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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/12/2016 TO 23/12/2016

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
2016/12/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	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
2016/12/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	2025	02/02/2017	130.01	Put	Bond Future	2,888.7300	2.8887	2,900.9400	2.9009	0.423	0	0	0
2016/12/23	2025	02/02/2017			Bond Future	127.1213	127.1213	127.1091	127.1091	(0.010)	0.0000	0.0000	3,231
2016/12/23	2025	02/02/2017	130.00	Put	Bond Future	2,878.7300	2.8787	2,890.9400	2.8909	0.424	0	0	0
2016/12/23	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2025	02/02/2017	129.99	Put	Bond Future	2,868.7300	2.8687	2,880.9400	2.8809	0.426	0	0	0
2016/12/23	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2025	04/05/2017			Bond Future	129.5841	129.5841	129.5695	129.5695	(0.011)	0.0000	0.0000	0
2016/12/23	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2025	04/05/2017	132.56	Put	Bond Future	2,975.9500	2.9760	2,990.4500	2.9905	0.487	0	0	0
2016/12/23	2025	04/05/2017	132.58	Put	Bond Future	2,995.9500	2.9960	3,010.4500	3.0105	0.484	0	0	0
2016/12/23	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2025	04/05/2017	132.57	Put	Bond Future	2,985.9500	2.9860	3,000.4500	3.0005	0.486	0	0	0
2016/12/23	2025	03/08/2017			Bond Future	130.8383	130.8383	130.8232	130.8232	(0.012)	0.0000	0.0000	0
2016/12/23	2025	03/08/2017	133.96	Put	Bond Future	3,121.6900	3.1217	3,136.7600	3.1368	0.483	0	0	0
2016/12/23	2025	03/08/2017	133.98	Put	Bond Future	3,141.6900	3.1417	3,156.7600	3.1568	0.480	0	0	0
2016/12/23	2025	03/08/2017	133.97	Put	Bond Future	3,131.6900	3.1317	3,146.7600	3.1468	0.481	0	0	0
2016/12/23	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2030	02/02/2017	9.29	Put	Bond Future	790.0000	0.7900	820.6100	0.8206	3.875	0	0	0
2016/12/23	2030	02/02/2017			Bond Future	9.4044	89.7477	9.4089	89.7171	0.047	0.0000	0.0000	34,064
2016/12/23	2030	02/02/2017	9.31	Put	Bond Future	651.1900	0.6512	681.8000	0.6818	4.701	0	0	0
2016/12/23	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2030	02/02/2017	9.30	Put	Bond Future	720.5600	0.7206	751.1700	0.7512	4.248	0	0	0
2016/12/23	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2030	04/05/2017			Bond Future	9.4581	91.4810	9.4629	91.4484	0.051	0.0000	0.0000	0
2016/12/23	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2030	04/05/2017	9.32	Put	Bond Future	940.8800	0.9409	973.4800	0.9735	3.465	0	0	0
2016/12/23	2030	04/05/2017	9.34	Put	Bond Future	803.7500	0.8038	836.3500	0.8364	4.056	0	0	0
2016/12/23	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2030	04/05/2017	9.33	Put	Bond Future	872.2800	0.8723	904.8800	0.9049	3.737	0	0	0
2016/12/23	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2030	03/08/2017	9.34	Put	Bond Future	1,120.2600	1.1203	1,153.7200	1.1537	2.987	0	0	0
2016/12/23	2030	03/08/2017			Bond Future	9.5066	89.2956	9.5116	89.2622	0.053	0.0000	0.0000	0
2016/12/23	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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2016/12/23	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2030	03/08/2017	9.33	Put	Bond Future	1,188.1300	1.1881	1,221.5900	1.2216	2.816	0	0	0
2016/12/23	2030	03/08/2017	9.35	Put	Bond Future	1,052.4700	1.0525	1,085.9300	1.0859	3.179	0	0	0
2016/12/23	2032	02/02/2017	9.53	Call	Bond Future	1,501.5200	1.5015	1,484.8100	1.4848	(1.113)	0	0	0
2016/12/23	2032	02/02/2017			Bond Future	9.5558	92.5863	9.5551	92.5911	(0.007)	0.0000	0.0000	19,889
2016/12/23	2032	02/02/2017	9.51	Call	Bond Future	1,431.2400	1.4312	1,414.5200	1.4145	(1.168)	0	0	0
2016/12/23	2032	02/02/2017	9.52	Call	Bond Future	1,466.0700	1.4661	1,449.3500	1.4494	(1.140)	0	0	0
2016/12/23	2032	02/02/2017	9.51	Put	Bond Future	1,767.3000	1.7673	1,745.7500	1.7457	(1.219)	0	0	0
2016/12/23	2032	02/02/2017	9.53	Put	Bond Future	1,690.5700	1.6906	1,669.0300	1.6690	(1.274)	0	0	0
2016/12/23	2032	02/02/2017	9.52	Put	Bond Future	1,728.5800	1.7286	1,707.0300	1.7070	(1.247)	0	0	0
2016/12/23	2032	04/05/2017	9.45	Call	Bond Future	2,299.0400	2.2990	2,290.0500	2.2900	(0.391)	0	0	0
2016/12/23	2032	04/05/2017			Bond Future	9.6090	90.2153	9.6085	90.2187	(0.005)	0.0000	0.0000	0
2016/12/23	2032	04/05/2017	9.46	Call	Bond Future	2,330.9500	2.3309	2,321.9600	2.3220	(0.386)	0	0	0
2016/12/23	2032	04/05/2017	9.44	Put	Bond Future	3,500.6200	3.5006	3,488.1600	3.4882	(0.356)	0	0	0
2016/12/23	2032	04/05/2017	9.46	Put	Bond Future	3,416.9500	3.4169	3,404.4900	3.4045	(0.365)	0	0	0
2016/12/23	2032	04/05/2017	9.44	Call	Bond Future	2,267.4000	2.2674	2,258.4100	2.2584	(0.396)	0	0	0
2016/12/23	2032	04/05/2017	9.45	Put	Bond Future	3,458.6100	3.4586	3,446.1500	3.4462	(0.360)	0	0	0
2016/12/23	2032	03/08/2017	9.43	Put	Bond Future	4,593.4400	4.5934	4,583.4500	4.5835	(0.217)	0	0	0
2016/12/23	2032	03/08/2017			Bond Future	9.6556	92.0119	9.6551	92.0152	(0.005)	0.0000	0.0000	0
2016/12/23	2032	03/08/2017	9.45	Put	Bond Future	4,509.9600	4.5100	4,499.9700	4.5000	(0.222)	0	0	0
2016/12/23	2032	03/08/2017	9.44	Put	Bond Future	4,551.5600	4.5516	4,541.5700	4.5416	(0.219)	0	0	0
2016/12/23	2032	03/08/2017	9.44	Call	Bond Future	2,993.5100	2.9935	2,986.8100	2.9868	(0.224)	0	0	0
2016/12/23	2032	03/08/2017	9.43	Call	Bond Future	2,962.1600	2.9622	2,955.4600	2.9555	(0.226)	0	0	0
2016/12/23	2032	03/08/2017	9.45	Call	Bond Future	3,025.0500	3.0250	3,018.3500	3.0183	(0.221)	0	0	0
2016/12/23	2033	02/02/2017			Bond Future	105.8187	105.8187	105.8089	105.8089	(0.009)	0.0000	0.0000	5,474
2016/12/23	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2033	02/02/2017	109.70	Put	Bond Future	3,881.3100	3.8813	3,891.1200	3.8911	0.253	0	0	0
2016/12/23	2033	02/02/2017	109.71	Put	Bond Future	3,891.3100	3.8913	3,901.1200	3.9011	0.252	0	0	0
2016/12/23	2033	02/02/2017	109.72	Put	Bond Future	3,901.3100	3.9013	3,911.1200	3.9111	0.251	0	0	0
2016/12/23	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2033	04/05/2017			Bond Future	106.8290	106.8290	106.8172	106.8172	(0.011)	0.0000	0.0000	0
2016/12/23	2033	04/05/2017	110.83	Put	Bond Future	4,001.0200	4.0010	4,012.8500	4.0129	0.296	0	0	0
2016/12/23	2033	04/05/2017	110.85	Put	Bond Future	4,021.0200	4.0210	4,032.8500	4.0329	0.294	0	0	0
2016/12/23	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2033	04/05/2017	110.84	Put	Bond Future	4,011.0200	4.0110	4,022.8500	4.0229	0.295	0	0	0
2016/12/23	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2033	03/08/2017	113.14	Put	Bond Future	4,177.8000	4.1778	4,189.9200	4.1899	0.290	0	0	0
2016/12/23	2033	03/08/2017			Bond Future	108.9622	108.9622	108.9501	108.9501	(0.011)	0.0000	0.0000	0
2016/12/23	2033	03/08/2017	113.13	Put	Bond Future	4,167.8000	4.1678	4,179.9200	4.1799	0.291	0	0	0
2016/12/23	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2033	03/08/2017	113.12	Put	Bond Future	4,157.8000	4.1578	4,169.9200	4.1699	0.292	0	0	0

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2016/12/23	2037	02/02/2017	9.68	Put	Bond Future	1,871.3600	1.8714	1,888.6800	1.8887	0.926	0	0	0
2016/12/23	2037	02/02/2017			Bond Future	9.6994	89.6581	9.7090	89.5817	0.098	0.0000	0.0000	45,256
2016/12/23	2037	02/02/2017	9.67	Put	Bond Future	1,913.3600	1.9134	1,931.2500	1.9313	0.935	0	0	0
