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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/12/2016 TO 19/12/2016

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
2016/12/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	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
2016/12/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	2025	02/02/2017	130.01	Put	Bond Future	2,788.2700	2.7883	2,801.7100	2.8017	0.482	0	0	0
2016/12/19	2025	02/02/2017			Bond Future	127.2217	127.2217	127.2083	127.2083	(0.011)	0.0000	0.0000	3,231
2016/12/19	2025	02/02/2017	130.00	Put	Bond Future	2,778.2700	2.7783	2,791.7100	2.7917	0.484	0	0	0
2016/12/19	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2025	02/02/2017	129.99	Put	Bond Future	2,768.2700	2.7683	2,781.7100	2.7817	0.486	0	0	0
2016/12/19	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2025	04/05/2017			Bond Future	129.6905	129.6905	129.6747	129.6747	(0.012)	0.0000	0.0000	0
2016/12/19	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2025	04/05/2017	132.56	Put	Bond Future	2,869.5200	2.8695	2,885.3200	2.8853	0.551	0	0	0
2016/12/19	2025	04/05/2017	132.58	Put	Bond Future	2,889.5200	2.8895	2,905.3200	2.9053	0.547	0	0	0
2016/12/19	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2025	04/05/2017	132.57	Put	Bond Future	2,879.5200	2.8795	2,895.3200	2.8953	0.549	0	0	0
2016/12/19	2025	03/08/2017			Bond Future	130.9532	130.9532	130.9353	130.9353	(0.014)	0.0000	0.0000	0
2016/12/19	2025	03/08/2017	133.96	Put	Bond Future	3,006.7700	3.0068	3,024.6600	3.0247	0.595	0	0	0
2016/12/19	2025	03/08/2017	133.98	Put	Bond Future	3,026.7700	3.0268	3,044.6600	3.0447	0.591	0	0	0
2016/12/19	2025	03/08/2017	133.97	Put	Bond Future	3,016.7700	3.0168	3,034.6600	3.0347	0.593	0	0	0
2016/12/19	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2030	02/02/2017	9.29	Put	Bond Future	1,170.4200	1.1704	749.0100	0.7490	(36.005)	0	0	0
2016/12/19	2030	02/02/2017			Bond Future	9.4600	89.3673	9.3984	89.7887	(0.651)	0.0000	0.0000	35,303
2016/12/19	2030	02/02/2017	9.31	Put	Bond Future	1,031.6100	1.0316	610.2000	0.6102	(40.850)	0	0	0
2016/12/19	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2030	02/02/2017	9.30	Put	Bond Future	1,100.9800	1.1010	679.5700	0.6796	(38.276)	0	0	0
2016/12/19	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2030	04/05/2017			Bond Future	9.5151	91.0963	9.4517	91.5243	(0.667)	0.0000	0.0000	0
2016/12/19	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2030	04/05/2017	9.32	Put	Bond Future	1,325.6800	1.3257	897.6300	0.8976	(32.289)	0	0	0
2016/12/19	2030	04/05/2017	9.34	Put	Bond Future	1,188.5500	1.1886	760.5000	0.7605	(36.014)	0	0	0
2016/12/19	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2030	04/05/2017	9.33	Put	Bond Future	1,257.0800	1.2571	829.0300	0.8290	(34.051)	0	0	0
2016/12/19	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2030	03/08/2017	9.34	Put	Bond Future	1,508.3000	1.5083	1,072.9000	1.0729	(28.867)	0	0	0
2016/12/19	2030	03/08/2017			Bond Future	9.5650	88.9076	9.4995	89.3430	(0.685)	0.0000	0.0000	0
2016/12/19	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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2016/12/19	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2030	03/08/2017	9.33	Put	Bond Future	1,576.1700	1.5762	1,140.7700	1.1408	(27.624)	0	0	0
2016/12/19	2030	03/08/2017	9.35	Put	Bond Future	1,440.5100	1.4405	1,005.1100	1.0051	(30.225)	0	0	0
2016/12/19	2032	02/02/2017	9.53	Call	Bond Future	1,432.4400	1.4324	1,574.1700	1.5742	9.894	0	0	0
2016/12/19	2032	02/02/2017			Bond Future	9.6117	92.1787	9.5501	92.6280	(0.640)	0.0000	0.0000	19,889
2016/12/19	2032	02/02/2017	9.51	Call	Bond Future	1,367.3900	1.3674	1,503.1500	1.5031	9.928	0	0	0
2016/12/19	2032	02/02/2017	9.52	Call	Bond Future	1,399.6200	1.3996	1,538.3600	1.5384	9.913	0	0	0
2016/12/19	2032	02/02/2017	9.51	Put	Bond Future	2,111.0300	2.1110	1,797.5500	1.7975	(14.850)	0	0	0
2016/12/19	2032	02/02/2017	9.53	Put	Bond Future	2,029.0700	2.0291	1,721.5600	1.7216	(15.155)	0	0	0
2016/12/19	2032	02/02/2017	9.52	Put	Bond Future	2,069.7100	2.0697	1,759.2100	1.7592	(15.002)	0	0	0
2016/12/19	2032	04/05/2017	9.45	Call	Bond Future	2,183.5600	2.1836	2,344.2700	2.3443	7.360	0	0	0
2016/12/19	2032	04/05/2017			Bond Future	9.6663	89.8027	9.6029	90.2592	(0.656)	0.0000	0.0000	0
2016/12/19	2032	04/05/2017	9.46	Call	Bond Future	2,213.9200	2.2139	2,376.4000	2.3764	7.339	0	0	0
2016/12/19	2032	04/05/2017	9.44	Put	Bond Future	3,799.2200	3.7992	3,501.6800	3.5017	(7.832)	0	0	0
2016/12/19	2032	04/05/2017	9.46	Put	Bond Future	3,712.4700	3.7125	3,418.4500	3.4185	(7.920)	0	0	0
2016/12/19	2032	04/05/2017	9.44	Call	Bond Future	2,153.4500	2.1534	2,312.4100	2.3124	7.382	0	0	0
2016/12/19	2032	04/05/2017	9.45	Put	Bond Future	3,755.6800	3.7557	3,459.8900	3.4599	(7.876)	0	0	0
2016/12/19	2032	03/08/2017	9.43	Put	Bond Future	4,873.5400	4.8735	4,582.9600	4.5830	(5.962)	0	0	0
2016/12/19	2032	03/08/2017			Bond Future	9.7141	91.5956	9.6488	92.0599	(0.672)	0.0000	0.0000	0
2016/12/19	2032	03/08/2017	9.45	Put	Bond Future	4,787.6200	4.7876	4,499.8100	4.4998	(6.012)	0	0	0
2016/12/19	2032	03/08/2017	9.44	Put	Bond Future	4,830.4400	4.8304	4,541.2500	4.5413	(5.987)	0	0	0
2016/12/19	2032	03/08/2017	9.44	Call	Bond Future	2,856.0100	2.8560	3,031.1900	3.0312	6.134	0	0	0
2016/12/19	2032	03/08/2017	9.43	Call	Bond Future	2,825.8800	2.8259	2,999.6700	2.9997	6.150	0	0	0
2016/12/19	2032	03/08/2017	9.45	Call	Bond Future	2,886.3300	2.8863	3,062.8900	3.0629	6.117	0	0	0
2016/12/19	2033	02/02/2017			Bond Future	105.8993	105.8993	105.8883	105.8883	(0.010)	0.0000	0.0000	5,474
2016/12/19	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2033	02/02/2017	109.70	Put	Bond Future	3,800.7000	3.8007	3,811.6600	3.8117	0.288	0	0	0
2016/12/19	2033	02/02/2017	109.71	Put	Bond Future	3,810.7000	3.8107	3,821.6600	3.8217	0.288	0	0	0
2016/12/19	2033	02/02/2017	109.72	Put	Bond Future	3,820.7000	3.8207	3,831.6600	3.8317	0.287	0	0	0
2016/12/19	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2033	04/05/2017			Bond Future	106.9144	106.9144	106.9017	106.9017	(0.012)	0.0000	0.0000	0
2016/12/19	2033	04/05/2017	110.83	Put	Bond Future	3,915.5600	3.9156	3,928.2700	3.9283	0.325	0	0	0
2016/12/19	2033	04/05/2017	110.85	Put	Bond Future	3,935.5600	3.9356	3,948.2700	3.9483	0.323	0	0	0
2016/12/19	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2033	04/05/2017	110.84	Put	Bond Future	3,925.5600	3.9256	3,938.2700	3.9383	0.324	0	0	0
2016/12/19	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2033	03/08/2017	113.14	Put	Bond Future	4,085.4000	4.0854	4,099.8400	4.0998	0.353	0	0	0
2016/12/19	2033	03/08/2017			Bond Future	109.0546	109.0546	109.0402	109.0402	(0.013)	0.0000	0.0000	0
2016/12/19	2033	03/08/2017	113.13	Put	Bond Future	4,075.4000	4.0754	4,089.8400	4.0898	0.354	0	0	0
2016/12/19	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2033	03/08/2017	113.12	Put	Bond Future	4,065.4000	4.0654	4,079.8400	4.0798	0.355	0	0	0

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2016/12/19	2037	02/02/2017	9.68	Put	Bond Future	2,201.3000		2.2013	1,888.7900	1.8888	(14.197)	0	0	0
2016/12/19	2037	02/02/2017			Bond Future	9.7448		89.2949	9.6884	89.7466	(0.579)	0.0000	0.0000	45,256
2016/12/19	2037	02/02/2017	9.67	Put	Bond Future	2,245.6300		2.2456	1,930.1400	1.9301	(14.049)	0	0	0
2016/12/19	2037	02/02/2017	9.68	Call	Bond Future	1,681.8100		1.6818	1,820.9600	1.8210	8.274	0	0	0
