Call	Bond Future	52.2200	0.0522	52.1400	0.0521	(0.153)	0	0	0
2016/12/15	R203	03/08/2017	4.87	Put	Bond Future	29.4700	0.0295	29.3800	0.0294	(0.305)	0	0	0
2016/12/15	R203	03/08/2017	4.89	Put	Bond Future	28.5900	0.0286	28.5100	0.0285	(0.280)	0	0	0
2016/12/15	R203	03/08/2017	4.88	Put	Bond Future	29.0200	0.0290	28.9400	0.0289	(0.276)	0	0	0
2016/12/15	R204	02/02/2017	8.28	Call	Bond Future	635.3400	0.6353	512.7400	0.5127	(19.297)	0	0	0
2016/12/15	R204	02/02/2017			Bond Future	7.9658	101.0981	8.0621	100.9340	1.208	0.0000	0.0000	30,150
2016/12/15	R204	02/02/2017	8.29	Call	Bond Future	648.4700	0.6485	524.6800	0.5247	(19.090)	0	0	0
2016/12/15	R204	02/02/2017	8.30	Call	Bond Future	661.8200	0.6618	536.8800	0.5369	(18.878)	0	0	0
2016/12/15	R204	02/02/2017	8.28	Put	Bond Future	100.9100	0.1009	142.4300	0.1424	41.146	0	0	0
2016/12/15	R204	02/02/2017	8.30	Put	Bond Future	93.5000	0.0935	132.6800	0.1327	41.904	0	0	0
2016/12/15	R204	02/02/2017	8.29	Put	Bond Future	97.0900	0.0971	137.4200	0.1374	41.539	0	0	0
2016/12/15	R204	04/05/2017	7.90	Put	Bond Future	506.6900	0.5067	601.9700	0.6020	18.804	0	0	0
2016/12/15	R204	04/05/2017			Bond Future	7.9912	103.0539	8.1036	102.8864	1.406	0.0000	0.0000	0
2016/12/15	R204	04/05/2017	7.92	Put	Bond Future	490.8700	0.4909	584.3200	0.5843	19.038	0	0	0
2016/12/15	R204	04/05/2017	7.90	Call	Bond Future	370.4700	0.3705	298.2800	0.2983	(19.486)	0	0	0
2016/12/15	R204	04/05/2017	7.91	Put	Bond Future	498.7400	0.4987	593.1000	0.5931	18.920	0	0	0
2016/12/15	R204	04/05/2017	7.91	Call	Bond Future	377.4700	0.3775	304.3600	0.3044	(19.368)	0	0	0
2016/12/15	R204	04/05/2017	7.92	Call	Bond Future	384.5400	0.3845	310.5200	0.3105	(19.249)	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
2016/12/15	R204	03/08/2017	7.77	Put	Bond Future	644.9200	0.6449	748.1300	0.7481	16.004	0	0	0
2016/12/15	R204	03/08/2017			Bond Future	7.9713	101.0706	8.1067	100.8981	1.699	0.0000	0.0000	0
2016/12/15	R204	03/08/2017	7.76	Put	Bond Future	652.0800	0.6521	755.9800	0.7560	15.934	0	0	0
2016/12/15	R204	03/08/2017	7.75	Call	Bond Future	376.5700	0.3766	308.6400	0.3086	(18.039)	0	0	0
2016/12/15	R204	03/08/2017	7.76	Call	Bond Future	382.1400	0.3821	313.5300	0.3135	(17.954)	0	0	0
2016/12/15	R204	03/08/2017	7.77	Call	Bond Future	387.7700	0.3878	318.4700	0.3185	(17.871)	0	0	0
2016/12/15	R204	03/08/2017	7.75	Put	Bond Future	659.3100	0.6593	763.8900	0.7639	15.862	0	0	0
2016/12/15	R207	02/02/2017	9.24	Call	Bond Future	2,582.9000	2.5829	2,388.8100	2.3888	(7.514)	0	0	0
2016/12/15	R207	02/02/2017			Bond Future	8.2029	98.0099	8.2811	97.8126	0.953	0.0000	0.0000	75,535