2016/12/23	2037	02/02/2017	9.68	Call	Bond Future	1,715.0600	1.7151	1,656.0000	1.6560	(3.444)	0	0	0
2016/12/23	2037	02/02/2017	9.66	Call	Bond Future	1,638.3400	1.6383	1,580.4300	1.5804	(3.535)	0	0	0
2016/12/23	2037	02/02/2017	9.67	Call	Bond Future	1,676.5000	1.6765	1,618.0100	1.6180	(3.489)	0	0	0
2016/12/23	2037	02/02/2017	9.66	Put	Bond Future	1,955.8800	1.9559	1,974.3500	1.9744	0.944	0	0	0
2016/12/23	2037	04/05/2017			Bond Future	9.7532	91.3897	9.7632	91.3105	0.102	0.0000	0.0000	0
2016/12/23	2037	04/05/2017	9.58	Put	Bond Future	3,953.1500	3.9531	3,985.1100	3.9851	0.808	0	0	0
2016/12/23	2037	04/05/2017	9.60	Put	Bond Future	3,860.5500	3.8606	3,891.8400	3.8918	0.811	0	0	0
2016/12/23	2037	04/05/2017	9.59	Put	Bond Future	3,906.5400	3.9065	3,938.1700	3.9382	0.810	0	0	0
2016/12/23	2037	04/05/2017	9.60	Call	Bond Future	2,630.4900	2.6305	2,582.5800	2.5826	(1.821)	0	0	0
2016/12/23	2037	04/05/2017	9.58	Call	Bond Future	2,560.5700	2.5606	2,513.3300	2.5133	(1.845)	0	0	0
2016/12/23	2037	04/05/2017	9.59	Call	Bond Future	2,595.2800	2.5953	2,547.7100	2.5477	(1.833)	0	0	0
2016/12/23	2037	03/08/2017	9.57	Call	Bond Future	3,345.1700	3.3452	3,299.3300	3.2993	(1.370)	0	0	0
2016/12/23	2037	03/08/2017			Bond Future	9.8026	88.9521	9.8130	88.8711	0.105	0.0000	0.0000	0
2016/12/23	2037	03/08/2017	9.58	Call	Bond Future	3,379.7000	3.3797	3,333.6000	3.3336	(1.364)	0	0	0
2016/12/23	2037	03/08/2017	9.56	Put	Bond Future	5,250.1500	5.2501	5,285.6000	5.2856	0.675	0	0	0
2016/12/23	2037	03/08/2017	9.57	Put	Bond Future	5,202.9900	5.2030	5,238.1800	5.2382	0.676	0	0	0
2016/12/23	2037	03/08/2017	9.58	Put	Bond Future	5,156.4200	5.1564	5,191.3500	5.1913	0.677	0	0	0
2016/12/23	2037	03/08/2017	9.56	Call	Bond Future	3,311.1200	3.3111	3,265.5400	3.2655	(1.377)	0	0	0
2016/12/23	2038	02/02/2017	137.07	Put	Bond Future	6,422.7400	6.4227	6,435.1700	6.4352	0.194	0	0	0
2016/12/23	2038	02/02/2017			Bond Future	130.6473	130.6473	130.6348	130.6348	(0.010)	0.0000	0.0000	22,790
2016/12/23	2038	02/02/2017	137.06	Put	Bond Future	6,412.7400	6.4127	6,425.1700	6.4252	0.194	0	0	0
2016/12/23	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2038	02/02/2017	137.05	Put	Bond Future	6,402.7400	6.4027	6,415.1700	6.4152	0.194	0	0	0
2016/12/23	2038	04/05/2017	139.77	Put	Bond Future	6,591.6300	6.5916	6,606.3100	6.6063	0.223	0	0	0
2016/12/23	2038	04/05/2017			Bond Future	133.1784	133.1784	133.1637	133.1637	(0.011)	0.0000	0.0000	0
2016/12/23	2038	04/05/2017	139.79	Put	Bond Future	6,611.6300	6.6116	6,626.3100	6.6263	0.222	0	0	0
2016/12/23	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2038	04/05/2017	139.78	Put	Bond Future	6,601.6300	6.6016	6,616.3100	6.6163	0.222	0	0	0
2016/12/23	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2038	03/08/2017			Bond Future	134.3378	134.3378	134.3224	134.3224	(0.011)	0.0000	0.0000	0
2016/12/23	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2038	03/08/2017	141.16	Put	Bond Future	6,822.2400	6.8222	6,837.6100	6.8376	0.225	0	0	0
2016/12/23	2038	03/08/2017	141.18	Put	Bond Future	6,842.2400	6.8422	6,857.6100	6.8576	0.225	0	0	0
2016/12/23	2038	03/08/2017	141.17	Put	Bond Future	6,832.2400	6.8322	6,847.6100	6.8476	0.225	0	0	0
2016/12/23	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2040	02/02/2017	9.58	Call	Bond Future	1,467.9700	1.4680	1,410.5400	1.4105	(3.912)	0	0	0
2016/12/23	2040	02/02/2017			Bond Future	9.7038	93.7394	9.7133	93.6569	0.098	0.0000	0.0000	8,238
2016/12/23	2040	02/02/2017	9.59	Call	Bond Future	1,504.2700	1.5043	1,446.1800	1.4462	(3.862)	0	0	0
2016/12/23	2040	02/02/2017	9.60	Call	Bond Future	1,541.2600	1.5413	1,482.5100	1.4825	(3.812)	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
2016/12/23	2040	02/02/2017	9.58	Put	Bond Future	2,549.3700	2.5494	2,574.3700	2.5744	0.981	0	0	0
2016/12/23	2040	02/02/2017	9.60	Put	Bond Future	2,446.5300	2.4465	2,470.2100	2.4702	0.968	0	0	0
2016/12/23	2040	02/02/2017	9.59	Put	Bond Future	2,497.5400	2.4975	2,521.8800	2.5219	0.975	0	0	0
2016/12/23	2040	04/05/2017			Bond Future	9.7560	95.5499	9.7660	95.4644	0.102	0.0000	0.0000	0
2016/12/23	2040	04/05/2017	9.62	Put	Bond Future	4,123.3900	4.1234	4,156.2800	4.1563	0.798	0	0	0
2016/12/23	2040	04/05/2017	9.64	Put	Bond Future	4,026.3800	4.0264	4,058.5600	4.0586	0.799	0	0	0
2016/12/23	2040	04/05/2017	9.62	Call	Bond Future	2,946.3700	2.9464	2,893.7500	2.8938	(1.786)	0	0	0
2016/12/23	2040	04/05/2017	9.63	Put	Bond Future	4,074.5700	4.0746	4,107.1000	4.1071	0.798	0	0	0
2016/12/23	2040	04/05/2017	9.63	Call	Bond Future	2,984.9200	2.9849	2,931.9400	2.9319	(1.775)	0	0	0
2016/12/23	2040	04/05/2017	9.64	Call	Bond Future	3,023.9700	3.0240	2,970.6400	2.9706	(1.764)	0	0	0
2016/12/23	2040	03/08/2017			Bond Future	9.8040	92.9446	9.8143	92.8572	0.105	0.0000	0.0000	0
2016/12/23	2040	03/08/2017	9.61	Put	Bond Future	5,478.8900	5.4789	5,515.4600	5.5155	0.667	0	0	0
2016/12/23	2040	03/08/2017	9.63	Put	Bond Future	5,380.6100	5.3806	5,416.6400	5.4166	0.670	0	0	0
2016/12/23	2040	03/08/2017	9.61	Call	Bond Future	3,810.0800	3.8101	3,759.3000	3.7593	(1.333)	0	0	0
2016/12/23	2040	03/08/2017	9.62	Put	Bond Future	5,429.7300	5.4297	5,466.0300	5.4660	0.669	0	0	0
2016/12/23	2040	03/08/2017	9.62	Call	Bond Future	3,848.1400	3.8481	3,797.0900	3.7971	(1.327)	0	0	0
2016/12/23	2040	03/08/2017	9.63	Call	Bond Future	3,886.1200	3.8861	3,834.8000	3.8348	(1.321)	0	0	0
2016/12/23	2044	02/02/2017			Bond Future	9.7028	91.1074	9.7124	91.0237	0.098	0.0000	0.0000	20,531
2016/12/23	2044	02/02/2017	9.77	Call	Bond Future	2,294.7400	2.2947	2,224.6800	2.2247	(3.053)	0	0	0
2016/12/23	2044	02/02/2017	9.76	Put	Bond Future	1,748.1600	1.7482	1,762.3300	1.7623	0.811	0	0	0
2016/12/23	2044	02/02/2017	9.78	Put	Bond Future	1,669.9800	1.6700	1,683.0700	1.6831	0.784	0	0	0
2016/12/23	2044	02/02/2017	9.77	Put	Bond Future	1,708.6800	1.7087	1,722.3000	1.7223	0.797	0	0	0
2016/12/23	2044	02/02/2017	9.78	Call	Bond Future	2,342.7000	2.3427	2,272.1100	2.2721	(3.013)	0	0	0
2016/12/23	2044	02/02/2017	9.76	Call	Bond Future	2,247.4200	2.2474	2,177.9100	2.1779	(3.093)	0	0	0
2016/12/23	2044	04/05/2017			Bond Future	9.7528	92.8670	9.7628	92.7803	0.102	0.0000	0.0000	0
2016/12/23	2044	04/05/2017	9.67	Call	Bond Future	3,211.5900	3.2116	3,156.2100	3.1562	(1.724)	0	0	0
2016/12/23	2044	04/05/2017	9.66	Put	Bond Future	3,983.6600	3.9837	4,015.3200	4.0153	0.795	0	0	0
2016/12/23	2044	04/05/2017	9.68	Put	Bond Future	3,888.5900	3.8886	3,919.5500	3.9195	0.796	0	0	0
2016/12/23	2044	04/05/2017	9.67	Put	Bond Future	3,936.0300	3.9360	3,967.3400	3.9673	0.795	0	0	0
2016/12/23	2044	04/05/2017	9.68	Call	Bond Future	3,252.1300	3.2521	3,196.4000	3.1964	(1.714)	0	0	0
2016/12/23	2044	04/05/2017	9.66	Call	Bond Future	3,171.1100	3.1711	3,116.0800	3.1161	(1.735)	0	0	0
2016/12/23	2044	03/08/2017			Bond Future	9.7987	90.3336	9.8090	90.2449	0.105	0.0000	0.0000	0
2016/12/23	2044	03/08/2017	9.62	Put	Bond Future	5,496.0700	5.4961	5,532.6300	5.5326	0.665	0	0	0
2016/12/23	2044	03/08/2017	9.64	Put	Bond Future	5,396.8400	5.3968	5,432.8500	5.4328	0.667	0	0	0
2016/12/23	2044	03/08/2017	9.63	Put	Bond Future	5,446.1400	5.4461	5,482.4300	5.4824	0.666	0	0	0
2016/12/23	2044	03/08/2017	9.64	Call	Bond Future	4,013.5600	4.0136	3,960.9300	3.9609	(1.311)	0	0	0
2016/12/23	2044	03/08/2017	9.62	Call	Bond Future	3,935.8900	3.9359	3,883.8100	3.8838	(1.323)	0	0	0