2016/12/19	2037	02/02/2017	9.66	Call	Bond Future	1,609.7000		1.6097	1,742.9200	1.7429	8.276	0	0	0
2016/12/19	2037	02/02/2017	9.67	Call	Bond Future	1,645.5800		1.6456	1,781.7500	1.7818	8.275	0	0	0
2016/12/19	2037	02/02/2017	9.66	Put	Bond Future	2,290.4300		2.2904	1,971.9900	1.9720	(13.903)	0	0	0
2016/12/19	2037	04/05/2017			Bond Future	9.7996		91.0225	9.7417	91.4814	(0.591)	0.0000	0.0000	0
2016/12/19	2037	04/05/2017	9.58	Put	Bond Future	4,237.9700		4.2380	3,936.0800	3.9361	(7.123)	0	0	0
2016/12/19	2037	04/05/2017	9.60	Put	Bond Future	4,142.7500		4.1427	3,844.3100	3.8443	(7.204)	0	0	0
2016/12/19	2037	04/05/2017	9.59	Put	Bond Future	4,190.0600		4.1901	3,889.8900	3.8899	(7.164)	0	0	0
2016/12/19	2037	04/05/2017	9.60	Call	Bond Future	2,545.5200		2.5455	2,705.9800	2.7060	6.304	0	0	0
2016/12/19	2037	04/05/2017	9.58	Call	Bond Future	2,478.2200		2.4782	2,635.2300	2.6352	6.336	0	0	0
2016/12/19	2037	04/05/2017	9.59	Call	Bond Future	2,511.6300		2.5116	2,670.3600	2.6704	6.320	0	0	0
2016/12/19	2037	03/08/2017	9.57	Call	Bond Future	3,240.8300		3.2408	3,414.1000	3.4141	5.346	0	0	0
2016/12/19	2037	03/08/2017			Bond Future	9.8499		88.5820	9.7903	89.0489	(0.605)	0.0000	0.0000	0
2016/12/19	2037	03/08/2017	9.58	Call	Bond Future	3,274.3200		3.2743	3,448.9500	3.4489	5.333	0	0	0
2016/12/19	2037	03/08/2017	9.56	Put	Bond Future	5,516.9700		5.5170	5,222.0300	5.2220	(5.346)	0	0	0
2016/12/19	2037	03/08/2017	9.57	Put	Bond Future	5,468.7700		5.4688	5,175.2000	5.1752	(5.368)	0	0	0
2016/12/19	2037	03/08/2017	9.58	Put	Bond Future	5,421.1600		5.4212	5,128.9500	5.1289	(5.390)	0	0	0
2016/12/19	2037	03/08/2017	9.56	Call	Bond Future	3,207.8200		3.2078	3,379.7200	3.3797	5.359	0	0	0
2016/12/19	2038	02/02/2017	137.07	Put	Bond Future	6,320.1200		6.3201	6,333.8800	6.3339	0.218	0	0	0
2016/12/19	2038	02/02/2017			Bond Future	130.7499		130.7499	130.7361	130.7361	(0.011)	0.0000	0.0000	22,790
2016/12/19	2038	02/02/2017	137.06	Put	Bond Future	6,310.1200		6.3101	6,323.8800	6.3239	0.218	0	0	0
2016/12/19	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2038	02/02/2017	137.05	Put	Bond Future	6,300.1200		6.3001	6,313.8800	6.3139	0.218	0	0	0
2016/12/19	2038	04/05/2017	139.77	Put	Bond Future	6,482.9200		6.4829	6,499.1400	6.4991	0.250	0	0	0
2016/12/19	2038	04/05/2017			Bond Future	133.2871		133.2871	133.2709	133.2709	(0.012)	0.0000	0.0000	0
2016/12/19	2038	04/05/2017	139.79	Put	Bond Future	6,502.9200		6.5029	6,519.1400	6.5191	0.249	0	0	0
2016/12/19	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2038	04/05/2017	139.78	Put	Bond Future	6,492.9200		6.4929	6,509.1400	6.5091	0.250	0	0	0
2016/12/19	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2038	03/08/2017			Bond Future	134.4551		134.4551	134.4369	134.4369	(0.014)	0.0000	0.0000	0
2016/12/19	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2038	03/08/2017	141.16	Put	Bond Future	6,704.8700		6.7049	6,723.1200	6.7231	0.272	0	0	0
2016/12/19	2038	03/08/2017	141.18	Put	Bond Future	6,724.8700		6.7249	6,743.1200	6.7431	0.271	0	0	0
2016/12/19	2038	03/08/2017	141.17	Put	Bond Future	6,714.8700		6.7149	6,733.1200	6.7331	0.272	0	0	0
2016/12/19	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2040	02/02/2017	9.58	Call	Bond Future	1,440.9300		1.4409	1,575.7300	1.5757	9.355	0	0	0
2016/12/19	2040	02/02/2017			Bond Future	9.7541		93.3055	9.6926	93.8357	(0.630)	0.0000	0.0000	8,238
2016/12/19	2040	02/02/2017	9.59	Call	Bond Future	1,475.0600		1.4751	1,613.0500	1.6131	9.355	0	0	0
2016/12/19	2040	02/02/2017	9.60	Call	Bond Future	1,509.7100		1.5097	1,650.9100	1.6509	9.353	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
2016/12/19	2040	02/02/2017	9.58	Put	Bond Future	2,956.2100	2.9562	2,560.8000	2.5608	(13.376)	0	0	0
2016/12/19	2040	02/02/2017	9.60	Put	Bond Future	2,848.8600	2.8489	2,459.8500	2.4599	(13.655)	0	0	0
2016/12/19	2040	02/02/2017	9.59	Put	Bond Future	2,902.2100	2.9022	2,509.9900	2.5100	(13.515)	0	0	0
2016/12/19	2040	04/05/2017			Bond Future	9.8075	95.1107	9.7444	95.6496	(0.643)	0.0000	0.0000	0
2016/12/19	2040	04/05/2017	9.62	Put	Bond Future	4,452.0800	4.4521	4,109.2500	4.1093	(7.700)	0	0	0
2016/12/19	2040	04/05/2017	9.64	Put	Bond Future	4,351.8800	4.3519	4,013.1100	4.0131	(7.784)	0	0	0
2016/12/19	2040	04/05/2017	9.62	Call	Bond Future	2,835.8600	2.8359	3,031.9400	3.0319	6.914	0	0	0
2016/12/19	2040	04/05/2017	9.63	Put	Bond Future	4,401.6600	4.4017	4,060.8600	4.0609	(7.743)	0	0	0
2016/12/19	2040	04/05/2017	9.63	Call	Bond Future	2,872.8100	2.8728	3,070.9200	3.0709	6.896	0	0	0
2016/12/19	2040	04/05/2017	9.64	Call	Bond Future	2,910.2700	2.9103	3,110.4100	3.1104	6.877	0	0	0
2016/12/19	2040	03/08/2017			Bond Future	9.8564	92.5013	9.7916	93.0498	(0.658)	0.0000	0.0000	0
2016/12/19	2040	03/08/2017	9.61	Put	Bond Future	5,788.4800	5.7885	5,453.3900	5.4534	(5.789)	0	0	0
2016/12/19	2040	03/08/2017	9.63	Put	Bond Future	5,687.6900	5.6877	5,355.7900	5.3558	(5.835)	0	0	0
2016/12/19	2040	03/08/2017	9.61	Call	Bond Future	3,676.4200	3.6764	3,889.7400	3.8897	5.802	0	0	0
2016/12/19	2040	03/08/2017	9.62	Put	Bond Future	5,738.0700	5.7381	5,404.5700	5.4046	(5.812)	0	0	0
2016/12/19	2040	03/08/2017	9.62	Call	Bond Future	3,713.2300	3.7132	3,928.1400	3.9281	5.788	0	0	0
2016/12/19	2040	03/08/2017	9.63	Call	Bond Future	3,749.9500	3.7500	3,966.4600	3.9665	5.774	0	0	0
2016/12/19	2044	02/02/2017			Bond Future	9.7478	90.7139	9.6864	91.2511	(0.630)	0.0000	0.0000	20,651
2016/12/19	2044	02/02/2017	9.77	Call	Bond Future	2,240.2200	2.2402	2,444.7600	2.4448	9.130	0	0	0
2016/12/19	2044	02/02/2017	9.76	Put	Bond Future	2,089.9600	2.0900	1,753.6900	1.7537	(16.090)	0	0	0
2016/12/19	2044	02/02/2017	9.78	Put	Bond Future	2,005.9000	2.0059	1,676.9000	1.6769	(16.402)	0	0	0
2016/12/19	2044	02/02/2017	9.77	Put	Bond Future	2,047.6800	2.0477	1,715.0400	1.7150	(16.245)	0	0	0
2016/12/19	2044	02/02/2017	9.78	Call	Bond Future	2,285.1000	2.2851	2,493.2800	2.4933	9.110	0	0	0
2016/12/19	2044	02/02/2017	9.76	Call	Bond Future	2,195.7000	2.1957	2,396.6100	2.3966	9.150	0	0	0
2016/12/19	2044	04/05/2017			Bond Future	9.7988	92.4689	9.7358	93.0150	(0.643)	0.0000	0.0000	0
2016/12/19	2044	04/05/2017	9.67	Call	Bond Future	3,110.6200	3.1106	3,321.7000	3.3217	6.786	0	0	0
2016/12/19	2044	04/05/2017	9.66	Put	Bond Future	4,282.2800	4.2823	3,945.2200	3.9452	(7.871)	0	0	0
2016/12/19	2044	04/05/2017	9.68	Put	Bond Future	4,184.2700	4.1843	3,851.3500	3.8513	(7.956)	0	0	0
2016/12/19	2044	04/05/2017	9.67	Put	Bond Future	4,233.1800	4.2332	3,898.1900	3.8982	(7.913)	0	0	0
2016/12/19	2044	04/05/2017	9.68	Call	Bond Future	3,149.6900	3.1497	3,362.8400	3.3628	6.767	0	0	0
2016/12/19	2044	04/05/2017	9.66	Call	Bond Future	3,071.6100	3.0716	3,280.6200	3.2806	6.805	0	0	0
2016/12/19	2044	03/08/2017			Bond Future	9.8455	89.9322	9.7808	90.4878	(0.657)	0.0000	0.0000	0
2016/12/19	2044	03/08/2017	9.62	Put	Bond Future	5,781.7500	5.7817	5,446.0900	5.4461	(5.806)	0	0	0
2016/12/19	2044	03/08/2017	9.64	Put	Bond Future	5,680.2500	5.6802	5,347.8200	5.3478	(5.852)	0	0	0
2016/12/19	2044	03/08/2017	9.63	Put	Bond Future	5,730.6900	5.7307	5,396.6500	5.3966	(5.829)	0	0	0
2016/12/19	2044	03/08/2017	9.64	Call	Bond Future	3,895.5600	3.8956	4,118.7800	4.1188	5.730	0	0	0
2016/12/19	2044	03/08/2017	9.62	Call	Bond Future	3,820.1600	3.8202	4,040.1500	4.0401	5.759	0	0	0
2016/12/19	2044	03/08/2017	9.63	Call	Bond Future	3,857.6200	3.8576	4,079.2300	4.0792	5.745	0	0	0