2016/12/15	R207	02/02/2017	8.91	Call	Bond Future	1,800.8600	1.8009	1,617.1800	1.6172	(10.200)	0	0	62
2016/12/15	R207	02/02/2017	9.22	Call	Bond Future	2,534.8000	2.5348	2,341.0300	2.3410	(7.644)	0	0	0
2016/12/15	R207	02/02/2017	9.23	Call	Bond Future	2,558.8500	2.5588	2,364.9100	2.3649	(7.579)	0	0	0
2016/12/15	R207	02/02/2017	8.91	Put	Bond Future	35.3200	0.0353	48.9000	0.0489	38.448	0	0	0
2016/12/15	R207	02/02/2017	9.22	Put	Bond Future	7.6700	0.0077	11.1600	0.0112	45.502	0	0	0
2016/12/15	R207	02/02/2017	9.24	Put	Bond Future	6.9000	0.0069	10.0700	0.0101	45.942	0	0	0
2016/12/15	R207	02/02/2017	9.23	Put	Bond Future	7.2800	0.0073	10.6000	0.0106	45.604	0	0	0
2016/12/15	R207	04/05/2017	8.21	Put	Bond Future	764.6100	0.7646	870.3700	0.8704	13.832	0	0	0
2016/12/15	R207	04/05/2017			Bond Future	8.2478	99.9061	8.3342	99.7048	1.048	0.0000	0.0000	0
2016/12/15	R207	04/05/2017	8.22	Call	Bond Future	687.9400	0.6879	591.4100	0.5914	(14.032)	0	0	0
2016/12/15	R207	04/05/2017	8.20	Call	Bond Future	664.9200	0.6649	570.4800	0.5705	(14.203)	0	0	0
2016/12/15	R207	04/05/2017	8.21	Call	Bond Future	676.5000	0.6765	581.0100	0.5810	(14.115)	0	0	0
2016/12/15	R207	04/05/2017	8.20	Put	Bond Future	776.3900	0.7764	883.2000	0.8832	13.757	0	0	0
2016/12/15	R207	04/05/2017	8.22	Put	Bond Future	752.7100	0.7527	857.4300	0.8574	13.912	0	0	0
2016/12/15	R207	03/08/2017	8.19	Call	Bond Future	812.4900	0.8125	716.2000	0.7162	(11.851)	0	0	51
2016/12/15	R207	03/08/2017			Bond Future	8.2691	98.2579	8.3662	98.0510	1.173	0.0000	0.0000	0
2016/12/15	R207	03/08/2017	8.39	Put	Bond Future	779.5800	0.7796	874.5400	0.8745	12.181	0	0	0
2016/12/15	R207	03/08/2017	8.41	Put	Bond Future	761.4400	0.7614	854.8500	0.8548	12.268	0	0	0
2016/12/15	R207	03/08/2017	8.19	Put	Bond Future	981.7100	0.9817	1,092.3500	1.0923	11.270	0	0	0
2016/12/15	R207	03/08/2017	8.40	Put	Bond Future	770.4700	0.7705	864.6500	0.8647	12.224	0	0	0
2016/12/15	R207	03/08/2017	8.41	Call	Bond Future	1,061.7200	1.0617	948.2000	0.9482	(10.692)	0	0	0
2016/12/15	R207	03/08/2017	8.39	Call	Bond Future	1,037.3000	1.0373	925.3300	0.9253	(10.794)	0	0	0
2016/12/15	R207	03/08/2017	8.40	Call	Bond Future	1,049.4700	1.0495	936.7200	0.9367	(10.744)	0	0	0
2016/12/15	R208	02/02/2017			Bond Future	8.3626	96.8467	8.4398	96.5904	0.923	0.0000	0.0000	29,322
2016/12/15	R208	02/02/2017	8.64	Call	Bond Future	1,215.8100	1.2158	1,033.7100	1.0337	(14.978)	0	0	0
2016/12/15	R208	02/02/2017	8.63	Put	Bond Future	308.0400	0.3080	383.9900	0.3840	24.656	0	0	0
2016/12/15	R208	02/02/2017	8.65	Put	Bond Future	289.4500	0.2895	361.9100	0.3619	25.034	0	0	0