2016/12/23	2044	03/08/2017	9.63	Call	Bond Future	3,974.4800	3.9745	3,922.1300	3.9221	(1.317)	0	0	0
2016/12/23	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2046	02/02/2017	137.14	Put	Bond Future	4,382.3000	4.3823	4,394.7700	4.3948	0.285	0	0	0
2016/12/23	2046	02/02/2017			Bond Future	132.7577	132.7577	132.7452	132.7452	(0.009)	0.0000	0.0000	18,408
2016/12/23	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2046	02/02/2017	137.13	Put	Bond Future	4,372.3000	4.3723	4,384.7700	4.3848	0.285	0	0	0
2016/12/23	2046	02/02/2017	137.15	Put	Bond Future	4,392.3000	4.3923	4,404.7700	4.4048	0.284	0	0	0
2016/12/23	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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2016/12/23	2046	04/05/2017			Bond Future	133.8006		133.8006	133.7856	133.7856	(0.011)	0.0000	0.0000	0
2016/12/23	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2046	04/05/2017	138.32	Put	Bond Future	4,519.3700		4.5194	4,534.4500	4.5344	0.334	0	0	0
2016/12/23	2046	04/05/2017	138.34	Put	Bond Future	4,539.3700		4.5394	4,554.4500	4.5544	0.332	0	0	0
2016/12/23	2046	04/05/2017	138.33	Put	Bond Future	4,529.3700		4.5294	4,544.4500	4.5444	0.333	0	0	0
2016/12/23	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2046	03/08/2017	141.17	Put	Bond Future	4,697.3800		4.6974	4,712.8200	4.7128	0.329	0	0	0
2016/12/23	2046	03/08/2017			Bond Future	136.4726		136.4726	136.4572	136.4572	(0.011)	0.0000	0.0000	0
2016/12/23	2046	03/08/2017	141.19	Put	Bond Future	4,717.3800		4.7174	4,732.8200	4.7328	0.327	0	0	0
2016/12/23	2046	03/08/2017	141.18	Put	Bond Future	4,707.3800		4.7074	4,722.8200	4.7228	0.328	0	0	0
2016/12/23	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2050	02/02/2017	144.97	Put	Bond Future	5,697.7000		5.6977	5,710.9800	5.7110	0.233	0	0	0
2016/12/23	2050	02/02/2017			Bond Future	139.2723		139.2723	139.2590	139.2590	(0.010)	0.0000	0.0000	24,832
2016/12/23	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2050	02/02/2017	144.96	Put	Bond Future	5,687.7000		5.6877	5,700.9800	5.7010	0.233	0	0	0
2016/12/23	2050	02/02/2017	144.98	Put	Bond Future	5,707.7000		5.7077	5,720.9800	5.7210	0.233	0	0	0
2016/12/23	2050	04/05/2017			Bond Future	141.9702		141.9702	141.9546	141.9546	(0.011)	0.0000	0.0000	0
2016/12/23	2050	04/05/2017	147.83	Put	Bond Future	5,859.7700		5.8598	5,875.4300	5.8754	0.267	0	0	0
2016/12/23	2050	04/05/2017	147.85	Put	Bond Future	5,879.7700		5.8798	5,895.4300	5.8954	0.266	0	0	0
2016/12/23	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2050	04/05/2017	147.84	Put	Bond Future	5,869.7700		5.8698	5,885.4300	5.8854	0.267	0	0	0
2016/12/23	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2050	03/08/2017			Bond Future	143.1426		143.1426	143.1265	143.1265	(0.011)	0.0000	0.0000	0
2016/12/23	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	2050	03/08/2017	149.22	Put	Bond Future	6,077.3900		6.0774	6,093.4800	6.0935	0.265	0	0	0
2016/12/23	2050	03/08/2017	149.24	Put	Bond Future	6,097.3900		6.0974	6,113.4800	6.1135	0.264	0	0	0
2016/12/23	2050	03/08/2017	149.23	Put	Bond Future	6,087.3900		6.0874	6,103.4800	6.1035	0.264	0	0	0
2016/12/23	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	AL37	02/02/2017			Index Future	510.9900		510.9900	510.9550	510.9550	(0.007)	0.0000	0.0000	7
2016/12/23	AL37	04/05/2017			Index Future	520.8600		520.8600	520.8160	520.8160	(0.008)	0.0000	0.0000	0
2016/12/23	AL37	03/08/2017			Index Future	531.2310		531.2310	531.1860	531.1860	(0.008)	0.0000	0.0000	0
2016/12/23	AL7T	02/02/2017			Index Future	589.5390		589.5390	589.3770	589.3770	(0.027)	0.0000	0.0000	2
2016/12/23	AL7T	04/05/2017			Index Future	600.9260		600.9260	600.7510	600.7510	(0.029)	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
2016/12/23	AL7T	03/08/2017			Index Future	612.8910	612.8910	612.7120	612.7120	(0.029)	0.0000	0.0000	0
2016/12/23	ALBI	02/02/2017			Index Future	535.1710	535.1710	534.9220	534.9220	(0.047)	0.0000	0.0000	746
2016/12/23	ALBI	04/05/2017			Index Future	545.5080	545.5080	545.2450	545.2450	(0.048)	0.0000	0.0000	0
2016/12/23	ALBI	03/08/2017			Index Future	556.3700	556.3700	556.1010	556.1010	(0.048)	0.0000	0.0000	0
2016/12/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	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
2016/12/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/23	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	EL28	02/02/2017			Bond Future	127.9497	127.9497	127.9400	127.9400	(0.008)	0.0000	0.0000	0
2016/12/23	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	EL28	02/02/2017	135.10	Put	Bond Future	7,150.2900	7.1503	7,160.0100	7.1600	0.136	0	0	0
2016/12/23	EL28	02/02/2017	135.12	Put	Bond Future	7,170.2900	7.1703	7,180.0100	7.1800	0.136	0	0	0
2016/12/23	EL28	02/02/2017	135.11	Put	Bond Future	7,160.2900	7.1603	7,170.0100	7.1700	0.136	0	0	0
2016/12/23	EL28	04/05/2017			Bond Future	128.7454	128.7454	128.7334	128.7334	(0.009)	0.0000	0.0000	0
2016/12/23	EL28	04/05/2017	137.90	Put	Bond Future	9,154.6300	9.1546	9,166.6000	9.1666	0.131	0	0	0
2016/12/23	EL28	04/05/2017	137.92	Put	Bond Future	9,174.6300	9.1746	9,186.6000	9.1866	0.130	0	0	0
2016/12/23	EL28	04/05/2017	137.91	Put	Bond Future	9,164.6300	9.1646	9,176.6000	9.1766	0.131	0	0	0
2016/12/23	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	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
2016/12/23	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	EL28	03/08/2017			Bond Future		131.3164	131.3164	131.3041	(0.009)	0.0000	0.0000	0
2016/12/23	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	EL28	03/08/2017	135.16	Put	Bond Future		3,843.6300	3.8436	3,855.8600	0.318	0	0	0
2016/12/23	EL28	03/08/2017	135.18	Put	Bond Future		3,863.6300	3.8636	3,875.8600	0.317	0	0	0
2016/12/23	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	EL28	03/08/2017	135.17	Put	Bond Future		3,853.6300	3.8536	3,865.8600	0.317	0	0	0
2016/12/23	ES33	02/02/2017			Bond Future		10.5947	79.0423	10.6039	0.086	0.0000	0.0000	8,849
2016/12/23	ES33	02/02/2017	10.59	Put	Bond Future		29.9100	0.0299	87.5400	0.0875	0	0	0
2016/12/23	ES33	02/02/2017	10.61	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	ES33	02/02/2017	10.60	Put	Bond Future		0.0000	0.0000	24.4500	0.0244	100.000	0	0
2016/12/23	ES33	02/02/2017	10.60	Call	Bond Future		33.1800	0.0332	0.0000	(100.000)	0	0	0
2016/12/23	ES33	02/02/2017	10.61	Call	Bond Future		96.1900	0.0962	38.5600	0.0386	(59.913)	0	0
2016/12/23	ES33	04/05/2017			Bond Future		10.6773	76.7751	10.6869	0.090	0.0000	0.0000	0
2016/12/23	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	ES33	04/05/2017	10.54	Put	Bond Future		861.5600	0.8616	921.5800	0.9216	6.966	0	0
2016/12/23	ES33	04/05/2017	10.56	Put	Bond Future		735.1300	0.7351	795.1500	0.7952	8.165	0	0
2016/12/23	ES33	04/05/2017	10.55	Put	Bond Future		798.3100	0.7983	858.3300	0.8583	7.518	0	0
2016/12/23	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	ES33	03/08/2017			Bond Future		10.7537	78.3040	10.7637	0.093	0.0000	0.0000	0
2016/12/23	ES33	03/08/2017	10.53	Put	Bond Future		1,392.9600	1.3930	1,454.2900	1.4543	4.403	0	0
2016/12/23	ES33	03/08/2017	10.55	Put	Bond Future		1,266.8600	1.2669	1,328.1900	1.3282	4.841	0	0
2016/12/23	ES33	03/08/2017	10.54	Put	Bond Future		1,329.8700	1.3299	1,391.2000	1.3912	4.612	0	0