2016/12/19	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2046	02/02/2017	137.14	Put	Bond Future	6,215.4100	6.2154	6,228.7600	6.2288	0.215	0	0	0
2016/12/19	2046	02/02/2017			Bond Future	130.9246	130.9246	130.9112	130.9112	(0.010)	0.0000	0.0000	18,408
2016/12/19	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	2046	02/02/2017	137.13	Put	Bond Future	6,205.4100	6.2054	6,218.7600	6.2188	0.215	0	0	0
2016/12/19	2046	02/02/2017	137.15	Put	Bond Future	6,225.4100	6.2254	6,238.7600	6.2388	0.214	0	0	0
2016/12/19	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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2016/12/19	2046	04/05/2017			Bond Future	131.9362		131.9362	131.9203	131.9203	(0.012)	0.0000	0.0000	0
2016/12/19	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2046	04/05/2017	138.32	Put	Bond Future	6,383.8000	6.3838	6,399.7100	6.3997	0.249	0	0	0	
2016/12/19	2046	04/05/2017	138.34	Put	Bond Future	6,403.8000	6.4038	6,419.7100	6.4197	0.248	0	0	0	
2016/12/19	2046	04/05/2017	138.33	Put	Bond Future	6,393.8000	6.3938	6,409.7100	6.4097	0.249	0	0	0	
2016/12/19	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2046	03/08/2017	141.17	Put	Bond Future	6,592.4400	6.5924	6,610.3800	6.6104	0.272	0	0	0	
2016/12/19	2046	03/08/2017			Bond Future	134.5776		134.5596	134.5596	(0.013)	0.0000	0.0000	0	
2016/12/19	2046	03/08/2017	141.19	Put	Bond Future	6,612.4400	6.6124	6,630.3800	6.6304	0.271	0	0	0	
2016/12/19	2046	03/08/2017	141.18	Put	Bond Future	6,602.4400	6.6024	6,620.3800	6.6204	0.272	0	0	0	
2016/12/19	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2050	02/02/2017	144.97	Put	Bond Future	5,590.1600	5.5902	5,604.4200	5.6044	0.255	0	0	0	
2016/12/19	2050	02/02/2017			Bond Future	139.3798		139.3798	139.3656	(0.010)	0.0000	0.0000	24,832	
2016/12/19	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2050	02/02/2017	144.96	Put	Bond Future	5,580.1600	5.5802	5,594.4200	5.5944	0.256	0	0	0	
2016/12/19	2050	02/02/2017	144.98	Put	Bond Future	5,600.1600	5.6002	5,614.4200	5.6144	0.255	0	0	0	
2016/12/19	2050	04/05/2017			Bond Future	142.0845		142.0845	142.0675	(0.012)	0.0000	0.0000	0	
2016/12/19	2050	04/05/2017	147.83	Put	Bond Future	5,745.4900	5.7455	5,762.4800	5.7625	0.296	0	0	0	
2016/12/19	2050	04/05/2017	147.85	Put	Bond Future	5,765.4900	5.7655	5,782.4800	5.7825	0.295	0	0	0	
2016/12/19	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2050	04/05/2017	147.84	Put	Bond Future	5,755.4900	5.7555	5,772.4800	5.7725	0.295	0	0	0	
2016/12/19	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2050	03/08/2017			Bond Future	143.2661		143.2661	143.2467	(0.014)	0.0000	0.0000	0	
2016/12/19	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/12/19	2050	03/08/2017	149.22	Put	Bond Future	5,953.8500	5.9538	5,973.2500	5.9733	0.326	0	0	0	
2016/12/19	2050	03/08/2017	149.24	Put	Bond Future	5,973.8500	5.9738	5,993.2500	5.9933	0.325	0	0	0	
2016/12/19	2050	03/08/2017	149.23	Put	Bond Future	5,963.8500	5.9638	5,983.2500	5.9833	0.325	0	0	0	
2016/12/19	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0	
2016/12/19	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0	
2016/12/19	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0	
2016/12/19	AL37	02/02/2017			Index Future	509.7360		509.7360	510.9580	0.240	0.0000	0.0000	7	
2016/12/19	AL37	04/05/2017			Index Future	519.5960		519.5960	520.8320	0.238	0.0000	0.0000	0	
2016/12/19	AL37	03/08/2017			Index Future	529.9670		529.9670	531.2180	0.236	0.0000	0.0000	0	
2016/12/19	AL7T	02/02/2017			Index Future	587.1640		587.1640	589.4760	0.394	0.0000	0.0000	2	
2016/12/19	AL7T	04/05/2017			Index Future	598.5230		598.5230	600.8670	0.392	0.0000	0.0000	0	

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2016/12/19	AL7T	03/08/2017			Index Future	610.4700	610.4700	612.8490	612.8490	0.390	0.0000	0.0000	0
2016/12/19	ALBI	02/02/2017			Index Future	533.1700	533.1700	535.5480	535.5480	0.446	0.0000	0.0000	746
2016/12/19	ALBI	04/05/2017			Index Future	543.4840	543.4840	545.8970	545.8970	0.444	0.0000	0.0000	0
2016/12/19	ALBI	03/08/2017			Index Future	554.3320	554.3320	556.7830	556.7830	0.442	0.0000	0.0000	0
2016/12/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	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
2016/12/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/19	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	EL28	02/02/2017			Bond Future	128.0295	128.0295	128.0186	128.0186	(0.008)	0.0000	0.0000	0
2016/12/19	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	EL28	02/02/2017	135.10	Put	Bond Future	7,070.5400	7.0705	7,081.3800	7.0814	0.153	0	0	0
2016/12/19	EL28	02/02/2017	135.12	Put	Bond Future	7,090.5400	7.0905	7,101.3800	7.1014	0.153	0	0	0
2016/12/19	EL28	02/02/2017	135.11	Put	Bond Future	7,080.5400	7.0805	7,091.3800	7.0914	0.153	0	0	0
2016/12/19	EL28	04/05/2017			Bond Future	128.8308	128.8308	128.8176	128.8176	(0.010)	0.0000	0.0000	0
2016/12/19	EL28	04/05/2017	137.90	Put	Bond Future	9,069.2400	9.0692	9,082.4400	9.0824	0.146	0	0	0
2016/12/19	EL28	04/05/2017	137.92	Put	Bond Future	9,089.2400	9.0892	9,102.4400	9.1024	0.145	0	0	0
2016/12/19	EL28	04/05/2017	137.91	Put	Bond Future	9,079.2400	9.0792	9,092.4400	9.0924	0.145	0	0	0
2016/12/19	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	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
2016/12/19	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	EL28	03/08/2017			Bond Future		131.4099	131.4099	131.3947	(0.012)	0.0000	0.0000	0
2016/12/19	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	EL28	03/08/2017	135.16	Put	Bond Future		3,750.0600	3.7501	3,765.3400	0.407	0	0	0
2016/12/19	EL28	03/08/2017	135.18	Put	Bond Future		3,770.0600	3.7701	3,785.3400	0.405	0	0	0
2016/12/19	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	EL28	03/08/2017	135.17	Put	Bond Future		3,760.0600	3.7601	3,775.3400	0.406	0	0	0
2016/12/19	ES33	02/02/2017			Bond Future		10.6484	78.7051	10.5864	(0.582)	0.0000	0.0000	8,849
2016/12/19	ES33	02/02/2017	10.59	Put	Bond Future		367.0600	0.3671	0.0000	(100.000)	0	0	0
2016/12/19	ES33	02/02/2017	10.61	Put	Bond Future		240.9600	0.2410	0.0000	(100.000)	0	0	0
2016/12/19	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	22.7300	100.000	0	0	0
2016/12/19	ES33	02/02/2017	10.60	Put	Bond Future		303.9700	0.3040	0.0000	(100.000)	0	0	0
2016/12/19	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	85.8200	100.000	0	0	0
2016/12/19	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	148.8300	100.000	0	0	0
2016/12/19	ES33	04/05/2017			Bond Future		10.7323	76.4339	10.6685	(0.595)	0.0000	0.0000	0
2016/12/19	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	ES33	04/05/2017	10.54	Put	Bond Future		1,202.7800	1.2028	806.7100	(32.930)	0	0	0
2016/12/19	ES33	04/05/2017	10.56	Put	Bond Future		1,076.3500	1.0764	680.2800	(36.798)	0	0	0
2016/12/19	ES33	04/05/2017	10.55	Put	Bond Future		1,139.5300	1.1395	743.4600	(34.757)	0	0	0
2016/12/19	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	ES33	03/08/2017			Bond Future		10.8099	77.9598	10.7441	(0.609)	0.0000	0.0000	0
2016/12/19	ES33	03/08/2017	10.53	Put	Bond Future		1,737.1600	1.7372	1,334.2100	(23.196)	0	0	0
2016/12/19	ES33	03/08/2017	10.55	Put	Bond Future		1,611.0600	1.6111	1,208.1100	(25.011)	0	0	0
2016/12/19	ES33	03/08/2017	10.54	Put	Bond Future		1,674.0700	1.6741	1,271.1200	(24.070)	0	0	0