2016/12/15	R208	02/02/2017	8.64	Put	Bond Future	298.7000	0.2987	372.8900	0.3729	24.838	0	0	0
2016/12/15	R208	02/02/2017	8.65	Call	Bond Future	1,239.4200	1.2394	1,055.5900	1.0556	(14.832)	0	0	0
2016/12/15	R208	02/02/2017	8.63	Call	Bond Future	1,192.2800	1.1923	1,011.9400	1.0119	(15.126)	0	0	0
2016/12/15	R208	04/05/2017	8.39	Call	Bond Future	1,013.9100	1.0139	884.9300	0.8849	(12.721)	0	0	0
2016/12/15	R208	04/05/2017			Bond Future	8.4019	95.3173	8.4848	95.0559	0.987	0.0000	0.0000	0
2016/12/15	R208	04/05/2017	8.37	Call	Bond Future	982.3900	0.9824	855.9700	0.8560	(12.869)	0	0	0
2016/12/15	R208	04/05/2017	8.38	Call	Bond Future	998.0800	0.9981	870.3800	0.8704	(12.795)	0	0	0
2016/12/15	R208	04/05/2017	8.37	Put	Bond Future	1,083.0200	1.0830	1,217.9900	1.2180	12.462	0	0	0
2016/12/15	R208	04/05/2017	8.39	Put	Bond Future	1,051.3600	1.0514	1,183.7700	1.1838	12.594	0	0	0
2016/12/15	R208	04/05/2017	8.38	Put	Bond Future	1,067.1100	1.0671	1,200.8000	1.2008	12.528	0	0	0

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2016/12/15	R208	03/08/2017	8.32	Call	Bond Future	1,151.3800	1.1514	1,027.3000	1.0273	(10.777)	0	0	0
2016/12/15	R208	03/08/2017			Bond Future	8.4240	97.2218	8.5139	96.9536	1.068	0.0000	0.0000	0
2016/12/15	R208	03/08/2017	8.30	Call	Bond Future	1,123.3600	1.1234	1,001.2500	1.0013	(10.870)	0	0	0
2016/12/15	R208	03/08/2017	8.31	Call	Bond Future	1,137.4700	1.1375	1,014.3700	1.0144	(10.822)	0	0	0
2016/12/15	R208	03/08/2017	8.30	Put	Bond Future	1,494.5400	1.4945	1,640.6800	1.6407	9.778	0	0	0
2016/12/15	R208	03/08/2017	8.32	Put	Bond Future	1,462.5700	1.4626	1,606.7400	1.6067	9.857	0	0	0
2016/12/15	R208	03/08/2017	8.31	Put	Bond Future	1,478.6500	1.4787	1,623.8000	1.6238	9.816	0	0	0
2016/12/15	R209	02/02/2017	9.55	Put	Bond Future	1,654.1600	1.6542	1,867.9400	1.8679	12.924	0	0	0
2016/12/15	R209	02/02/2017			Bond Future	9.5672	73.3397	9.6326	72.9003	0.684	0.0000	0.0000	66,512
2016/12/15	R209	02/02/2017	9.54	Put	Bond Future	1,688.7800	1.6888	1,905.5700	1.9056	12.837	0	0	0
2016/12/15	R209	02/02/2017	9.55	Call	Bond Future	1,538.2300	1.5382	1,312.6700	1.3127	(14.664)	0	0	0
2016/12/15	R209	02/02/2017	9.53	Call	Bond Future	1,472.4900	1.4725	1,252.9700	1.2530	(14.908)	0	0	0
2016/12/15	R209	02/02/2017	9.54	Call	Bond Future	1,505.1600	1.5052	1,282.6100	1.2826	(14.786)	0	0	0
2016/12/15	R209	02/02/2017	9.53	Put	Bond Future	1,723.8900	1.7239	1,943.7100	1.9437	12.751	0	0	0
2016/12/15	R209	04/05/2017	9.48	Put	Bond Future	3,173.5600	3.1736	3,409.3000	3.4093	7.428	0	0	0
2016/12/15	R209	04/05/2017			Bond Future	9.6127	71.6077	9.6800	71.1597	0.700	0.0000	0.0000	0