2016/12/23	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	ES42	02/02/2017			Bond Future		10.7274	83.1507	10.7366	0.086	0.0000	0.0000	8,777
2016/12/23	ES42	04/05/2017			Bond Future		10.8097	80.4939	10.8194	0.090	0.0000	0.0000	0
2016/12/23	ES42	03/08/2017			Bond Future		10.8849	82.0972	10.8949	0.092	0.0000	0.0000	0
2016/12/23	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	GOVI	02/02/2017			GOVI		533.0860	533.0860	532.8350	(0.047)	0.0000	0.0000	486
2016/12/23	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	GOVI	02/02/2017	533.32	Put	GOVI		2,340.0000	0.2340	4,850.0000	0.4850	107.265	0	0
2016/12/23	GOVI	02/02/2017	533.34	Put	GOVI		2,540.0000	0.2540	5,050.0000	0.5050	98.819	0	0
2016/12/23	GOVI	02/02/2017	533.33	Put	GOVI		2,440.0000	0.2440	4,950.0000	0.4950	102.869	0	0
2016/12/23	GOVI	04/05/2017			GOVI		543.3830	543.3830	543.1180	(0.049)	0.0000	0.0000	0
2016/12/23	GOVI	04/05/2017	262.19	Call	GOVI		2,811,930.0000	281.1930	2,809,280.0000	280.9280	(0.094)	0	0
2016/12/23	GOVI	04/05/2017	262.20	Call	GOVI		2,811,830.0000	281.1830	2,809,180.0000	280.9180	(0.094)	0	0
2016/12/23	GOVI	04/05/2017	262.18	Call	GOVI		2,812,030.0000	281.2030	2,809,380.0000	280.9380	(0.094)	0	0
2016/12/23	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/23	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	GOVI	03/08/2017			GOVI	554.2030	554.2030	553.9320	553.9320	(0.049)	0.0000	0.0000	0
2016/12/23	GOVI	03/08/2017	561.11	Put	GOVI	69,070.0000	6.9070	71,780.0000	7.1780	3.924	0	0	0
2016/12/23	GOVI	03/08/2017	561.09	Put	GOVI	68,870.0000	6.8870	71,580.0000	7.1580	3.935	0	0	0
2016/12/23	GOVI	03/08/2017	561.10	Put	GOVI	68,970.0000	6.8970	71,680.0000	7.1680	3.929	0	0	0
2016/12/23	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/23	IGOV	02/02/2017			Index Future	247.4030	247.4030	247.3800	247.3800	(0.009)	0.0000	0.0000	1,030
2016/12/23	IGOV	04/05/2017			Index Future	252.1970	252.1970	252.1690	252.1690	(0.011)	0.0000	0.0000	0
2016/12/23	IGOV	03/08/2017			Index Future	257.2330	257.2330	257.2050	257.2050	(0.011)	0.0000	0.0000	0
2016/12/23	ILBI	02/02/2017			Index Future	671.8240	671.8240	671.7620	671.7620	(0.009)	0.0000	0.0000	157
2016/12/23	ILBI	04/05/2017			Index Future	684.8510	684.8510	684.7870	684.7870	(0.009)	0.0000	0.0000	0
2016/12/23	ILBI	03/08/2017			Index Future	698.3330	698.3330	698.2680	698.2680	(0.009)	0.0000	0.0000	0
2016/12/23	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2016/12/23	IS01	15/06/2017			Interest Rate Swap	99.6199	99.6199	99.6198	99.6198	0.000	0.0000	0.0000	0
2016/12/23	IS01	21/09/2017			Interest Rate Swap	99.6597	99.6597	99.6589	99.6589	(0.001)	0.0000	0.0000	0
2016/12/23	IS01	21/12/2017			Interest Rate Swap	99.9310	99.9310	99.9284	99.9284	(0.003)	0.0000	0.0000	0
2016/12/23	IS01	15/03/2018			Interest Rate Swap	99.9710	99.9710	99.9690	99.9690	(0.002)	0.0000	0.0000	0
2016/12/23	IS02	18/12/2017			Interest Rate Swap	99.9557	99.9557	99.9536	99.9536	(0.002)	0.0000	0.0000	0
2016/12/23	IS02	16/03/2018			Interest Rate Swap	99.2574	99.2574	99.2553	99.2553	(0.002)	0.0000	0.0000	0
2016/12/23	IS02	15/06/2018			Interest Rate Swap	98.9436	98.9436	98.9415	98.9415	(0.002)	0.0000	0.0000	0
2016/12/23	IS02	21/09/2018			Interest Rate Swap	99.0337	99.0337	99.0326	99.0326	(0.001)	0.0000	0.0000	0
2016/12/23	IS02	21/12/2018			Interest Rate Swap	99.5600	99.5600	99.5600	99.5600	0.000	0.0000	0.0000	0
2016/12/23	IS02	15/03/2019			Interest Rate Swap	100.0927	100.0927	100.0842	100.0842	(0.008)	0.0000	0.0000	0
2016/12/23	IS05	17/12/2020			Interest Rate Swap	98.1698	98.1698	98.1900	98.1900	0.021	0.0000	0.0000	0
2016/12/23	IS05	16/03/2021			Interest Rate Swap	97.5487	97.5487	97.5655	97.5655	0.017	0.0000	0.0000	0
2016/12/23	IS05	15/06/2021			Interest Rate Swap	96.9001	96.9001	96.9096	96.9096	0.010	0.0000	0.0000	0
2016/12/23	IS05	21/09/2021			Interest Rate Swap	97.2289	97.2289	97.2298	97.2298	0.001	0.0000	0.0000	0
2016/12/23	IS05	21/12/2021			Interest Rate Swap	99.5194	99.5194	99.5162	99.5162	(0.003)	0.0000	0.0000	50
2016/12/23	IS05	15/03/2022			Interest Rate Swap	99.7674	99.7674	99.7639	99.7639	(0.004)	0.0000	0.0000	0
2016/12/23	IS10	17/12/2025			Interest Rate Swap	99.1360	99.1360	99.1532	99.1532	0.017	0.0000	0.0000	0
2016/12/23	IS10	16/03/2026			Interest Rate Swap	96.2887	96.2887	96.3057	96.3057	0.018	0.0000	0.0000	0
2016/12/23	IS10	15/06/2026			Interest Rate Swap	95.1292	95.1292	95.1461	95.1461	0.018	0.0000	0.0000	0
2016/12/23	IS10	21/09/2026			Interest Rate Swap	97.2786	97.2786	97.2958	97.2958	0.018	0.0000	0.0000	0
2016/12/23	IS10	21/12/2026			Interest Rate Swap	100.9785	100.9785	100.9970	100.9970	0.018	0.0000	0.0000	0
2016/12/23	IS10	15/03/2027			Interest Rate Swap	99.6287	99.6287	99.6491	99.6491	0.020	0.0000	0.0000	0
2016/12/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2016/12/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/12/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/23	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/12/23	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/12/23	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2016/12/23	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/12/23	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/12/23	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/12/23	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/12/23	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/12/23	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/12/23	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/12/23	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/12/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/23	R023	02/02/2017	8.85	Call	Bond Future	1,262.2000	1.2622	1,239.5900	1.2396	(1.791)	0	0	0
2016/12/23	R023	02/02/2017			Bond Future	8.7012	99.0105	8.7056	98.9905	0.051	0.0000	0.0000	19,260
2016/12/23	R023	02/02/2017	8.86	Call	Bond Future	1,290.2700	1.2903	1,267.5600	1.2676	(1.760)	0	0	0
2016/12/23	R023	02/02/2017	8.84	Put	Bond Future	611.5500	0.6116	609.0400	0.6090	(0.410)	0	0	0
2016/12/23	R023	02/02/2017	8.86	Put	Bond Future	578.0400	0.5780	575.3400	0.5753	(0.467)	0	0	0
2016/12/23	R023	02/02/2017	8.84	Call	Bond Future	1,234.4500	1.2344	1,211.9300	1.2119	(1.824)	0	0	0
2016/12/23	R023	02/02/2017	8.85	Put	Bond Future	594.6200	0.5946	592.0200	0.5920	(0.437)	0	0	0
2016/12/23	R023	04/05/2017	8.61	Call	Bond Future	1,263.8900	1.2639	1,248.3700	1.2484	(1.228)	0	0	0
2016/12/23	R023	04/05/2017			Bond Future	8.7465	96.9902	8.7515	96.9682	0.058	0.0000	0.0000	0
2016/12/23	R023	04/05/2017	8.59	Call	Bond Future	1,225.0300	1.2250	1,209.7400	1.2097	(1.248)	0	0	0
2016/12/23	R023	04/05/2017	8.60	Call	Bond Future	1,244.3700	1.2444	1,228.9600	1.2290	(1.238)	0	0	0
2016/12/23	R023	04/05/2017	8.59	Put	Bond Future	1,909.9700	1.9100	1,916.6400	1.9166	0.349	0	0	0
2016/12/23	R023	04/05/2017	8.61	Put	Bond Future	1,860.9500	1.8609	1,867.3900	1.8674	0.346	0	0	0
2016/12/23	R023	04/05/2017	8.60	Put	Bond Future	1,885.3600	1.8854	1,891.9100	1.8919	0.347	0	0	0
2016/12/23	R023	03/08/2017	8.60	Put	Bond Future	2,367.9500	2.3679	2,376.0900	2.3761	0.344	0	0	0
2016/12/23	R023	03/08/2017			Bond Future	8.7806	98.9215	8.7860	98.8990	0.061	0.0000	0.0000	0
2016/12/23	R023	03/08/2017	8.59	Put	Bond Future	2,391.7100	2.3917	2,399.9300	2.3999	0.344	0	0	0
2016/12/23	R023	03/08/2017	8.60	Call	Bond Future	1,604.1400	1.6041	1,589.7300	1.5897	(0.898)	0	0	0