2016/12/19	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	ES42	02/02/2017			Bond Future		10.7755	82.8052	10.7136	(0.574)	0.0000	0.0000	8,777
2016/12/19	ES42	04/05/2017			Bond Future		10.8590	80.1443	10.7952	(0.587)	0.0000	0.0000	0
2016/12/19	ES42	03/08/2017			Bond Future		10.9352	81.7446	10.8695	(0.601)	0.0000	0.0000	0
2016/12/19	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	990.0000	100.000	0	0	0
2016/12/19	GOVI	02/02/2017			GOVI		531.0770	531.0770	533.4390	0.445	0.0000	0.0000	487
2016/12/19	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	1,190.0000	100.000	0	0	0
2016/12/19	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	1,090.0000	100.000	0	0	0
2016/12/19	GOVI	02/02/2017	533.32	Put	GOVI		22,430.0000	2.2430	0.0000	(100.000)	0	0	0
2016/12/19	GOVI	02/02/2017	533.34	Put	GOVI		22,630.0000	2.2630	0.0000	(100.000)	0	0	0
2016/12/19	GOVI	02/02/2017	533.33	Put	GOVI		22,530.0000	2.2530	0.0000	(100.000)	0	0	0
2016/12/19	GOVI	04/05/2017			GOVI		541.3510	541.3510	543.7480	0.443	0.0000	0.0000	0
2016/12/19	GOVI	04/05/2017	262.19	Call	GOVI		2,791,610.0000	279.1610	2,815,580.0000	0.859	0	0	0
2016/12/19	GOVI	04/05/2017	262.20	Call	GOVI		2,791,510.0000	279.1510	2,815,480.0000	0.859	0	0	0
2016/12/19	GOVI	04/05/2017	262.18	Call	GOVI		2,791,710.0000	279.1710	2,815,680.0000	0.859	0	0	0
2016/12/19	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	GOVI	04/05/2017	262.18	Put	GOVI		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
2016/12/19	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	GOVI	03/08/2017			GOVI	552.1560	552.1560	554.5910	554.5910	0.441	0.0000	0.0000	0
2016/12/19	GOVI	03/08/2017	561.11	Put	GOVI	89,540.0000	8.9540	65,190.0000	6.5190	(27.195)	0	0	0
2016/12/19	GOVI	03/08/2017	561.09	Put	GOVI	89,340.0000	8.9340	64,990.0000	6.4990	(27.255)	0	0	0
2016/12/19	GOVI	03/08/2017	561.10	Put	GOVI	89,440.0000	8.9440	65,090.0000	6.5090	(27.225)	0	0	0
2016/12/19	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/19	IGOV	02/02/2017			Index Future	247.2960	247.2960	247.2010	247.2010	(0.038)	0.0000	0.0000	1,030
2016/12/19	IGOV	04/05/2017			Index Future	252.0950	252.0950	251.9930	251.9930	(0.040)	0.0000	0.0000	0
2016/12/19	IGOV	03/08/2017			Index Future	257.1420	257.1420	257.0330	257.0330	(0.042)	0.0000	0.0000	0
2016/12/19	ILBI	02/02/2017			Index Future	671.7760	671.7760	671.5750	671.5750	(0.030)	0.0000	0.0000	157
2016/12/19	ILBI	04/05/2017			Index Future	684.8090	684.8090	684.6000	684.6000	(0.031)	0.0000	0.0000	0
2016/12/19	ILBI	03/08/2017			Index Future	698.2900	698.2900	698.0780	698.0780	(0.030)	0.0000	0.0000	0
2016/12/19	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/12/19	IS01	16/03/2017			Interest Rate Swap	100.0062	100.0062	100.0027	100.0027	(0.003)	0.0000	0.0000	0
2016/12/19	IS01	15/06/2017			Interest Rate Swap	99.6265	99.6265	99.6252	99.6252	(0.001)	0.0000	0.0000	0
2016/12/19	IS01	21/09/2017			Interest Rate Swap	99.6837	99.6837	99.6779	99.6779	(0.006)	0.0000	0.0000	0
2016/12/19	IS01	21/12/2017			Interest Rate Swap	99.9685	99.9685	99.9562	99.9562	(0.012)	0.0000	0.0000	0
2016/12/19	IS01	15/03/2018			Interest Rate Swap	100.0150	100.0150	100.0019	100.0019	(0.013)	0.0000	0.0000	0
2016/12/19	IS02	18/12/2017			Interest Rate Swap	99.9902	99.9902	99.9782	99.9782	(0.012)	0.0000	0.0000	0
2016/12/19	IS02	16/03/2018			Interest Rate Swap	99.3050	99.3050	99.2886	99.2886	(0.017)	0.0000	0.0000	0
2016/12/19	IS02	15/06/2018			Interest Rate Swap	99.0032	99.0032	98.9855	98.9855	(0.018)	0.0000	0.0000	0
2016/12/19	IS02	21/09/2018			Interest Rate Swap	99.1163	99.1163	99.0903	99.0903	(0.026)	0.0000	0.0000	0
2016/12/19	IS02	21/12/2018			Interest Rate Swap	99.6600	99.6600	99.6200	99.6200	(0.040)	0.0000	0.0000	0
2016/12/19	IS02	15/03/2019			Interest Rate Swap	100.1996	100.1996	100.1514	100.1514	(0.048)	0.0000	0.0000	0
2016/12/19	IS05	17/12/2020			Interest Rate Swap	98.4370	98.4370	98.2888	98.2888	(0.151)	0.0000	0.0000	0
2016/12/19	IS05	16/03/2021			Interest Rate Swap	97.8346	97.8346	97.6708	97.6708	(0.167)	0.0000	0.0000	0
2016/12/19	IS05	15/06/2021			Interest Rate Swap	97.1980	97.1980	97.0243	97.0243	(0.179)	0.0000	0.0000	0
2016/12/19	IS05	21/09/2021			Interest Rate Swap	97.5455	97.5455	97.3565	97.3565	(0.194)	0.0000	0.0000	0
2016/12/19	IS05	21/12/2021			Interest Rate Swap	99.8434	99.8434	99.6465	99.6465	(0.197)	0.0000	0.0000	50
2016/12/19	IS05	15/03/2022			Interest Rate Swap	100.0928	100.0928	99.8917	99.8917	(0.201)	0.0000	0.0000	0
2016/12/19	IS10	17/12/2025			Interest Rate Swap	99.6779	99.6779	99.3513	99.3513	(0.328)	0.0000	0.0000	0
2016/12/19	IS10	16/03/2026			Interest Rate Swap	96.8592	96.8592	96.5150	96.5150	(0.355)	0.0000	0.0000	0
2016/12/19	IS10	15/06/2026			Interest Rate Swap	95.7222	95.7222	95.3694	95.3694	(0.369)	0.0000	0.0000	0
2016/12/19	IS10	21/09/2026			Interest Rate Swap	97.8941	97.8941	97.5330	97.5330	(0.369)	0.0000	0.0000	0
2016/12/19	IS10	21/12/2026			Interest Rate Swap	101.5998	101.5998	101.2387	101.2387	(0.355)	0.0000	0.0000	0
2016/12/19	IS10	15/03/2027			Interest Rate Swap	100.2639	100.2639	99.8977	99.8977	(0.365)	0.0000	0.0000	0

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2016/12/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/12/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/12/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/19	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10,000
2016/12/19	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/12/19	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/12/19	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2016/12/19	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/12/19	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/12/19	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/12/19	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/12/19	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/12/19	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/12/19	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/12/19	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/12/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/19	R023	02/02/2017	8.85	Call	Bond Future	1,151.3100	1.1513	1,277.3600	1.2774	10.948	0	0	0
2016/12/19	R023	02/02/2017			Bond Future	8.7679	98.7106	8.7057	98.9901	(0.709)	0.0000	0.0000	19,260
2016/12/19	R023	02/02/2017	8.86	Call	Bond Future	1,176.8700	1.1769	1,305.1200	1.3051	10.898	0	0	0
2016/12/19	R023	02/02/2017	8.84	Put	Bond Future	803.0700	0.8031	647.4100	0.6474	(19.383)	0	0	0
2016/12/19	R023	02/02/2017	8.86	Put	Bond Future	764.5600	0.7646	613.3000	0.6133	(19.784)	0	0	0
2016/12/19	R023	02/02/2017	8.84	Call	Bond Future	1,126.0500	1.1261	1,249.9000	1.2499	10.999	0	0	0
2016/12/19	R023	02/02/2017	8.85	Put	Bond Future	783.6500	0.7836	630.1900	0.6302	(19.583)	0	0	0
2016/12/19	R023	04/05/2017	8.61	Call	Bond Future	1,168.9300	1.1689	1,268.9200	1.2689	8.554	0	0	0
2016/12/19	R023	04/05/2017			Bond Future	8.8161	96.6876	8.7509	96.9709	(0.739)	0.0000	0.0000	0
2016/12/19	R023	04/05/2017	8.59	Call	Bond Future	1,133.0400	1.1330	1,230.6400	1.2306	8.614	0	0	0
2016/12/19	R023	04/05/2017	8.60	Call	Bond Future	1,150.8900	1.1509	1,249.6900	1.2497	8.585	0	0	0
2016/12/19	R023	04/05/2017	8.59	Put	Bond Future	2,120.5900	2.1206	1,934.8000	1.9348	(8.761)	0	0	0
2016/12/19	R023	04/05/2017	8.61	Put	Bond Future	2,068.6000	2.0686	1,885.2000	1.8852	(8.866)	0	0	0
2016/12/19	R023	04/05/2017	8.60	Put	Bond Future	2,094.4900	2.0945	1,909.9000	1.9099	(8.813)	0	0	0