2016/12/15	R209	04/05/2017	9.47	Put	Bond Future	3,211.9300	3.2119	3,449.4700	3.4495	7.396	0	0	0
2016/12/15	R209	04/05/2017	9.46	Call	Bond Future	2,218.3600	2.2184	2,009.7200	2.0097	(9.405)	0	0	0
2016/12/15	R209	04/05/2017	9.47	Call	Bond Future	2,248.1300	2.2481	2,037.6900	2.0377	(9.361)	0	0	0
2016/12/15	R209	04/05/2017	9.48	Call	Bond Future	2,277.9600	2.2780	2,065.7200	2.0657	(9.317)	0	0	0
2016/12/15	R209	04/05/2017	9.46	Put	Bond Future	3,250.4600	3.2505	3,489.8000	3.4898	7.363	0	0	0
2016/12/15	R209	03/08/2017			Bond Future	9.6518	73.0385	9.7212	72.5804	0.719	0.0000	0.0000	0
2016/12/15	R209	03/08/2017	9.44	Call	Bond Future	2,830.8300	2.8308	2,618.0500	2.6181	(7.517)	0	0	0
2016/12/15	R209	03/08/2017	9.43	Put	Bond Future	4,296.5400	4.2965	4,543.2600	4.5433	5.742	0	0	0
2016/12/15	R209	03/08/2017	9.45	Put	Bond Future	4,218.4700	4.2185	4,462.3400	4.4623	5.781	0	0	0
2016/12/15	R209	03/08/2017	9.44	Put	Bond Future	4,257.3700	4.2574	4,502.6600	4.5027	5.762	0	0	0
2016/12/15	R209	03/08/2017	9.45	Call	Bond Future	2,860.2400	2.8602	2,646.0400	2.6460	(7.489)	0	0	0
2016/12/15	R209	03/08/2017	9.43	Call	Bond Future	2,801.5800	2.8016	2,590.2300	2.5902	(7.544)	0	0	0
2016/12/15	R210	02/02/2017	190.85	Put	Bond Future	4,866.4300	4.8664	4,883.9200	4.8839	0.359	0	0	0
2016/12/15	R210	02/02/2017			Bond Future	185.9836	185.9836	185.9661	185.9661	(0.009)	0.0000	0.0000	1,885
2016/12/15	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R210	02/02/2017	190.84	Put	Bond Future	4,856.4300	4.8564	4,873.9200	4.8739	0.360	0	0	0
2016/12/15	R210	02/02/2017	190.86	Put	Bond Future	4,876.4300	4.8764	4,893.9200	4.8939	0.359	0	0	0
2016/12/15	R210	04/05/2017			Bond Future	187.2752	187.2752	187.2569	187.2569	(0.010)	0.0000	0.0000	0
2016/12/15	R210	04/05/2017	192.31	Put	Bond Future	5,034.8400	5.0348	5,053.1000	5.0531	0.363	0	0	0
2016/12/15	R210	04/05/2017	192.33	Put	Bond Future	5,054.8400	5.0548	5,073.1000	5.0731	0.361	0	0	0
2016/12/15	R210	04/05/2017	192.32	Put	Bond Future	5,044.8400	5.0448	5,063.1000	5.0631	0.362	0	0	0
2016/12/15	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R210	03/08/2017	196.29	Put	Bond Future	5,262.7300	5.2627	5,284.5400	5.2845	0.414	0	0	0
2016/12/15	R210	03/08/2017			Bond Future	191.0273	191.0273	191.0055	191.0055	(0.011)	0.0000	0.0000	0
2016/12/15	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/12/15	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R210	03/08/2017	196.28	Put	Bond Future	5,252.7300	5.2527	5,274.5400	5.2745	0.415	0	0	0
2016/12/15	R210	03/08/2017	196.30	Put	Bond Future	5,272.7300	5.2727	5,294.5400	5.2945	0.414	0	0	0