2016/12/23	R023	03/08/2017	8.58	Call	Bond Future	1,566.4500	1.5665	1,552.2100	1.5522	(0.909)	0	0	0
2016/12/23	R023	03/08/2017	8.59	Call	Bond Future	1,585.3900	1.5854	1,571.0600	1.5711	(0.904)	0	0	0
2016/12/23	R023	03/08/2017	8.58	Put	Bond Future	2,415.3100	2.4153	2,423.6200	2.4236	0.344	0	0	0
2016/12/23	R035	02/02/2017			Bond Future	9.6414	97.4143	9.6509	97.3381	0.098	0.0000	0.0000	7,194
2016/12/23	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R035	02/02/2017	9.50	Put	Bond Future	1,149.8500	1.1498	1,226.0100	1.2260	6.623	0	0	0
2016/12/23	R035	02/02/2017	9.51	Put	Bond Future	1,067.8400	1.0678	1,144.0000	1.1440	7.132	0	0	0
2016/12/23	R035	02/02/2017	9.52	Put	Bond Future	985.9300	0.9859	1,062.0900	1.0621	7.725	0	0	0
2016/12/23	R035	02/02/2017	9.52	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
2016/12/23	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R035	04/05/2017	9.55	Put	Bond Future	1,145.4000	1.1454	1,224.5900	1.2246	6.914	0	0	0
2016/12/23	R035	04/05/2017			Bond Future	9.6925	94.7923	9.7024	94.7131	0.103	0.0000	0.0000	0
2016/12/23	R035	04/05/2017	9.54	Put	Bond Future	1,226.5900	1.2266	1,305.7800	1.3058	6.456	0	0	0
2016/12/23	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R035	04/05/2017	9.53	Put	Bond Future	1,307.8900	1.3079	1,387.0800	1.3871	6.055	0	0	0
2016/12/23	R035	03/08/2017			Bond Future	9.7377	96.6800	9.7480	96.5991	0.106	0.0000	0.0000	0
2016/12/23	R035	03/08/2017	9.50	Put	Bond Future	1,901.5400	1.9015	1,982.4700	1.9825	4.256	0	0	0
2016/12/23	R035	03/08/2017	9.52	Put	Bond Future	1,739.2700	1.7393	1,820.2000	1.8202	4.653	0	0	0
2016/12/23	R035	03/08/2017	9.51	Put	Bond Future	1,820.3500	1.8203	1,901.2800	1.9013	4.446	0	0	0
2016/12/23	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R186	02/02/2017	8.00	Put	Bond Future	7,079.2200	7.0792	7,107.4600	7.1075	0.399	0	0	0
2016/12/23	R186	02/02/2017	9.40	Call	Bond Future	3,242.8100	3.2428	3,206.0300	3.2060	(1.134)	0	0	0
2016/12/23	R186	02/02/2017	8.81	Put	Bond Future	2,072.9600	2.0730	2,076.8300	2.0768	0.187	0	0	0
2016/12/23	R186	02/02/2017	9.10	Put	Bond Future	1,033.0400	1.0330	1,029.2700	1.0293	(0.365)	0	0	2,546
2016/12/23	R186	02/02/2017			Bond Future	8.9833	111.1524	8.9878	111.1215	0.050	0.0000	0.0000	116,807
2016/12/23	R186	02/02/2017	9.50	Call	Bond Future	3,783.3000	3.7833	3,746.8300	3.7468	(0.964)	0	0	0
2016/12/23	R186	02/02/2017	8.43	Put	Bond Future	4,125.7300	4.1257	4,143.7800	4.1438	0.437	0	0	0
2016/12/23	R186	02/02/2017	8.80	Put	Bond Future	2,117.5200	2.1175	2,121.7400	2.1217	0.199	0	0	0
2016/12/23	R186	02/02/2017	8.87	Call	Bond Future	1,034.9000	1.0349	1,005.8400	1.0058	(2.808)	0	0	0
2016/12/23	R186	02/02/2017	8.90	Put	Bond Future	1,697.8200	1.6978	1,698.7700	1.6988	0.056	0	0	750
2016/12/23	R186	02/02/2017	8.00	Call	Bond Future	27.3400	0.0273	24.6400	0.0246	(9.876)	0	0	7,000
2016/12/23	R186	02/02/2017	8.60	Call	Bond Future	442.3200	0.4423	423.1300	0.4231	(4.338)	0	0	7,000
2016/12/23	R186	02/02/2017	8.81	Call	Bond Future	872.5300	0.8725	845.4600	0.8455	(3.102)	0	0	0
2016/12/23	R186	02/02/2017	8.37	Call	Bond Future	178.5100	0.1785	167.6200	0.1676	(6.100)	0	0	500
2016/12/23	R186	02/02/2017	8.62	Put	Bond Future	3,011.6800	3.0117	3,022.6500	3.0226	0.364	0	0	0
2016/12/23	R186	02/02/2017	8.79	Call	Bond Future	822.5100	0.8225	796.1400	0.7961	(3.206)	0	0	0
2016/12/23	R186	02/02/2017	8.95	Call	Bond Future	1,280.2700	1.2803	1,248.8500	1.2489	(2.454)	0	0	0
2016/12/23	R186	02/02/2017	9.02	Call	Bond Future	1,522.6100	1.5226	1,489.4700	1.4895	(2.177)	0	0	0
2016/12/23	R186	02/02/2017	8.87	Put	Bond Future	1,817.6800	1.8177	1,819.5600	1.8196	0.103	0	0	500
2016/12/23	R186	02/02/2017	9.50	Put	Bond Future	306.0200	0.3060	300.4900	0.3005	(1.807)	0	0	13,500
2016/12/23	R186	02/02/2017	8.43	Call	Bond Future	230.2900	0.2303	217.4000	0.2174	(5.597)	0	0	750
2016/12/23	R186	02/02/2017	8.80	Call	Bond Future	847.2700	0.8473	820.5500	0.8206	(3.154)	0	0	0
2016/12/23	R186	02/02/2017	8.90	Call	Bond Future	1,123.0800	1.1231	1,093.0900	1.0931	(2.670)	0	0	0
2016/12/23	R186	02/02/2017	9.40	Put	Bond Future	426.7400	0.4267	420.9000	0.4209	(1.369)	0	0	750
2016/12/23	R186	02/02/2017	9.10	Call	Bond Future	1,831.8000	1.8318	1,797.0900	1.7971	(1.895)	0	0	0
2016/12/23	R186	02/02/2017	8.37	Put	Bond Future	4,507.4800	4.5075	4,527.5300	4.5275	0.445	0	0	0
2016/12/23	R186	02/02/2017	8.60	Put	Bond Future	3,121.3600	3.1214	3,133.1100	3.1331	0.376	0	0	0
2016/12/23	R186	02/02/2017	8.62	Call	Bond Future	474.6000	0.4746	454.6300	0.4546	(4.208)	0	0	500
2016/12/23	R186	02/02/2017	8.79	Put	Bond Future	2,162.6300	2.1626	2,167.2000	2.1672	0.211	0	0	0
2016/12/23	R186	02/02/2017	8.95	Put	Bond Future	1,509.4600	1.5095	1,508.9800	1.5090	(0.032)	0	0	2,546
2016/12/23	R186	02/02/2017	9.02	Put	Bond Future	1,270.4700	1.2705	1,268.2700	1.2683	(0.173)	0	0	500
2016/12/23	R186	04/05/2017			Bond Future	9.0311	113.2989	9.0360	113.2656	0.055	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/23	R186	04/05/2017	8.89	Put	Bond Future	2,971.2800	2.9713	2,980.4600	2.9805	0.309	0	0	0
2016/12/23	R186	04/05/2017	8.91	Put	Bond Future	2,895.6300	2.8956	2,904.5000	2.9045	0.306	0	0	0
2016/12/23	R186	04/05/2017	8.90	Put	Bond Future	2,933.2900	2.9333	2,942.3200	2.9423	0.308	0	0	0
2016/12/23	R186	04/05/2017	8.91	Call	Bond Future	2,076.5000	2.0765	2,052.1200	2.0521	(1.174)	0	0	0
2016/12/23	R186	04/05/2017	8.89	Call	Bond Future	2,016.0600	2.0161	1,991.9900	1.9920	(1.194)	0	0	0
2016/12/23	R186	04/05/2017	8.90	Call	Bond Future	2,046.1400	2.0461	2,021.9200	2.0219	(1.184)	0	0	0
2016/12/23	R186	03/08/2017	8.93	Put	Bond Future	3,696.6800	3.6967	3,707.7400	3.7077	0.299	0	0	0
2016/12/23	R186	03/08/2017			Bond Future	9.0705	110.2500	9.0757	110.2158	0.057	0.0000	0.0000	0
2016/12/23	R186	03/08/2017	8.92	Put	Bond Future	3,732.7900	3.7328	3,743.9700	3.7440	0.300	0	0	0
2016/12/23	R186	03/08/2017	8.91	Call	Bond Future	2,704.8600	2.7049	2,682.0300	2.6820	(0.844)	0	0	0
2016/12/23	R186	03/08/2017	8.93	Call	Bond Future	2,765.4800	2.7655	2,742.4100	2.7424	(0.834)	0	0	0
2016/12/23	R186	03/08/2017	8.92	Call	Bond Future	2,734.9000	2.7349	2,711.9500	2.7119	(0.839)	0	0	0
2016/12/23	R186	03/08/2017	8.91	Put	Bond Future	3,769.4900	3.7695	3,780.7900	3.7808	0.300	0	0	0
2016/12/23	R197	02/02/2017			Bond Future	295.0330	295.0330	295.0053	295.0053	(0.009)	0.0000	0.0000	1,246
2016/12/23	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R197	02/02/2017	302.57	Put	Bond Future	7,537.0300	7.5370	7,564.7200	7.5647	0.367	0	0	0
2016/12/23	R197	02/02/2017	302.59	Put	Bond Future	7,557.0300	7.5570	7,584.7200	7.5847	0.366	0	0	0
2016/12/23	R197	02/02/2017	302.58	Put	Bond Future	7,547.0300	7.5470	7,574.7200	7.5747	0.367	0	0	0
2016/12/23	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R197	04/05/2017	308.58	Put	Bond Future	7,831.5400	7.8315	7,864.3900	7.8644	0.419	0	0	0
2016/12/23	R197	04/05/2017			Bond Future	300.7485	300.7485	300.7156	300.7156	(0.011)	0.0000	0.0000	0
2016/12/23	R197	04/05/2017	308.60	Put	Bond Future	7,851.5400	7.8515	7,884.3900	7.8844	0.418	0	0	0
2016/12/23	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R197	04/05/2017	308.59	Put	Bond Future	7,841.5400	7.8415	7,874.3900	7.8744	0.419	0	0	0
2016/12/23	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R197	03/08/2017			Bond Future	299.8508	299.8508	299.8167	299.8167	(0.011)	0.0000	0.0000	0