2016/12/19	R023	03/08/2017	8.60	Put	Bond Future	2,565.9900	2.5660	2,386.7300	2.3867	(6.986)	0	0	0
2016/12/19	R023	03/08/2017			Bond Future	8.8530	98.6176	8.7845	98.9053	(0.774)	0.0000	0.0000	0
2016/12/19	R023	03/08/2017	8.59	Put	Bond Future	2,590.7200	2.5907	2,410.5200	2.4105	(6.956)	0	0	0
2016/12/19	R023	03/08/2017	8.60	Call	Bond Future	1,498.3000	1.4983	1,606.7600	1.6068	7.239	0	0	0
2016/12/19	R023	03/08/2017	8.58	Call	Bond Future	1,462.5700	1.4626	1,569.1500	1.5691	7.287	0	0	0
2016/12/19	R023	03/08/2017	8.59	Call	Bond Future	1,480.5200	1.4805	1,588.0400	1.5880	7.262	0	0	0
2016/12/19	R023	03/08/2017	8.58	Put	Bond Future	2,615.3100	2.6153	2,434.1700	2.4342	(6.926)	0	0	0
2016/12/19	R035	02/02/2017			Bond Future	9.6923	97.0056	9.6308	97.5002	(0.635)	0.0000	0.0000	7,194
2016/12/19	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R035	02/02/2017	9.50	Put	Bond Future	1,558.5700	1.5586	1,063.9300	1.0639	(31.737)	0	0	0
2016/12/19	R035	02/02/2017	9.51	Put	Bond Future	1,476.5600	1.4766	981.9200	0.9819	(33.499)	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
2016/12/19	R035	02/02/2017	9.52	Put	Bond Future	1,394.6500	1.3947	900.0100	0.9000	(35.467)	0	0	0
2016/12/19	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R035	04/05/2017	9.55	Put	Bond Future	1,558.9300	1.5589	1,056.2900	1.0563	(32.243)	0	0	0
2016/12/19	R035	04/05/2017			Bond Future	9.7446	94.3788	9.6813	94.8814	(0.649)	0.0000	0.0000	0
2016/12/19	R035	04/05/2017	9.54	Put	Bond Future	1,640.1200	1.6401	1,137.4800	1.1375	(30.647)	0	0	0
2016/12/19	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R035	04/05/2017	9.53	Put	Bond Future	1,721.4200	1.7214	1,218.7800	1.2188	(29.199)	0	0	0
2016/12/19	R035	03/08/2017			Bond Future	9.7908	96.2629	9.7257	96.7742	(0.665)	0.0000	0.0000	0
2016/12/19	R035	03/08/2017	9.52	Put	Bond Future	2,156.3900	2.1564	1,645.0500	1.6450	(23.713)	0	0	0
2016/12/19	R035	03/08/2017	9.50	Put	Bond Future	2,318.6600	2.3187	1,807.3200	1.8073	(22.053)	0	0	0
2016/12/19	R035	03/08/2017	9.51	Put	Bond Future	2,237.4700	2.2375	1,726.1300	1.7261	(22.853)	0	0	0
2016/12/19	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R186	02/02/2017	8.00	Put	Bond Future	7,533.9200	7.5339	7,112.5000	7.1125	(5.594)	0	0	0
2016/12/19	R186	02/02/2017	9.40	Call	Bond Future	2,983.0300	2.9830	3,255.1500	3.2551	9.122	0	0	0
2016/12/19	R186	02/02/2017	8.81	Put	Bond Future	2,464.6300	2.4646	2,133.5000	2.1335	(13.435)	0	0	0
2016/12/19	R186	02/02/2017	9.10	Put	Bond Future	1,334.2400	1.3342	1,089.1200	1.0891	(18.372)	0	0	2,546
2016/12/19	R186	02/02/2017			Bond Future	9.0490	110.7016	8.9873	111.1246	(0.682)	0.0000	0.0000	114,226
2016/12/19	R186	02/02/2017	9.50	Call	Bond Future	3,489.6300	3.4896	3,789.3900	3.7894	8.590	0	0	0
2016/12/19	R186	02/02/2017	8.43	Put	Bond Future	4,574.0600	4.5741	4,174.4400	4.1744	(8.737)	0	0	0
2016/12/19	R186	02/02/2017	8.80	Put	Bond Future	2,511.6300	2.5116	2,177.9600	2.1780	(13.285)	0	0	0
2016/12/19	R186	02/02/2017	8.87	Call	Bond Future	959.9500	0.9600	1,067.8700	1.0679	11.242	0	0	0
2016/12/19	R186	02/02/2017	8.90	Put	Bond Future	2,065.1700	2.0652	1,758.4600	1.7585	(14.852)	0	0	750
2016/12/19	R186	02/02/2017	8.00	Call	Bond Future	31.1900	0.0312	32.8400	0.0328	5.290	0	0	7,000
2016/12/19	R186	02/02/2017	8.60	Call	Bond Future	423.2600	0.4233	470.1600	0.4702	11.081	0	0	7,000
2016/12/19	R186	02/02/2017	8.81	Call	Bond Future	813.3500	0.8133	905.2900	0.9053	11.304	0	0	0
2016/12/19	R186	02/02/2017	8.37	Call	Bond Future	179.1400	0.1791	196.8200	0.1968	9.869	0	0	500
2016/12/19	R186	02/02/2017	8.62	Put	Bond Future	3,440.6400	3.4406	3,067.9800	3.0680	(10.831)	0	0	0
2016/12/19	R186	02/02/2017	8.79	Call	Bond Future	768.1700	0.7682	855.0600	0.8551	11.311	0	0	0
2016/12/19	R186	02/02/2017	8.95	Call	Bond Future	1,181.5700	1.1816	1,312.5800	1.3126	11.088	0	0	0
2016/12/19	R186	02/02/2017	9.02	Call	Bond Future	1,400.9500	1.4009	1,553.4700	1.5535	10.887	0	0	0
2016/12/19	R186	02/02/2017	8.87	Put	Bond Future	2,193.5800	2.1936	1,878.4300	1.8784	(14.367)	0	0	500
2016/12/19	R186	02/02/2017	9.50	Put	Bond Future	463.2000	0.4632	339.8900	0.3399	(26.621)	0	0	13,500
2016/12/19	R186	02/02/2017	8.43	Call	Bond Future	227.7700	0.2278	251.2200	0.2512	10.295	0	0	750
2016/12/19	R186	02/02/2017	8.80	Call	Bond Future	790.5300	0.7905	879.9300	0.8799	11.309	0	0	0
2016/12/19	R186	02/02/2017	8.90	Call	Bond Future	1,039.5800	1.0396	1,155.9400	1.1559	11.193	0	0	0
2016/12/19	R186	02/02/2017	9.40	Put	Bond Future	617.8100	0.6178	466.8600	0.4669	(24.433)	0	0	750
2016/12/19	R186	02/02/2017	9.10	Call	Bond Future	1,682.1500	1.6822	1,860.1000	1.8601	10.579	0	0	0
2016/12/19	R186	02/02/2017	8.37	Put	Bond Future	4,958.9600	4.9590	4,553.5700	4.5536	(8.175)	0	0	0
2016/12/19	R186	02/02/2017	8.60	Put	Bond Future	3,553.1500	3.5531	3,176.9800	3.1770	(10.587)	0	0	0
2016/12/19	R186	02/02/2017	8.62	Call	Bond Future	452.7100	0.4527	503.1200	0.5031	11.135	0	0	500
2016/12/19	R186	02/02/2017	8.79	Put	Bond Future	2,559.1400	2.5591	2,222.9600	2.2230	(13.136)	0	0	0
2016/12/19	R186	02/02/2017	8.95	Put	Bond Future	1,861.6100	1.8616	1,569.5500	1.5696	(15.689)	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
2016/12/19	R186	02/02/2017	9.02	Put	Bond Future	1,599.6600	1.5997	1,329.1100	1.3291	(16.913)	0	0	500
2016/12/19	R186	04/05/2017			Bond Future	9.0990	112.8429	9.0350	113.2724	(0.703)	0.0000	0.0000	0
2016/12/19	R186	04/05/2017	8.89	Put	Bond Future	3,285.8600	3.2859	3,007.6800	3.0077	(8.466)	0	0	0
2016/12/19	R186	04/05/2017	8.91	Put	Bond Future	3,206.5200	3.2065	2,931.8800	2.9319	(8.565)	0	0	0
2016/12/19	R186	04/05/2017	8.90	Put	Bond Future	3,246.0300	3.2460	2,969.6200	2.9696	(8.515)	0	0	0
2016/12/19	R186	04/05/2017	8.91	Call	Bond Future	1,931.4100	1.9314	2,086.3000	2.0863	8.020	0	0	0
2016/12/19	R186	04/05/2017	8.89	Call	Bond Future	1,874.6600	1.8747	2,026.0100	2.0260	8.073	0	0	0
2016/12/19	R186	04/05/2017	8.90	Call	Bond Future	1,902.9000	1.9029	2,056.0200	2.0560	8.047	0	0	0
2016/12/19	R186	03/08/2017	8.93	Put	Bond Future	3,988.2900	3.9883	3,723.3000	3.7233	(6.644)	0	0	0
2016/12/19	R186	03/08/2017			Bond Future	9.1404	109.7903	9.0740	110.2269	(0.727)	0.0000	0.0000	0
2016/12/19	R186	03/08/2017	8.92	Put	Bond Future	4,025.8400	4.0258	3,759.4700	3.7595	(6.617)	0	0	0
2016/12/19	R186	03/08/2017	8.91	Call	Bond Future	2,539.7200	2.5397	2,708.5400	2.7085	6.647	0	0	0
2016/12/19	R186	03/08/2017	8.93	Call	Bond Future	2,597.4500	2.5975	2,769.0400	2.7690	6.606	0	0	0
2016/12/19	R186	03/08/2017	8.92	Call	Bond Future	2,568.3100	2.5683	2,738.5200	2.7385	6.627	0	0	0
2016/12/19	R186	03/08/2017	8.91	Put	Bond Future	4,063.9900	4.0640	3,796.2300	3.7962	(6.589)	0	0	0
2016/12/19	R197	02/02/2017			Bond Future	295.2604	295.2604	295.2298	295.2298	(0.010)	0.0000	0.0000	1,246
2016/12/19	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R197	02/02/2017	302.57	Put	Bond Future	7,309.5900	7.3096	7,340.2100	7.3402	0.419	0	0	0
2016/12/19	R197	02/02/2017	302.59	Put	Bond Future	7,329.5900	7.3296	7,360.2100	7.3602	0.418	0	0	0
2016/12/19	R197	02/02/2017	302.58	Put	Bond Future	7,319.5900	7.3196	7,350.2100	7.3502	0.418	0	0	0
2016/12/19	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R197	04/05/2017	308.58	Put	Bond Future	7,590.1600	7.5902	7,626.2000	7.6262	0.475	0	0	0
2016/12/19	R197	04/05/2017			Bond Future	300.9898	300.9898	300.9538	300.9538	(0.012)	0.0000	0.0000	0