2016/12/15	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R212	02/02/2017			Bond Future	146.1846	146.1846	146.1706	146.1706	(0.010)	0.0000	0.0000	3,380
2016/12/15	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R212	02/02/2017	149.27	Put	Bond Future	3,085.4400	3.0854	3,099.4200	3.0994	0.453	0	0	0
2016/12/15	R212	02/02/2017	149.29	Put	Bond Future	3,105.4400	3.1054	3,119.4200	3.1194	0.450	0	0	0
2016/12/15	R212	02/02/2017	149.28	Put	Bond Future	3,095.4400	3.0954	3,109.4200	3.1094	0.452	0	0	0
2016/12/15	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R212	04/05/2017			Bond Future	149.0216	149.0216	149.0071	149.0071	(0.010)	0.0000	0.0000	0
2016/12/15	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R212	04/05/2017	152.23	Put	Bond Future	3,208.4000	3.2084	3,222.9300	3.2229	0.453	0	0	0
2016/12/15	R212	04/05/2017	152.25	Put	Bond Future	3,228.4000	3.2284	3,242.9300	3.2429	0.450	0	0	0
2016/12/15	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R212	04/05/2017	152.24	Put	Bond Future	3,218.4000	3.2184	3,232.9300	3.2329	0.451	0	0	0
2016/12/15	R212	03/08/2017			Bond Future	149.9755	149.9755	149.9582	149.9582	(0.012)	0.0000	0.0000	0
2016/12/15	R212	03/08/2017	153.34	Put	Bond Future	3,364.4600	3.3645	3,381.8200	3.3818	0.516	0	0	0
2016/12/15	R212	03/08/2017	153.36	Put	Bond Future	3,384.4600	3.3845	3,401.8200	3.4018	0.513	0	0	0
2016/12/15	R212	03/08/2017	153.35	Put	Bond Future	3,374.4600	3.3745	3,391.8200	3.3918	0.514	0	0	0
2016/12/15	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/15	R213	02/02/2017	9.40	Call	Bond Future	1,630.1600	1.6302	1,300.6300	1.3006	(20.215)	0	0	0
2016/12/15	R213	02/02/2017	9.42	Call	Bond Future	1,700.3900	1.7004	1,362.0600	1.3621	(19.897)	0	0	0
2016/12/15	R213	02/02/2017			Bond Future	9.3794	84.7107	9.4754	84.0706	1.024	0.0000	0.0000	50,655
2016/12/15	R213	02/02/2017	9.41	Call	Bond Future	1,665.1300	1.6651	1,331.2000	1.3312	(20.054)	0	0	0
2016/12/15	R213	02/02/2017	9.40	Put	Bond Future	1,491.9600	1.4920	1,802.5000	1.8025	20.814	0	0	0
2016/12/15	R213	02/02/2017	9.42	Put	Bond Future	1,428.5900	1.4286	1,730.3300	1.7303	21.122	0	0	0
2016/12/15	R213	02/02/2017	9.41	Put	Bond Future	1,460.0900	1.4601	1,766.2300	1.7662	20.967	0	0	0
2016/12/15	R213	04/05/2017			Bond Future	9.4247	82.7976	9.5238	82.1450	1.051	0.0000	0.0000	0
2016/12/15	R213	04/05/2017	9.35	Put	Bond Future	2,860.1200	2.8601	3,199.9900	3.2000	11.883	0	0	0
2016/12/15	R213	04/05/2017	9.37	Put	Bond Future	2,789.4400	2.7894	3,123.9600	3.1240	11.992	0	0	0
2016/12/15	R213	04/05/2017	9.35	Call	Bond Future	2,363.2900	2.3633	2,050.5300	2.0505	(13.234)	0	0	0