2016/12/23	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R197	03/08/2017	308.05	Put	Bond Future	8,199.2500	8.1992	8,233.3300	8.2333	0.416	0	0	0
2016/12/23	R197	03/08/2017	308.07	Put	Bond Future	8,219.2500	8.2192	8,253.3300	8.2533	0.415	0	0	0
2016/12/23	R197	03/08/2017	308.06	Put	Bond Future	8,209.2500	8.2092	8,243.3300	8.2433	0.415	0	0	0
2016/12/23	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R202	02/02/2017			Bond Future	242.8962	242.8962	242.8734	242.8734	(0.009)	0.0000	0.0000	36,370
2016/12/23	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R202	02/02/2017	251.72	Put	Bond Future	8,823.7800	8.8238	8,846.6300	8.8466	0.259	0	0	0
2016/12/23	R202	02/02/2017	251.74	Put	Bond Future	8,843.7800	8.8438	8,866.6300	8.8666	0.258	0	0	0
2016/12/23	R202	02/02/2017	251.73	Put	Bond Future	8,833.7800	8.8338	8,856.6300	8.8566	0.259	0	0	0
2016/12/23	R202	04/05/2017	256.73	Put	Bond Future	9,128.2600	9.1283	9,155.5500	9.1555	0.299	0	0	0
2016/12/23	R202	04/05/2017			Bond Future	247.6017	247.6017	247.5744	247.5744	(0.011)	0.0000	0.0000	0
2016/12/23	R202	04/05/2017	256.72	Put	Bond Future	9,118.2600	9.1183	9,145.5500	9.1455	0.299	0	0	0
2016/12/23	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R202	04/05/2017	256.71	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/23	R202	04/05/2017	256.72	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R202	04/05/2017	256.71	Put	Bond Future	9,108.2600		9.1083	9,135.5500	9.1355	0.300	0	0	0
2016/12/23	R202	03/08/2017	258.36	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R202	03/08/2017			Bond Future	248.8792		248.8792	248.8513	248.8513	(0.011)	0.0000	0.0000	0
2016/12/23	R202	03/08/2017	258.37	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R202	03/08/2017	258.35	Put	Bond Future	9,470.8400		9.4708	9,498.7300	9.4987	0.294	0	0	0
2016/12/23	R202	03/08/2017	258.37	Put	Bond Future	9,490.8400		9.4908	9,518.7300	9.5187	0.294	0	0	0
2016/12/23	R202	03/08/2017	258.35	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R202	03/08/2017	258.36	Put	Bond Future	9,480.8400		9.4808	9,508.7300	9.5087	0.294	0	0	0
2016/12/23	R203	02/02/2017	7.70	Call	Bond Future	62.2200		0.0622	60.1000	0.0601	(3.407)	0	0	0
2016/12/23	R203	02/02/2017	7.71	Put	Bond Future	112.9700		0.1130	113.6100	0.1136	0.567	0	0	0
2016/12/23	R203	02/02/2017			Bond Future	7.7937		103.5542	7.7986	103.5514	0.062	0.0000	0.0000	27,216
2016/12/23	R203	02/02/2017	7.71	Call	Bond Future	64.5700		0.0646	62.4200	0.0624	(3.330)	0	0	0
2016/12/23	R203	02/02/2017	7.72	Call	Bond Future	67.1200		0.0671	64.9300	0.0649	(3.263)	0	0	0
2016/12/23	R203	02/02/2017	7.70	Put	Bond Future	116.4000		0.1164	117.0700	0.1171	0.576	0	0	0
2016/12/23	R203	02/02/2017	7.72	Put	Bond Future	109.7300		0.1097	110.3300	0.1103	0.547	0	0	0
2016/12/23	R203	04/05/2017	6.91	Call	Bond Future	14.7200		0.0147	13.9800	0.0140	(5.027)	0	0	0
2016/12/23	R203	04/05/2017	6.92	Put	Bond Future	273.5000		0.2735	277.1900	0.2772	1.349	0	0	0
2016/12/23	R203	04/05/2017			Bond Future	7.6582		101.3810	7.6710	101.3766	0.167	0.0000	0.0000	0
2016/12/23	R203	04/05/2017	6.92	Call	Bond Future	15.3000		0.0153	14.5400	0.0145	(4.967)	0	0	0
2016/12/23	R203	04/05/2017	6.93	Call	Bond Future	15.7700		0.0158	14.9900	0.0150	(4.946)	0	0	0
2016/12/23	R203	04/05/2017	6.91	Put	Bond Future	276.4300		0.2764	280.1400	0.2801	1.342	0	0	0
2016/12/23	R203	04/05/2017	6.93	Put	Bond Future	270.4600		0.2705	274.1300	0.2741	1.357	0	0	0
2016/12/23	R203	03/08/2017	4.89	Call	Bond Future	52.1900		0.0522	52.1100	0.0521	(0.153)	0	0	0
2016/12/23	R203	03/08/2017			Bond Future	4.6638		103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/23	R203	03/08/2017	4.87	Call	Bond Future	50.9200		0.0509	50.8300	0.0508	(0.177)	0	0	0
2016/12/23	R203	03/08/2017	4.88	Call	Bond Future	51.5500		0.0516	51.4700	0.0515	(0.155)	0	0	0
2016/12/23	R203	03/08/2017	4.87	Put	Bond Future	28.8000		0.0288	28.7100	0.0287	(0.313)	0	0	0
2016/12/23	R203	03/08/2017	4.89	Put	Bond Future	27.9200		0.0279	27.8400	0.0278	(0.287)	0	0	0
2016/12/23	R203	03/08/2017	4.88	Put	Bond Future	28.3500		0.0284	28.2700	0.0283	(0.282)	0	0	0
2016/12/23	R204	02/02/2017	8.28	Call	Bond Future	582.2000		0.5822	573.6100	0.5736	(1.475)	0	0	0
2016/12/23	R204	02/02/2017			Bond Future	7.9935		101.0508	7.9982	101.0428	0.058	0.0000	0.0000	30,150
2016/12/23	R204	02/02/2017	8.29	Call	Bond Future	595.2800		0.5953	586.6700	0.5867	(1.446)	0	0	0
2016/12/23	R204	02/02/2017	8.30	Call	Bond Future	608.4700		0.6085	599.8500	0.5998	(1.417)	0	0	0
2016/12/23	R204	02/02/2017	8.28	Put	Bond Future	95.0600		0.0951	94.4200	0.0944	(0.673)	0	0	0
2016/12/23	R204	02/02/2017	8.30	Put	Bond Future	87.4400		0.0874	86.7700	0.0868	(0.766)	0	0	0
2016/12/23	R204	02/02/2017	8.29	Put	Bond Future	91.1900		0.0912	90.5300	0.0905	(0.724)	0	0	0
2016/12/23	R204	04/05/2017	7.90	Put	Bond Future	525.5600		0.5256	529.5300	0.5295	0.755	0	0	0
2016/12/23	R204	04/05/2017			Bond Future	8.0258		103.0022	8.0324	102.9925	0.081	0.0000	0.0000	0
2016/12/23	R204	04/05/2017	7.92	Put	Bond Future	509.1200		0.5091	512.9700	0.5130	0.756	0	0	0
2016/12/23	R204	04/05/2017	7.90	Call	Bond Future	337.7000		0.3377	331.9500	0.3320	(1.703)	0	0	0
2016/12/23	R204	04/05/2017	7.91	Put	Bond Future	517.3000		0.5173	521.2000	0.5212	0.754	0	0	0
2016/12/23	R204	04/05/2017	7.91	Call	Bond Future	344.3900		0.3444	338.5700	0.3386	(1.690)	0	0	0
2016/12/23	R204	04/05/2017	7.92	Call	Bond Future	351.1500		0.3512	345.2800	0.3453	(1.672)	0	0	0
2016/12/23	R204	03/08/2017	7.77	Put	Bond Future	674.2900		0.6743	679.2500	0.6792	0.736	0	0	0
2016/12/23	R204	03/08/2017			Bond Future	8.0178		101.0113	8.0258	101.0012	0.099	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
2016/12/23	R204	03/08/2017	7.76	Put	Bond Future	681.7100	0.6817	686.7200	0.6867	0.735	0	0	0
2016/12/23	R204	03/08/2017	7.75	Call	Bond Future	347.1100	0.3471	342.0700	0.3421	(1.452)	0	0	0
2016/12/23	R204	03/08/2017	7.76	Call	Bond Future	352.4400	0.3524	347.3500	0.3473	(1.444)	0	0	0
2016/12/23	R204	03/08/2017	7.77	Call	Bond Future	357.8100	0.3578	352.6700	0.3527	(1.437)	0	0	0
2016/12/23	R204	03/08/2017	7.75	Put	Bond Future	689.1800	0.6892	694.2400	0.6942	0.734	0	0	0
2016/12/23	R207	02/02/2017	9.24	Call	Bond Future	2,564.3400	2.5643	2,565.4200	2.5654	0.042	0	0	0
2016/12/23	R207	02/02/2017			Bond Future	8.2091	97.9944	8.2085	97.9958	(0.007)	0.0000	0.0000	74,783
2016/12/23	R207	02/02/2017	8.91	Call	Bond Future	1,774.9500	1.7750	1,774.9000	1.7749	(0.003)	0	0	62
2016/12/23	R207	02/02/2017	9.22	Call	Bond Future	2,515.9700	2.5160	2,517.0100	2.5170	0.041	0	0	0
2016/12/23	R207	02/02/2017	9.23	Call	Bond Future	2,540.1600	2.5402	2,541.2200	2.5412	0.042	0	0	0
2016/12/23	R207	02/02/2017	8.91	Put	Bond Future	24.9100	0.0249	23.4200	0.0234	(5.982)	0	0	0
2016/12/23	R207	02/02/2017	9.22	Put	Bond Future	4.3400	0.0043	3.9400	0.0039	(9.217)	0	0	0
2016/12/23	R207	02/02/2017	9.24	Put	Bond Future	3.8400	0.0038	3.4800	0.0035	(9.375)	0	0	0
2016/12/23	R207	02/02/2017	9.23	Put	Bond Future	4.0900	0.0041	3.7100	0.0037	(9.291)	0	0	0
2016/12/23	R207	04/05/2017	8.21	Put	Bond Future	754.1100	0.7541	751.5500	0.7516	(0.339)	0	0	0
2016/12/23	R207	04/05/2017			Bond Future	8.2560	99.8869	8.2560	99.8868	0.001	0.0000	0.0000	0
2016/12/23	R207	04/05/2017	8.22	Call	Bond Future	658.1300	0.6581	655.4400	0.6554	(0.409)	0	0	0