2016/12/19	R197	04/05/2017	308.60	Put	Bond Future	7,610.1600	7.6102	7,646.2000	7.6462	0.474	0	0	0
2016/12/19	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R197	04/05/2017	308.59	Put	Bond Future	7,600.1600	7.6002	7,636.2000	7.6362	0.474	0	0	0
2016/12/19	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R197	03/08/2017			Bond Future	300.1114	300.1114	300.0706	300.0706	(0.014)	0.0000	0.0000	0
2016/12/19	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R197	03/08/2017	308.05	Put	Bond Future	7,938.6300	7.9386	7,979.4000	7.9794	0.514	0	0	0
2016/12/19	R197	03/08/2017	308.07	Put	Bond Future	7,958.6300	7.9586	7,999.4000	7.9994	0.512	0	0	0
2016/12/19	R197	03/08/2017	308.06	Put	Bond Future	7,948.6300	7.9486	7,989.4000	7.9894	0.513	0	0	0
2016/12/19	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R202	02/02/2017			Bond Future	243.0824	243.0824	243.0572	243.0572	(0.010)	0.0000	0.0000	36,370
2016/12/19	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R202	02/02/2017	251.72	Put	Bond Future	8,637.6400	8.6376	8,662.7500	8.6627	0.291	0	0	0
2016/12/19	R202	02/02/2017	251.74	Put	Bond Future	8,657.6400	8.6576	8,682.7500	8.6827	0.290	0	0	0
2016/12/19	R202	02/02/2017	251.73	Put	Bond Future	8,647.6400	8.6476	8,672.7500	8.6727	0.290	0	0	0
2016/12/19	R202	04/05/2017	256.73	Put	Bond Future	8,930.7500	8.9308	8,960.2900	8.9603	0.331	0	0	0
2016/12/19	R202	04/05/2017			Bond Future	247.7992	247.7992	247.7697	247.7697	(0.012)	0.0000	0.0000	0
2016/12/19	R202	04/05/2017	256.72	Put	Bond Future	8,920.7500	8.9208	8,950.2900	8.9503	0.331	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
2016/12/19	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R202	04/05/2017	256.71	Put	Bond Future	8,910.7500	8.9108	8,940.2900	8.9403	0.332	0	0	0
2016/12/19	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R202	03/08/2017			Bond Future	249.0925	249.0925	249.0592	249.0592	(0.013)	0.0000	0.0000	0
2016/12/19	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R202	03/08/2017	258.35	Put	Bond Future	9,257.4600	9.2575	9,290.7600	9.2908	0.360	0	0	0
2016/12/19	R202	03/08/2017	258.37	Put	Bond Future	9,277.4600	9.2775	9,310.7600	9.3108	0.359	0	0	0
2016/12/19	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R202	03/08/2017	258.36	Put	Bond Future	9,267.4600	9.2675	9,300.7600	9.3008	0.359	0	0	0
2016/12/19	R203	02/02/2017	7.70	Call	Bond Future	51.9100	0.0519	63.7100	0.0637	22.732	0	0	0
2016/12/19	R203	02/02/2017	7.71	Put	Bond Future	148.1300	0.1481	118.0700	0.1181	(20.293)	0	0	0
2016/12/19	R203	02/02/2017			Bond Future	7.8731	103.5083	7.8000	103.5506	(0.929)	0.0000	0.0000	27,216
2016/12/19	R203	02/02/2017	7.71	Call	Bond Future	53.8700	0.0539	66.0400	0.0660	22.591	0	0	0
2016/12/19	R203	02/02/2017	7.72	Call	Bond Future	56.0300	0.0560	68.5700	0.0686	22.381	0	0	0
2016/12/19	R203	02/02/2017	7.70	Put	Bond Future	151.9500	0.1520	121.5200	0.1215	(20.026)	0	0	0
2016/12/19	R203	02/02/2017	7.72	Put	Bond Future	144.5000	0.1445	114.8100	0.1148	(20.547)	0	0	0
2016/12/19	R203	04/05/2017	6.91	Call	Bond Future	10.9600	0.0110	15.0000	0.0150	36.861	0	0	0
2016/12/19	R203	04/05/2017	6.92	Put	Bond Future	313.0800	0.3131	275.8600	0.2759	(11.888)	0	0	0
2016/12/19	R203	04/05/2017			Bond Future	7.7829	101.3375	7.6642	101.3789	(1.525)	0.0000	0.0000	0
2016/12/19	R203	04/05/2017	6.92	Call	Bond Future	11.4200	0.0114	15.5900	0.0156	36.515	0	0	0
2016/12/19	R203	04/05/2017	6.93	Call	Bond Future	11.7800	0.0118	16.0600	0.0161	36.333	0	0	0
2016/12/19	R203	04/05/2017	6.91	Put	Bond Future	316.1300	0.3161	278.7800	0.2788	(11.815)	0	0	0
2016/12/19	R203	04/05/2017	6.93	Put	Bond Future	309.9300	0.3099	272.8200	0.2728	(11.974)	0	0	0
2016/12/19	R203	03/08/2017	4.89	Call	Bond Future	52.7800	0.0528	52.4400	0.0524	(0.644)	0	0	0
2016/12/19	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/19	R203	03/08/2017	4.87	Call	Bond Future	51.5000	0.0515	51.1700	0.0512	(0.641)	0	0	0
2016/12/19	R203	03/08/2017	4.88	Call	Bond Future	52.1400	0.0521	51.8100	0.0518	(0.633)	0	0	0
2016/12/19	R203	03/08/2017	4.87	Put	Bond Future	29.3800	0.0294	29.0500	0.0290	(1.123)	0	0	0
2016/12/19	R203	03/08/2017	4.89	Put	Bond Future	28.5100	0.0285	28.1700	0.0282	(1.193)	0	0	0
2016/12/19	R203	03/08/2017	4.88	Put	Bond Future	28.9400	0.0289	28.6100	0.0286	(1.140)	0	0	0
2016/12/19	R204	02/02/2017	8.28	Call	Bond Future	512.7400	0.5127	582.4500	0.5824	13.596	0	0	0
2016/12/19	R204	02/02/2017			Bond Future	8.0621	100.9340	7.9975	101.0440	(0.801)	0.0000	0.0000	30,150
2016/12/19	R204	02/02/2017	8.29	Call	Bond Future	524.6800	0.5247	595.3900	0.5954	13.477	0	0	0
2016/12/19	R204	02/02/2017	8.30	Call	Bond Future	536.8800	0.5369	608.5500	0.6085	13.349	0	0	0
2016/12/19	R204	02/02/2017	8.28	Put	Bond Future	142.4300	0.1424	102.0600	0.1021	(28.344)	0	0	0
2016/12/19	R204	02/02/2017	8.30	Put	Bond Future	132.6800	0.1327	94.2700	0.0943	(28.949)	0	0	0
2016/12/19	R204	02/02/2017	8.29	Put	Bond Future	137.4200	0.1374	98.0500	0.0980	(28.649)	0	0	0
2016/12/19	R204	04/05/2017	7.90	Put	Bond Future	601.9700	0.6020	530.7800	0.5308	(11.826)	0	0	0
2016/12/19	R204	04/05/2017			Bond Future	8.1036	102.8864	8.0294	102.9970	(0.916)	0.0000	0.0000	0
2016/12/19	R204	04/05/2017	7.92	Put	Bond Future	584.3200	0.5843	514.2900	0.5143	(11.985)	0	0	0
2016/12/19	R204	04/05/2017	7.90	Call	Bond Future	298.2800	0.2983	337.6600	0.3377	13.202	0	0	0
2016/12/19	R204	04/05/2017	7.91	Put	Bond Future	593.1000	0.5931	522.4900	0.5225	(11.905)	0	0	0
2016/12/19	R204	04/05/2017	7.91	Call	Bond Future	304.3600	0.3044	344.3200	0.3443	13.129	0	0	0
2016/12/19	R204	04/05/2017	7.92	Call	Bond Future	310.5200	0.3105	351.0600	0.3511	13.056	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/19	R204	03/08/2017	7.77	Put	Bond Future	748.1300	0.7481	675.4900	0.6755	(9.710)	0	0	0
2016/12/19	R204	03/08/2017			Bond Future	8.1067	100.8981	8.0192	101.0095	(1.079)	0.0000	0.0000	0
2016/12/19	R204	03/08/2017	7.76	Put	Bond Future	755.9800	0.7560	682.9200	0.6829	(9.664)	0	0	0
2016/12/19	R204	03/08/2017	7.75	Call	Bond Future	308.6400	0.3086	346.5600	0.3466	12.286	0	0	0
2016/12/19	R204	03/08/2017	7.76	Call	Bond Future	313.5300	0.3135	351.8800	0.3519	12.232	0	0	0
2016/12/19	R204	03/08/2017	7.77	Call	Bond Future	318.4700	0.3185	357.2400	0.3572	12.174	0	0	0
2016/12/19	R204	03/08/2017	7.75	Put	Bond Future	763.8900	0.7639	690.4000	0.6904	(9.620)	0	0	0
2016/12/19	R207	02/02/2017	9.24	Call	Bond Future	2,388.8100	2.3888	2,556.3600	2.5564	7.014	0	0	0
2016/12/19	R207	02/02/2017			Bond Future	8.2811	97.8126	8.2127	97.9852	(0.827)	0.0000	0.0000	75,535
2016/12/19	R207	02/02/2017	8.91	Call	Bond Future	1,617.1800	1.6172	1,770.1600	1.7702	9.460	0	0	62
2016/12/19	R207	02/02/2017	9.22	Call	Bond Future	2,341.0300	2.3410	2,508.1100	2.5081	7.137	0	0	0
2016/12/19	R207	02/02/2017	9.23	Call	Bond Future	2,364.9100	2.3649	2,532.2300	2.5322	7.075	0	0	0
2016/12/19	R207	02/02/2017	8.91	Put	Bond Future	48.9000	0.0489	29.2600	0.0293	(40.164)	0	0	0
2016/12/19	R207	02/02/2017	9.22	Put	Bond Future	11.1600	0.0112	5.6200	0.0056	(49.642)	0	0	0
2016/12/19	R207	02/02/2017	9.24	Put	Bond Future	10.0700	0.0101	5.0000	0.0050	(50.348)	0	0	0
2016/12/19	R207	02/02/2017	9.23	Put	Bond Future	10.6000	0.0106	5.3000	0.0053	(50.000)	0	0	0
2016/12/19	R207	04/05/2017	8.21	Put	Bond Future	870.3700	0.8704	765.7200	0.7657	(12.024)	0	0	0
2016/12/19	R207	04/05/2017			Bond Future	8.3342	99.7048	8.2593	99.8792	(0.898)	0.0000	0.0000	0