2016/12/15	R213	04/05/2017	9.36	Put	Bond Future	2,824.6300	2.8246	3,161.8200	3.1618	11.937	0	0	0
2016/12/15	R213	04/05/2017	9.36	Call	Bond Future	2,394.5700	2.3946	2,079.1300	2.0791	(13.173)	0	0	0
2016/12/15	R213	04/05/2017	9.37	Call	Bond Future	2,426.0800	2.4261	2,107.9700	2.1080	(13.112)	0	0	0
2016/12/15	R213	03/08/2017	9.33	Put	Bond Future	3,842.6200	3.8426	4,193.7400	4.1937	9.138	0	0	0
2016/12/15	R213	03/08/2017			Bond Future	9.4632	84.4518	9.5657	83.7848	1.083	0.0000	0.0000	0
2016/12/15	R213	03/08/2017	9.35	Put	Bond Future	3,770.6800	3.7707	4,117.6200	4.1176	9.201	0	0	0
2016/12/15	R213	03/08/2017	9.33	Call	Bond Future	2,963.5800	2.9636	2,647.6600	2.6477	(10.660)	0	0	0
2016/12/15	R213	03/08/2017	9.34	Put	Bond Future	3,806.5300	3.8065	4,155.5600	4.1556	9.169	0	0	0
2016/12/15	R213	03/08/2017	9.34	Call	Bond Future	2,993.9200	2.9939	2,675.9100	2.6759	(10.622)	0	0	0
2016/12/15	R213	03/08/2017	9.35	Call	Bond Future	3,024.4400	3.0244	2,704.3400	2.7043	(10.584)	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
2016/12/15	R214	02/02/2017			Bond Future	9.6226	73.7974	9.6829	73.3732	0.627	0.0000	0.0000	36,737
2016/12/15	R214	02/02/2017	9.67	Call	Bond Future	1,866.4400	1.8664	1,627.6600	1.6277	(12.793)	0	0	0
2016/12/15	R214	02/02/2017	9.66	Put	Bond Future	1,565.4900	1.5655	1,753.6900	1.7537	12.022	0	0	0
2016/12/15	R214	02/02/2017	9.68	Put	Bond Future	1,500.2200	1.5002	1,682.8200	1.6828	12.172	0	0	0
2016/12/15	R214	02/02/2017	9.67	Put	Bond Future	1,532.5500	1.5325	1,717.9400	1.7179	12.097	0	0	0
2016/12/15	R214	02/02/2017	9.68	Call	Bond Future	1,904.1700	1.9042	1,662.6000	1.6626	(12.686)	0	0	0
2016/12/15	R214	02/02/2017	9.66	Call	Bond Future	1,829.2200	1.8292	1,593.2500	1.5932	(12.900)	0	0	0
2016/12/15	R214	04/05/2017	9.58	Put	Bond Future	3,148.2700	3.1483	3,366.0600	3.3661	6.918	0	0	0
2016/12/15	R214	04/05/2017			Bond Future	9.6657	71.9269	9.7277	71.4944	0.642	0.0000	0.0000	0
2016/12/15	R214	04/05/2017	9.57	Put	Bond Future	3,186.8900	3.1869	3,406.4100	3.4064	6.888	0	0	0
2016/12/15	R214	04/05/2017	9.58	Call	Bond Future	2,543.0300	2.5430	2,328.3100	2.3283	(8.443)	0	0	0
2016/12/15	R214	04/05/2017	9.56	Call	Bond Future	2,478.3900	2.4784	2,267.1500	2.2672	(8.523)	0	0	0
2016/12/15	R214	04/05/2017	9.57	Call	Bond Future	2,510.5100	2.5105	2,297.5200	2.2975	(8.484)	0	0	0
2016/12/15	R214	04/05/2017	9.56	Put	Bond Future	3,226.0300	3.2260	3,447.3000	3.4473	6.859	0	0	0
2016/12/15	R214	03/08/2017	9.51	Call	Bond Future	3,053.3300	3.0533	2,843.5500	2.8436	(6.871)	0	0	0
2016/12/15	R214	03/08/2017			Bond Future	9.7032	73.3639	9.7671	72.9216	0.658	0.0000	0.0000	0