2016/12/23	R207	04/05/2017	8.20	Call	Bond Future	635.6100	0.6356	632.9200	0.6329	(0.423)	0	0	0
2016/12/23	R207	04/05/2017	8.21	Call	Bond Future	646.8100	0.6468	644.1300	0.6441	(0.414)	0	0	0
2016/12/23	R207	04/05/2017	8.20	Put	Bond Future	766.2700	0.7663	763.7000	0.7637	(0.335)	0	0	0
2016/12/23	R207	04/05/2017	8.22	Put	Bond Future	742.0900	0.7421	739.5200	0.7395	(0.346)	0	0	0
2016/12/23	R207	03/08/2017	8.19	Call	Bond Future	787.7200	0.7877	785.6200	0.7856	(0.267)	0	0	51
2016/12/23	R207	03/08/2017			Bond Future	8.2814	98.2318	8.2815	98.2315	0.002	0.0000	0.0000	0
2016/12/23	R207	03/08/2017	8.39	Put	Bond Future	778.8400	0.7788	777.0000	0.7770	(0.236)	0	0	0
2016/12/23	R207	03/08/2017	8.41	Put	Bond Future	760.5000	0.7605	758.6600	0.7587	(0.242)	0	0	0
2016/12/23	R207	03/08/2017	8.19	Put	Bond Future	983.0600	0.9831	981.2600	0.9813	(0.183)	0	0	0
2016/12/23	R207	03/08/2017	8.40	Put	Bond Future	769.6300	0.7696	767.7900	0.7678	(0.239)	0	0	0
2016/12/23	R207	03/08/2017	8.41	Call	Bond Future	1,034.6600	1.0347	1,032.5200	1.0325	(0.207)	0	0	0
2016/12/23	R207	03/08/2017	8.39	Call	Bond Future	1,010.4400	1.0104	1,008.3000	1.0083	(0.212)	0	0	0
2016/12/23	R207	03/08/2017	8.40	Call	Bond Future	1,022.5100	1.0225	1,020.3700	1.0204	(0.209)	0	0	0
2016/12/23	R208	02/02/2017			Bond Future	8.3681	96.8284	8.3675	96.8304	(0.007)	0.0000	0.0000	29,322
2016/12/23	R208	02/02/2017	8.64	Call	Bond Future	1,157.1800	1.1572	1,152.5800	1.1526	(0.398)	0	0	0
2016/12/23	R208	02/02/2017	8.63	Put	Bond Future	267.2900	0.2673	260.6100	0.2606	(2.499)	0	0	0
2016/12/23	R208	02/02/2017	8.65	Put	Bond Future	249.4900	0.2495	242.9900	0.2430	(2.605)	0	0	0
2016/12/23	R208	02/02/2017	8.64	Put	Bond Future	258.3300	0.2583	251.7300	0.2517	(2.555)	0	0	0
2016/12/23	R208	02/02/2017	8.65	Call	Bond Future	1,181.2000	1.1812	1,176.7000	1.1767	(0.381)	0	0	0
2016/12/23	R208	02/02/2017	8.63	Call	Bond Future	1,133.2700	1.1333	1,128.5900	1.1286	(0.413)	0	0	0
2016/12/23	R208	04/05/2017	8.39	Call	Bond Future	975.6100	0.9756	972.0800	0.9721	(0.362)	0	0	0
2016/12/23	R208	04/05/2017			Bond Future	8.4088	95.2955	8.4086	95.2960	(0.002)	0.0000	0.0000	0
2016/12/23	R208	04/05/2017	8.37	Call	Bond Future	944.3400	0.9443	940.8100	0.9408	(0.374)	0	0	0
2016/12/23	R208	04/05/2017	8.38	Call	Bond Future	959.9000	0.9599	956.3700	0.9564	(0.368)	0	0	0
2016/12/23	R208	04/05/2017	8.37	Put	Bond Future	1,066.8300	1.0668	1,062.8000	1.0628	(0.378)	0	0	0
2016/12/23	R208	04/05/2017	8.39	Put	Bond Future	1,034.9200	1.0349	1,030.8900	1.0309	(0.389)	0	0	0
2016/12/23	R208	04/05/2017	8.38	Put	Bond Future	1,050.7900	1.0508	1,046.7600	1.0468	(0.384)	0	0	0
2016/12/23	R208	03/08/2017	8.32	Call	Bond Future	1,116.4200	1.1164	1,113.7500	1.1138	(0.239)	0	0	0
2016/12/23	R208	03/08/2017			Bond Future	8.4336	97.1932	8.4335	97.1935	(0.001)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/23	R208	03/08/2017	8.30	Call	Bond Future	1,088.3700	1.0884	1,085.7000	1.0857	(0.245)	0	0	0
2016/12/23	R208	03/08/2017	8.31	Call	Bond Future	1,102.3400	1.1023	1,099.6700	1.0997	(0.242)	0	0	0
2016/12/23	R208	03/08/2017	8.30	Put	Bond Future	1,488.1800	1.4882	1,485.1500	1.4851	(0.204)	0	0	0
2016/12/23	R208	03/08/2017	8.32	Put	Bond Future	1,456.2400	1.4562	1,453.2100	1.4532	(0.208)	0	0	0
2016/12/23	R208	03/08/2017	8.31	Put	Bond Future	1,472.1500	1.4722	1,469.1200	1.4691	(0.206)	0	0	0
2016/12/23	R209	02/02/2017	9.55	Put	Bond Future	1,574.6500	1.5747	1,590.4500	1.5904	1.003	0	0	0
2016/12/23	R209	02/02/2017			Bond Future	9.5825	73.2362	9.5921	73.1719	0.100	0.0000	0.0000	66,512
2016/12/23	R209	02/02/2017	9.54	Put	Bond Future	1,610.1400	1.6101	1,626.4400	1.6264	1.012	0	0	0
2016/12/23	R209	02/02/2017	9.55	Call	Bond Future	1,355.2000	1.3552	1,306.7500	1.3068	(3.575)	0	0	0
2016/12/23	R209	02/02/2017	9.53	Call	Bond Future	1,291.2600	1.2913	1,243.8200	1.2438	(3.674)	0	0	0
2016/12/23	R209	02/02/2017	9.54	Call	Bond Future	1,323.0000	1.3230	1,275.0500	1.2750	(3.624)	0	0	0
2016/12/23	R209	02/02/2017	9.53	Put	Bond Future	1,646.1800	1.6462	1,662.9900	1.6630	1.021	0	0	0
2016/12/23	R209	04/05/2017	9.48	Put	Bond Future	3,156.4600	3.1565	3,183.0200	3.1830	0.841	0	0	0
2016/12/23	R209	04/05/2017			Bond Future	9.6288	71.4997	9.6388	71.4331	0.104	0.0000	0.0000	0
2016/12/23	R209	04/05/2017	9.47	Put	Bond Future	3,195.3700	3.1954	3,222.2200	3.2222	0.840	0	0	0
2016/12/23	R209	04/05/2017	9.46	Call	Bond Future	2,094.4000	2.0944	2,054.8700	2.0549	(1.887)	0	0	0
2016/12/23	R209	04/05/2017	9.47	Call	Bond Future	2,123.6300	2.1236	2,083.8100	2.0838	(1.875)	0	0	0
2016/12/23	R209	04/05/2017	9.48	Call	Bond Future	2,152.9200	2.1529	2,112.8100	2.1128	(1.863)	0	0	0
2016/12/23	R209	04/05/2017	9.46	Put	Bond Future	3,234.4400	3.2344	3,261.5800	3.2616	0.839	0	0	0
2016/12/23	R209	03/08/2017			Bond Future	9.6691	72.9236	9.6794	72.8555	0.107	0.0000	0.0000	0
2016/12/23	R209	03/08/2017	9.44	Call	Bond Future	2,748.0700	2.7481	2,709.7300	2.7097	(1.395)	0	0	0
2016/12/23	R209	03/08/2017	9.43	Put	Bond Future	4,329.0200	4.3290	4,359.0300	4.3590	0.693	0	0	0
2016/12/23	R209	03/08/2017	9.45	Put	Bond Future	4,250.1500	4.2501	4,279.7100	4.2797	0.696	0	0	0
2016/12/23	R209	03/08/2017	9.44	Put	Bond Future	4,289.4500	4.2894	4,319.2300	4.3192	0.694	0	0	0
2016/12/23	R209	03/08/2017	9.45	Call	Bond Future	2,777.0800	2.7771	2,738.5200	2.7385	(1.389)	0	0	0
2016/12/23	R209	03/08/2017	9.43	Call	Bond Future	2,719.2200	2.7192	2,681.1100	2.6811	(1.402)	0	0	0
2016/12/23	R210	02/02/2017	190.85	Put	Bond Future	5,027.5600	5.0276	5,045.0400	5.0450	0.348	0	0	0
2016/12/23	R210	02/02/2017			Bond Future	185.8224	185.8224	185.8050	185.8050	(0.009)	0.0000	0.0000	1,885
2016/12/23	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R210	02/02/2017	190.84	Put	Bond Future	5,017.5600	5.0176	5,035.0400	5.0350	0.348	0	0	0
2016/12/23	R210	02/02/2017	190.86	Put	Bond Future	5,037.5600	5.0376	5,055.0400	5.0550	0.347	0	0	0
2016/12/23	R210	04/05/2017			Bond Future	187.1045	187.1045	187.0838	187.0838	(0.011)	0.0000	0.0000	0
2016/12/23	R210	04/05/2017	192.31	Put	Bond Future	5,205.5000	5.2055	5,226.2200	5.2262	0.398	0	0	0
2016/12/23	R210	04/05/2017	192.33	Put	Bond Future	5,225.5000	5.2255	5,246.2200	5.2462	0.397	0	0	0
2016/12/23	R210	04/05/2017	192.32	Put	Bond Future	5,215.5000	5.2155	5,236.2200	5.2362	0.397	0	0	0
2016/12/23	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R210	03/08/2017	196.29	Put	Bond Future	5,448.9200	5.4489	5,470.5300	5.4705	0.397	0	0	0
2016/12/23	R210	03/08/2017			Bond Future	190.8411	190.8411	190.8195	190.8195	(0.011)	0.0000	0.0000	0
2016/12/23	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R210	03/08/2017	196.28	Put	Bond Future	5,438.9200	5.4389	5,460.5300	5.4605	0.397	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
2016/12/23	R210	03/08/2017	196.30	Put	Bond Future	5,458.9200	5.4589	5,480.5300	5.4805	0.396	0	0	0
2016/12/23	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R212	02/02/2017			Bond Future	146.0557	146.0557	146.0418	146.0418	(0.010)	0.0000	0.0000	3,380
2016/12/23	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R212	02/02/2017	149.27	Put	Bond Future	3,214.2600	3.2143	3,228.2300	3.2282	0.435	0	0	0
2016/12/23	R212	02/02/2017	149.29	Put	Bond Future	3,234.2600	3.2343	3,248.2300	3.2482	0.432	0	0	0
2016/12/23	R212	02/02/2017	149.28	Put	Bond Future	3,224.2600	3.2243	3,238.2300	3.2382	0.433	0	0	0