2016/12/19	R207	04/05/2017	8.22	Call	Bond Future	591.4100	0.5914	661.9900	0.6620	11.934	0	0	0
2016/12/19	R207	04/05/2017	8.20	Call	Bond Future	570.4800	0.5705	639.2800	0.6393	12.060	0	0	0
2016/12/19	R207	04/05/2017	8.21	Call	Bond Future	581.0100	0.5810	650.7000	0.6507	11.995	0	0	0
2016/12/19	R207	04/05/2017	8.20	Put	Bond Future	883.2000	0.8832	777.6600	0.7777	(11.950)	0	0	0
2016/12/19	R207	04/05/2017	8.22	Put	Bond Future	857.4300	0.8574	753.6700	0.7537	(12.101)	0	0	0
2016/12/19	R207	03/08/2017	8.19	Call	Bond Future	716.2000	0.7162	788.4800	0.7885	10.092	0	0	51
2016/12/19	R207	03/08/2017			Bond Future	8.3662	98.0510	8.2834	98.2275	(0.989)	0.0000	0.0000	0
2016/12/19	R207	03/08/2017	8.39	Put	Bond Future	874.5400	0.8745	783.6300	0.7836	(10.395)	0	0	0
2016/12/19	R207	03/08/2017	8.41	Put	Bond Future	854.8500	0.8548	765.2700	0.7653	(10.479)	0	0	0
2016/12/19	R207	03/08/2017	8.19	Put	Bond Future	1,092.3500	1.0923	988.1300	0.9881	(9.541)	0	0	0
2016/12/19	R207	03/08/2017	8.40	Put	Bond Future	864.6500	0.8647	774.4100	0.7744	(10.437)	0	0	0
2016/12/19	R207	03/08/2017	8.41	Call	Bond Future	948.2000	0.9482	1,035.1200	1.0351	9.167	0	0	0
2016/12/19	R207	03/08/2017	8.39	Call	Bond Future	925.3300	0.9253	1,010.9200	1.0109	9.250	0	0	0
2016/12/19	R207	03/08/2017	8.40	Call	Bond Future	936.7200	0.9367	1,022.9800	1.0230	9.209	0	0	0
2016/12/19	R208	02/02/2017			Bond Future	8.4398	96.5904	8.3721	96.8152	(0.803)	0.0000	0.0000	29,322
2016/12/19	R208	02/02/2017	8.64	Call	Bond Future	1,033.7100	1.0337	1,164.4500	1.1644	12.648	0	0	0
2016/12/19	R208	02/02/2017	8.63	Put	Bond Future	383.9900	0.3840	288.0500	0.2880	(24.985)	0	0	0
2016/12/19	R208	02/02/2017	8.65	Put	Bond Future	361.9100	0.3619	269.6600	0.2697	(25.490)	0	0	0
2016/12/19	R208	02/02/2017	8.64	Put	Bond Future	372.8900	0.3729	278.8000	0.2788	(25.233)	0	0	0
2016/12/19	R208	02/02/2017	8.65	Call	Bond Future	1,055.5900	1.0556	1,188.1700	1.1882	12.560	0	0	0
2016/12/19	R208	02/02/2017	8.63	Call	Bond Future	1,011.9400	1.0119	1,140.8300	1.1408	12.737	0	0	0
2016/12/19	R208	04/05/2017	8.39	Call	Bond Future	884.9300	0.8849	978.6700	0.9787	10.593	0	0	0
2016/12/19	R208	04/05/2017			Bond Future	8.4848	95.0559	8.4126	95.2836	(0.852)	0.0000	0.0000	0
2016/12/19	R208	04/05/2017	8.37	Call	Bond Future	855.9700	0.8560	947.5000	0.9475	10.693	0	0	0
2016/12/19	R208	04/05/2017	8.38	Call	Bond Future	870.3800	0.8704	963.0100	0.9630	10.642	0	0	0
2016/12/19	R208	04/05/2017	8.37	Put	Bond Future	1,217.9900	1.2180	1,081.8900	1.0819	(11.174)	0	0	0
2016/12/19	R208	04/05/2017	8.39	Put	Bond Future	1,183.7700	1.1838	1,049.8800	1.0499	(11.310)	0	0	0
2016/12/19	R208	04/05/2017	8.38	Put	Bond Future	1,200.8000	1.2008	1,065.8000	1.0658	(11.243)	0	0	0

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2016/12/19	R208	03/08/2017	8.32	Call	Bond Future	1,027.3000	1.0273	1,119.9500	1.1200	9.019	0	0	0
2016/12/19	R208	03/08/2017			Bond Future	8.5139	96.9536	8.4365	97.1845	(0.910)	0.0000	0.0000	0
2016/12/19	R208	03/08/2017	8.30	Call	Bond Future	1,001.2500	1.0013	1,092.2400	1.0922	9.088	0	0	0
2016/12/19	R208	03/08/2017	8.31	Call	Bond Future	1,014.3700	1.0144	1,106.2000	1.1062	9.053	0	0	0
2016/12/19	R208	03/08/2017	8.30	Put	Bond Future	1,640.6800	1.6407	1,500.7700	1.5008	(8.528)	0	0	0
2016/12/19	R208	03/08/2017	8.32	Put	Bond Future	1,606.7400	1.6067	1,468.4900	1.4685	(8.604)	0	0	0
2016/12/19	R208	03/08/2017	8.31	Put	Bond Future	1,623.8000	1.6238	1,484.7300	1.4847	(8.564)	0	0	0
2016/12/19	R209	02/02/2017	9.55	Put	Bond Future	1,867.9400	1.8679	1,586.0900	1.5861	(15.089)	0	0	0
2016/12/19	R209	02/02/2017			Bond Future	9.6326	72.9003	9.5712	73.3124	(0.637)	0.0000	0.0000	66,512
2016/12/19	R209	02/02/2017	9.54	Put	Bond Future	1,905.5700	1.9056	1,620.9600	1.6210	(14.936)	0	0	0
2016/12/19	R209	02/02/2017	9.55	Call	Bond Future	1,312.6700	1.3127	1,442.8400	1.4428	9.916	0	0	0
2016/12/19	R209	02/02/2017	9.53	Call	Bond Future	1,252.9700	1.2530	1,377.6500	1.3776	9.951	0	0	0
2016/12/19	R209	02/02/2017	9.54	Call	Bond Future	1,282.6100	1.2826	1,410.0200	1.4100	9.934	0	0	0
2016/12/19	R209	02/02/2017	9.53	Put	Bond Future	1,943.7100	1.9437	1,656.3700	1.6564	(14.783)	0	0	0
2016/12/19	R209	04/05/2017	9.48	Put	Bond Future	3,409.3000	3.4093	3,141.3000	3.1413	(7.861)	0	0	0
2016/12/19	R209	04/05/2017			Bond Future	9.6800	71.1597	9.6170	71.5785	(0.650)	0.0000	0.0000	0
2016/12/19	R209	04/05/2017	9.47	Put	Bond Future	3,449.4700	3.4495	3,179.8500	3.1799	(7.816)	0	0	0
2016/12/19	R209	04/05/2017	9.46	Call	Bond Future	2,009.7200	2.0097	2,157.3200	2.1573	7.344	0	0	0
2016/12/19	R209	04/05/2017	9.47	Call	Bond Future	2,037.6900	2.0377	2,186.9100	2.1869	7.323	0	0	0
2016/12/19	R209	04/05/2017	9.48	Call	Bond Future	2,065.7200	2.0657	2,216.5600	2.2166	7.302	0	0	0
2016/12/19	R209	04/05/2017	9.46	Put	Bond Future	3,489.8000	3.4898	3,218.5600	3.2186	(7.772)	0	0	0
2016/12/19	R209	03/08/2017			Bond Future	9.7212	72.5804	9.6566	73.0066	(0.664)	0.0000	0.0000	0
2016/12/19	R209	03/08/2017	9.44	Call	Bond Future	2,618.0500	2.6181	2,778.8900	2.7789	6.144	0	0	0
2016/12/19	R209	03/08/2017	9.43	Put	Bond Future	4,543.2600	4.5433	4,276.6400	4.2766	(5.868)	0	0	0
2016/12/19	R209	03/08/2017	9.45	Put	Bond Future	4,462.3400	4.4623	4,198.2900	4.1983	(5.917)	0	0	0
2016/12/19	R209	03/08/2017	9.44	Put	Bond Future	4,502.6600	4.5027	4,237.3300	4.2373	(5.893)	0	0	0
2016/12/19	R209	03/08/2017	9.45	Call	Bond Future	2,646.0400	2.6460	2,808.1600	2.8082	6.127	0	0	0
2016/12/19	R209	03/08/2017	9.43	Call	Bond Future	2,590.2300	2.5902	2,749.7800	2.7498	6.160	0	0	0
2016/12/19	R210	02/02/2017	190.85	Put	Bond Future	4,883.9200	4.8839	4,903.2000	4.9032	0.395	0	0	0
2016/12/19	R210	02/02/2017			Bond Future	185.9661	185.9661	185.9468	185.9468	(0.010)	0.0000	0.0000	1,885
2016/12/19	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R210	02/02/2017	190.84	Put	Bond Future	4,873.9200	4.8739	4,893.2000	4.8932	0.396	0	0	0
2016/12/19	R210	02/02/2017	190.86	Put	Bond Future	4,893.9200	4.8939	4,913.2000	4.9132	0.394	0	0	0
2016/12/19	R210	04/05/2017			Bond Future	187.2569	187.2569	187.2342	187.2342	(0.012)	0.0000	0.0000	0
2016/12/19	R210	04/05/2017	192.31	Put	Bond Future	5,053.1000	5.0531	5,075.7900	5.0758	0.449	0	0	0
2016/12/19	R210	04/05/2017	192.33	Put	Bond Future	5,073.1000	5.0731	5,095.7900	5.0958	0.447	0	0	0
2016/12/19	R210	04/05/2017	192.32	Put	Bond Future	5,063.1000	5.0631	5,085.7900	5.0858	0.448	0	0	0
2016/12/19	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R210	03/08/2017	196.29	Put	Bond Future	5,284.5400	5.2845	5,310.2200	5.3102	0.486	0	0	0
2016/12/19	R210	03/08/2017			Bond Future	191.0055	191.0055	190.9798	190.9798	(0.013)	0.0000	0.0000	0
2016/12/19	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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2016/12/19	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R210	03/08/2017	196.28	Put	Bond Future	5,274.5400	5.2745	5,300.2200	5.3002	0.487	0	0	0
2016/12/19	R210	03/08/2017	196.30	Put	Bond Future	5,294.5400	5.2945	5,320.2200	5.3202	0.485	0	0	0
2016/12/19	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R212	02/02/2017			Bond Future	146.1706	146.1706	146.1551	146.1551	(0.011)	0.0000	0.0000	3,380
2016/12/19	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R212	02/02/2017	149.27	Put	Bond Future	3,099.4200	3.0994	3,114.8900	3.1149	0.499	0	0	0
2016/12/19	R212	02/02/2017	149.29	Put	Bond Future	3,119.4200	3.1194	3,134.8900	3.1349	0.496	0	0	0