2016/12/15	R214	03/08/2017	9.52	Call	Bond Future	3,084.2700	3.0843	2,873.1300	2.8731	(6.846)	0	0	0
2016/12/15	R214	03/08/2017	9.53	Call	Bond Future	3,115.6200	3.1156	2,903.1100	2.9031	(6.821)	0	0	0
2016/12/15	R214	03/08/2017	9.51	Put	Bond Future	4,419.2700	4.4193	4,651.8100	4.6518	5.262	0	0	0
2016/12/15	R214	03/08/2017	9.53	Put	Bond Future	4,338.1800	4.3382	4,567.9900	4.5680	5.297	0	0	0
2016/12/15	R214	03/08/2017	9.52	Put	Bond Future	4,378.4600	4.3785	4,609.6400	4.6096	5.280	0	0	0
2016/12/15	R248	02/02/2017	9.76	Put	Bond Future	1,903.5700	1.9036	2,064.5900	2.0646	8.459	0	0	0
2016/12/15	R248	02/02/2017	9.78	Put	Bond Future	1,825.0100	1.8250	1,981.0000	1.9810	8.547	0	0	0
2016/12/15	R248	02/02/2017			Bond Future	9.6836	94.7267	9.7287	94.3229	0.466	0.0000	0.0000	74,008
2016/12/15	R248	02/02/2017	9.77	Put	Bond Future	1,864.0500	1.8641	2,022.5400	2.0225	8.502	0	0	0
2016/12/15	R248	02/02/2017	9.76	Call	Bond Future	2,585.5600	2.5856	2,342.7800	2.3428	(9.390)	0	0	0
2016/12/15	R248	02/02/2017	9.77	Call	Bond Future	2,634.6600	2.6347	2,389.3500	2.3894	(9.311)	0	0	0
2016/12/15	R248	02/02/2017	9.78	Call	Bond Future	2,684.0800	2.6841	2,436.2700	2.4363	(9.233)	0	0	0
2016/12/15	R248	04/05/2017	9.66	Call	Bond Future	3,470.2600	3.4703	3,256.9400	3.2569	(6.147)	0	0	0
2016/12/15	R248	04/05/2017			Bond Future	9.7286	92.1195	9.7750	91.7076	0.477	0.0000	0.0000	0
2016/12/15	R248	04/05/2017	9.67	Call	Bond Future	3,512.4600	3.5125	3,297.5600	3.2976	(6.118)	0	0	0
2016/12/15	R248	04/05/2017	9.65	Put	Bond Future	4,133.8900	4.1339	4,334.0100	4.3340	4.841	0	0	0
2016/12/15	R248	04/05/2017	9.67	Put	Bond Future	4,037.6600	4.0377	4,234.6200	4.2346	4.878	0	0	0
2016/12/15	R248	04/05/2017	9.65	Call	Bond Future	3,428.3300	3.4283	3,216.5900	3.2166	(6.176)	0	0	0
2016/12/15	R248	04/05/2017	9.66	Put	Bond Future	4,085.5600	4.0856	4,284.1000	4.2841	4.860	0	0	0
2016/12/15	R248	03/08/2017			Bond Future	9.7680	93.9600	9.8159	93.5384	0.490	0.0000	0.0000	0
2016/12/15	R248	03/08/2017	9.57	Call	Bond Future	4,057.7500	4.0577	3,852.9500	3.8530	(5.047)	0	0	0
2016/12/15	R248	03/08/2017	9.56	Put	Bond Future	5,890.6800	5.8907	6,108.8000	6.1088	3.703	0	0	0
2016/12/15	R248	03/08/2017	9.58	Put	Bond Future	5,786.6700	5.7867	6,002.2600	6.0023	3.726	0	0	0
2016/12/15	R248	03/08/2017	9.57	Put	Bond Future	5,838.3500	5.8384	6,055.2000	6.0552	3.714	0	0	0
2016/12/15	R248	03/08/2017	9.58	Call	Bond Future	4,097.4900	4.0975	3,891.4300	3.8914	(5.029)	0	0	0
2016/12/15	R248	03/08/2017	9.56	Call	Bond Future	4,018.5000	4.0185	3,814.9700	3.8150	(5.065)	0	0	0

Total

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