2016/12/23	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R212	04/05/2017			Bond Future	148.8854	148.8854	148.8687	148.8687	(0.011)	0.0000	0.0000	0
2016/12/23	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R212	04/05/2017	152.23	Put	Bond Future	3,344.6200	3.3446	3,361.2900	3.3613	0.498	0	0	0
2016/12/23	R212	04/05/2017	152.25	Put	Bond Future	3,364.6200	3.3646	3,381.2900	3.3813	0.495	0	0	0
2016/12/23	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R212	04/05/2017	152.24	Put	Bond Future	3,354.6200	3.3546	3,371.2900	3.3713	0.497	0	0	0
2016/12/23	R212	03/08/2017			Bond Future	149.8267	149.8267	149.8095	149.8095	(0.011)	0.0000	0.0000	0
2016/12/23	R212	03/08/2017	153.34	Put	Bond Future	3,513.2600	3.5133	3,530.4700	3.5305	0.490	0	0	0
2016/12/23	R212	03/08/2017	153.36	Put	Bond Future	3,533.2600	3.5333	3,550.4700	3.5505	0.487	0	0	0
2016/12/23	R212	03/08/2017	153.35	Put	Bond Future	3,523.2600	3.5233	3,540.4700	3.5405	0.488	0	0	0
2016/12/23	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/23	R213	02/02/2017	9.40	Call	Bond Future	1,366.1500	1.3662	1,334.4500	1.3344	(2.320)	0	0	0
2016/12/23	R213	02/02/2017	9.42	Call	Bond Future	1,432.5700	1.4326	1,400.4100	1.4004	(2.245)	0	0	0
2016/12/23	R213	02/02/2017			Bond Future	9.4197	84.4408	9.4241	84.4112	0.047	0.0000	0.0000	50,655
2016/12/23	R213	02/02/2017	9.41	Call	Bond Future	1,399.1900	1.3992	1,367.2600	1.3673	(2.282)	0	0	0
2016/12/23	R213	02/02/2017	9.40	Put	Bond Future	1,497.8100	1.4978	1,495.7300	1.4957	(0.139)	0	0	0
2016/12/23	R213	02/02/2017	9.42	Put	Bond Future	1,430.6300	1.4306	1,428.0900	1.4281	(0.178)	0	0	0
2016/12/23	R213	02/02/2017	9.41	Put	Bond Future	1,464.0100	1.4640	1,461.7000	1.4617	(0.158)	0	0	0
2016/12/23	R213	04/05/2017			Bond Future	9.4667	82.5197	9.4715	82.4882	0.050	0.0000	0.0000	0
2016/12/23	R213	04/05/2017	9.35	Put	Bond Future	2,936.0500	2.9361	2,943.4400	2.9434	0.252	0	0	0
2016/12/23	R213	04/05/2017	9.37	Put	Bond Future	2,863.1500	2.8631	2,870.2500	2.8702	0.248	0	0	0
2016/12/23	R213	04/05/2017	9.35	Call	Bond Future	2,161.2500	2.1613	2,137.1400	2.1371	(1.116)	0	0	0
2016/12/23	R213	04/05/2017	9.36	Put	Bond Future	2,899.3400	2.8993	2,906.5900	2.9066	0.250	0	0	0
2016/12/23	R213	04/05/2017	9.36	Call	Bond Future	2,191.3100	2.1913	2,167.0600	2.1671	(1.107)	0	0	0
2016/12/23	R213	04/05/2017	9.37	Call	Bond Future	2,221.8200	2.2218	2,197.4200	2.1974	(1.098)	0	0	0
2016/12/23	R213	03/08/2017	9.33	Put	Bond Future	3,942.3100	3.9423	3,952.3200	3.9523	0.254	0	0	0
2016/12/23	R213	03/08/2017			Bond Future	9.5075	84.1629	9.5124	84.1306	0.052	0.0000	0.0000	0
2016/12/23	R213	03/08/2017	9.35	Put	Bond Future	3,868.4500	3.8685	3,878.2400	3.8782	0.253	0	0	0
2016/12/23	R213	03/08/2017	9.33	Call	Bond Future	2,774.3300	2.7743	2,752.0200	2.7520	(0.804)	0	0	0
2016/12/23	R213	03/08/2017	9.34	Put	Bond Future	3,905.2600	3.9053	3,915.1600	3.9152	0.254	0	0	0
2016/12/23	R213	03/08/2017	9.34	Call	Bond Future	2,803.7100	2.8037	2,781.2900	2.7813	(0.800)	0	0	0
2016/12/23	R213	03/08/2017	9.35	Call	Bond Future	2,833.2700	2.8333	2,810.7400	2.8107	(0.795)	0	0	0
2016/12/23	R214	02/02/2017			Bond Future	9.6378	73.6895	9.6474	73.6224	0.099	0.0000	0.0000	36,737
2016/12/23	R214	02/02/2017	9.67	Call	Bond Future	1,667.7600	1.6678	1,613.5800	1.6136	(3.249)	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
2016/12/23	R214	02/02/2017	9.66	Put	Bond Future	1,475.2500	1.4753	1,488.7300	1.4887	0.914	0	0	0
2016/12/23	R214	02/02/2017	9.68	Put	Bond Future	1,408.6000	1.4086	1,421.1300	1.4211	0.890	0	0	0
2016/12/23	R214	02/02/2017	9.67	Put	Bond Future	1,441.7000	1.4417	1,454.7000	1.4547	0.902	0	0	0
2016/12/23	R214	02/02/2017	9.68	Call	Bond Future	1,704.7200	1.7047	1,650.0700	1.6501	(3.206)	0	0	0
2016/12/23	R214	02/02/2017	9.66	Call	Bond Future	1,631.1500	1.6312	1,577.4500	1.5775	(3.292)	0	0	0
2016/12/23	R214	04/05/2017	9.58	Put	Bond Future	3,125.3500	3.1254	3,151.5900	3.1516	0.840	0	0	0
2016/12/23	R214	04/05/2017			Bond Future	9.6818	71.8145	9.6918	71.7448	0.103	0.0000	0.0000	0
2016/12/23	R214	04/05/2017	9.57	Put	Bond Future	3,164.4900	3.1645	3,191.0300	3.1910	0.839	0	0	0
2016/12/23	R214	04/05/2017	9.58	Call	Bond Future	2,407.7500	2.4078	2,364.3400	2.3643	(1.803)	0	0	0
2016/12/23	R214	04/05/2017	9.56	Call	Bond Future	2,344.1600	2.3442	2,301.3500	2.3013	(1.826)	0	0	0
2016/12/23	R214	04/05/2017	9.57	Call	Bond Future	2,375.7500	2.3757	2,332.6400	2.3326	(1.815)	0	0	0
2016/12/23	R214	04/05/2017	9.56	Put	Bond Future	3,204.1600	3.2042	3,231.0000	3.2310	0.838	0	0	0
2016/12/23	R214	03/08/2017	9.51	Call	Bond Future	2,934.6800	2.9347	2,894.1200	2.8941	(1.382)	0	0	0
2016/12/23	R214	03/08/2017			Bond Future	9.7204	73.2445	9.7307	73.1734	0.106	0.0000	0.0000	0
2016/12/23	R214	03/08/2017	9.52	Call	Bond Future	2,965.1900	2.9652	2,924.4000	2.9244	(1.376)	0	0	0
2016/12/23	R214	03/08/2017	9.53	Call	Bond Future	2,996.1100	2.9961	2,955.0900	2.9551	(1.369)	0	0	0
2016/12/23	R214	03/08/2017	9.51	Put	Bond Future	4,419.9600	4.4200	4,450.5500	4.4506	0.692	0	0	0
2016/12/23	R214	03/08/2017	9.53	Put	Bond Future	4,338.0100	4.3380	4,368.1400	4.3681	0.695	0	0	0
2016/12/23	R214	03/08/2017	9.52	Put	Bond Future	4,378.7200	4.3787	4,409.0800	4.4091	0.693	0	0	0
2016/12/23	R248	02/02/2017	9.76	Put	Bond Future	1,719.9600	1.7200	1,733.3000	1.7333	0.776	0	0	0
2016/12/23	R248	02/02/2017	9.78	Put	Bond Future	1,642.2600	1.6423	1,654.5500	1.6546	0.748	0	0	0
2016/12/23	R248	02/02/2017			Bond Future	9.6835	94.7277	9.6930	94.6421	0.098	0.0000	0.0000	74,008
2016/12/23	R248	02/02/2017	9.77	Put	Bond Future	1,680.8300	1.6808	1,693.6400	1.6936	0.762	0	0	0
2016/12/23	R248	02/02/2017	9.76	Call	Bond Future	2,402.9400	2.4029	2,330.6800	2.3307	(3.007)	0	0	0
2016/12/23	R248	02/02/2017	9.77	Call	Bond Future	2,452.4300	2.4524	2,379.6400	2.3796	(2.968)	0	0	0
2016/12/23	R248	02/02/2017	9.78	Call	Bond Future	2,502.3200	2.5023	2,429.0100	2.4290	(2.930)	0	0	0
2016/12/23	R248	04/05/2017	9.66	Call	Bond Future	3,362.3200	3.3623	3,305.0300	3.3050	(1.704)	0	0	0
2016/12/23	R248	04/05/2017			Bond Future	9.7289	92.1173	9.7388	92.0286	0.102	0.0000	0.0000	0
2016/12/23	R248	04/05/2017	9.67	Call	Bond Future	3,404.4600	3.4045	3,346.8200	3.3468	(1.693)	0	0	0
2016/12/23	R248	04/05/2017	9.65	Put	Bond Future	4,028.2300	4.0282	4,059.9700	4.0600	0.788	0	0	0
2016/12/23	R248	04/05/2017	9.67	Put	Bond Future	3,931.8800	3.9319	3,962.9100	3.9629	0.789	0	0	0
2016/12/23	R248	04/05/2017	9.65	Call	Bond Future	3,320.4500	3.3205	3,263.5200	3.2635	(1.715)	0	0	0
2016/12/23	R248	04/05/2017	9.66	Put	Bond Future	3,979.8400	3.9798	4,011.2200	4.0112	0.788	0	0	0
2016/12/23	R248	03/08/2017			Bond Future	9.7689	93.9516	9.7792	93.8610	0.105	0.0000	0.0000	0
2016/12/23	R248	03/08/2017	9.57	Call	Bond Future	3,972.6100	3.9726	3,919.8900	3.9199	(1.327)	0	0	0
2016/12/23	R248	03/08/2017	9.56	Put	Bond Future	5,814.0500	5.8140	5,852.2100	5.8522	0.656	0	0	0
2016/12/23	R248	03/08/2017	9.58	Put	Bond Future	5,709.8300	5.7098	5,747.4300	5.7474	0.659	0	0	0
2016/12/23	R248	03/08/2017	9.57	Put	Bond Future	5,761.6100	5.7616	5,799.4900	5.7995	0.657	0	0	0
2016/12/23	R248	03/08/2017	9.58	Call	Bond Future	4,012.2500	4.0123	3,959.2500	3.9593	(1.321)	0	0	0
2016/12/23	R248	03/08/2017	9.56	Call	Bond Future	3,933.4700	3.9335	3,881.0300	3.8810	(1.333)	0	0	0
Total													836297