2016/12/19	R212	02/02/2017	149.28	Put	Bond Future	3,109.4200	3.1094	3,124.8900	3.1249	0.498	0	0	0
2016/12/19	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R212	04/05/2017			Bond Future	149.0071	149.0071	148.9889	148.9889	(0.012)	0.0000	0.0000	0
2016/12/19	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R212	04/05/2017	152.23	Put	Bond Future	3,222.9300	3.2229	3,241.0600	3.2411	0.563	0	0	0
2016/12/19	R212	04/05/2017	152.25	Put	Bond Future	3,242.9300	3.2429	3,261.0600	3.2611	0.559	0	0	0
2016/12/19	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R212	04/05/2017	152.24	Put	Bond Future	3,232.9300	3.2329	3,251.0600	3.2511	0.561	0	0	0
2016/12/19	R212	03/08/2017			Bond Future	149.9582	149.9582	149.9377	149.9377	(0.014)	0.0000	0.0000	0
2016/12/19	R212	03/08/2017	153.34	Put	Bond Future	3,381.8200	3.3818	3,402.3200	3.4023	0.606	0	0	0
2016/12/19	R212	03/08/2017	153.36	Put	Bond Future	3,401.8200	3.4018	3,422.3200	3.4223	0.603	0	0	0
2016/12/19	R212	03/08/2017	153.35	Put	Bond Future	3,391.8200	3.3918	3,412.3200	3.4123	0.604	0	0	0
2016/12/19	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/19	R213	02/02/2017	9.40	Call	Bond Future	1,300.6300	1.3006	1,432.2500	1.4322	10.120	0	0	0
2016/12/19	R213	02/02/2017	9.42	Call	Bond Future	1,362.0600	1.3621	1,499.2800	1.4993	10.074	0	0	0
2016/12/19	R213	02/02/2017			Bond Future	9.4754	84.0706	9.4138	84.4800	(0.649)	0.0000	0.0000	50,655
2016/12/19	R213	02/02/2017	9.41	Call	Bond Future	1,331.2000	1.3312	1,465.6100	1.4656	10.097	0	0	0
2016/12/19	R213	02/02/2017	9.40	Put	Bond Future	1,802.5000	1.8025	1,524.7300	1.5247	(15.410)	0	0	0
2016/12/19	R213	02/02/2017	9.42	Put	Bond Future	1,730.3300	1.7303	1,458.1600	1.4582	(15.729)	0	0	0
2016/12/19	R213	02/02/2017	9.41	Put	Bond Future	1,766.2300	1.7662	1,491.2500	1.4913	(15.569)	0	0	0
2016/12/19	R213	04/05/2017			Bond Future	9.5238	82.1450	9.4605	82.5610	(0.664)	0.0000	0.0000	0
2016/12/19	R213	04/05/2017	9.35	Put	Bond Future	3,199.9900	3.2000	2,937.4500	2.9375	(8.204)	0	0	0
2016/12/19	R213	04/05/2017	9.37	Put	Bond Future	3,123.9600	3.1240	2,864.7400	2.8647	(8.298)	0	0	0
2016/12/19	R213	04/05/2017	9.35	Call	Bond Future	2,050.5300	2.0505	2,203.9400	2.2039	7.481	0	0	0
2016/12/19	R213	04/05/2017	9.36	Put	Bond Future	3,161.8200	3.1618	2,900.9400	2.9009	(8.251)	0	0	0
2016/12/19	R213	04/05/2017	9.36	Call	Bond Future	2,079.1300	2.0791	2,234.2000	2.2342	7.458	0	0	0
2016/12/19	R213	04/05/2017	9.37	Call	Bond Future	2,107.9700	2.1080	2,264.7000	2.2647	7.435	0	0	0
2016/12/19	R213	03/08/2017	9.33	Put	Bond Future	4,193.7400	4.1937	3,934.9100	3.9349	(6.172)	0	0	0
2016/12/19	R213	03/08/2017			Bond Future	9.5657	83.7848	9.5005	84.2079	(0.681)	0.0000	0.0000	0
2016/12/19	R213	03/08/2017	9.35	Put	Bond Future	4,117.6200	4.1176	3,861.3800	3.8614	(6.223)	0	0	0
2016/12/19	R213	03/08/2017	9.33	Call	Bond Future	2,647.6600	2.6477	2,811.9700	2.8120	6.206	0	0	0
2016/12/19	R213	03/08/2017	9.34	Put	Bond Future	4,155.5600	4.1556	3,898.0300	3.8980	(6.197)	0	0	0
2016/12/19	R213	03/08/2017	9.34	Call	Bond Future	2,675.9100	2.6759	2,841.5200	2.8415	6.189	0	0	0
2016/12/19	R213	03/08/2017	9.35	Call	Bond Future	2,704.3400	2.7043	2,871.2400	2.8712	6.172	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
2016/12/19	R214	02/02/2017			Bond Future	9.6829	73.3732	9.6215	73.8048	(0.634)	0.0000	0.0000	36,737
2016/12/19	R214	02/02/2017	9.67	Call	Bond Future	1,627.6600	1.6277	1,783.8300	1.7838	9.595	0	0	0
2016/12/19	R214	02/02/2017	9.66	Put	Bond Future	1,753.6900	1.7537	1,475.3200	1.4753	(15.873)	0	0	0
2016/12/19	R214	02/02/2017	9.68	Put	Bond Future	1,682.8200	1.6828	1,410.3700	1.4104	(16.190)	0	0	0
2016/12/19	R214	02/02/2017	9.67	Put	Bond Future	1,717.9400	1.7179	1,442.5300	1.4425	(16.031)	0	0	0
2016/12/19	R214	02/02/2017	9.68	Call	Bond Future	1,662.6000	1.6626	1,821.7300	1.8217	9.571	0	0	0
2016/12/19	R214	02/02/2017	9.66	Call	Bond Future	1,593.2500	1.5932	1,746.4600	1.7465	9.616	0	0	0
2016/12/19	R214	04/05/2017	9.58	Put	Bond Future	3,366.0600	3.3661	3,094.5500	3.0945	(8.066)	0	0	0
2016/12/19	R214	04/05/2017			Bond Future	9.7277	71.4944	9.6649	71.9331	(0.647)	0.0000	0.0000	0
2016/12/19	R214	04/05/2017	9.57	Put	Bond Future	3,406.4100	3.4064	3,133.1800	3.1332	(8.021)	0	0	0
2016/12/19	R214	04/05/2017	9.58	Call	Bond Future	2,328.3100	2.3283	2,495.5500	2.4956	7.183	0	0	0
2016/12/19	R214	04/05/2017	9.56	Call	Bond Future	2,267.1500	2.2672	2,430.9400	2.4309	7.224	0	0	0
2016/12/19	R214	04/05/2017	9.57	Call	Bond Future	2,297.5200	2.2975	2,463.0400	2.4630	7.204	0	0	0
2016/12/19	R214	04/05/2017	9.56	Put	Bond Future	3,447.3000	3.4473	3,172.3400	3.1723	(7.976)	0	0	0
2016/12/19	R214	03/08/2017	9.51	Call	Bond Future	2,843.5500	2.8436	3,015.7400	3.0157	6.055	0	0	0
2016/12/19	R214	03/08/2017			Bond Future	9.7671	72.9216	9.7026	73.3681	(0.660)	0.0000	0.0000	0
2016/12/19	R214	03/08/2017	9.52	Call	Bond Future	2,873.1300	2.8731	3,046.6700	3.0467	6.040	0	0	0
2016/12/19	R214	03/08/2017	9.53	Call	Bond Future	2,903.1100	2.9031	3,077.9900	3.0780	6.024	0	0	0
2016/12/19	R214	03/08/2017	9.51	Put	Bond Future	4,651.8100	4.6518	4,377.4400	4.3774	(5.898)	0	0	0
2016/12/19	R214	03/08/2017	9.53	Put	Bond Future	4,567.9900	4.5680	4,296.3100	4.2963	(5.947)	0	0	0
2016/12/19	R214	03/08/2017	9.52	Put	Bond Future	4,609.6400	4.6096	4,336.6200	4.3366	(5.923)	0	0	0
2016/12/19	R248	02/02/2017	9.76	Put	Bond Future	2,064.5900	2.0646	1,726.6600	1.7267	(16.368)	0	0	0
2016/12/19	R248	02/02/2017	9.78	Put	Bond Future	1,981.0000	1.9810	1,650.5300	1.6505	(16.682)	0	0	0
2016/12/19	R248	02/02/2017			Bond Future	9.7287	94.3229	9.6673	94.8736	(0.631)	0.0000	0.0000	74,008
2016/12/19	R248	02/02/2017	9.77	Put	Bond Future	2,022.5400	2.0225	1,688.3400	1.6883	(16.524)	0	0	0
2016/12/19	R248	02/02/2017	9.76	Call	Bond Future	2,342.7800	2.3428	2,555.5600	2.5556	9.082	0	0	0
2016/12/19	R248	02/02/2017	9.77	Call	Bond Future	2,389.3500	2.3894	2,605.8600	2.6059	9.061	0	0	0
2016/12/19	R248	02/02/2017	9.78	Call	Bond Future	2,436.2700	2.4363	2,656.5100	2.6565	9.040	0	0	0
2016/12/19	R248	04/05/2017	9.66	Call	Bond Future	3,256.9400	3.2569	3,476.5700	3.4766	6.743	0	0	0
2016/12/19	R248	04/05/2017			Bond Future	9.7750	91.7076	9.7121	92.2675	(0.644)	0.0000	0.0000	0
2016/12/19	R248	04/05/2017	9.67	Call	Bond Future	3,297.5600	3.2976	3,519.3100	3.5193	6.725	0	0	0
2016/12/19	R248	04/05/2017	9.65	Put	Bond Future	4,334.0100	4.3340	3,991.6200	3.9916	(7.900)	0	0	0
2016/12/19	R248	04/05/2017	9.67	Put	Bond Future	4,234.6200	4.2346	3,896.4700	3.8965	(7.985)	0	0	0
2016/12/19	R248	04/05/2017	9.65	Call	Bond Future	3,216.5900	3.2166	3,434.1000	3.4341	6.762	0	0	0
2016/12/19	R248	04/05/2017	9.66	Put	Bond Future	4,284.1000	4.2841	3,943.8300	3.9438	(7.943)	0	0	0
2016/12/19	R248	03/08/2017			Bond Future	9.8159	93.5384	9.7513	94.1082	(0.659)	0.0000	0.0000	0
2016/12/19	R248	03/08/2017	9.57	Call	Bond Future	3,852.9500	3.8530	4,074.9100	4.0749	5.761	0	0	0
2016/12/19	R248	03/08/2017	9.56	Put	Bond Future	6,108.8000	6.1088	5,759.2700	5.7593	(5.722)	0	0	0
2016/12/19	R248	03/08/2017	9.58	Put	Bond Future	6,002.2600	6.0023	5,656.0500	5.6561	(5.768)	0	0	0
2016/12/19	R248	03/08/2017	9.57	Put	Bond Future	6,055.2000	6.0552	5,707.3300	5.7073	(5.745)	0	0	0
2016/12/19	R248	03/08/2017	9.58	Call	Bond Future	3,891.4300	3.8914	4,115.0500	4.1150	5.746	0	0	0
2016/12/19	R248	03/08/2017	9.56	Call	Bond Future	3,814.9700	3.8150	4,035.2700	4.0353	5.775	0	0	0

Total

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