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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/12/2016 TO 29/12/2016

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
2016/12/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	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
2016/12/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	2025	02/02/2017	130.01	Put	Bond Future	2,924.7100	2.9247	2,923.5000	2.9235	(0.041)	0	0	0
2016/12/29	2025	02/02/2017			Bond Future	127.0853	127.0853	127.0865	127.0865	0.001	0.0000	0.0000	3,231
2016/12/29	2025	02/02/2017	130.00	Put	Bond Future	2,914.7100	2.9147	2,913.5000	2.9135	(0.042)	0	0	0
2016/12/29	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2025	02/02/2017	129.99	Put	Bond Future	2,904.7100	2.9047	2,903.5000	2.9035	(0.042)	0	0	0
2016/12/29	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2025	04/05/2017			Bond Future	129.5434	129.5434	129.5438	129.5438	0.000	0.0000	0.0000	0
2016/12/29	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2025	04/05/2017	132.56	Put	Bond Future	3,016.6100	3.0166	3,016.2400	3.0162	(0.012)	0	0	0
2016/12/29	2025	04/05/2017	132.58	Put	Bond Future	3,036.6100	3.0366	3,036.2400	3.0362	(0.012)	0	0	0
2016/12/29	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2025	04/05/2017	132.57	Put	Bond Future	3,026.6100	3.0266	3,026.2400	3.0262	(0.012)	0	0	0
2016/12/29	2025	03/08/2017			Bond Future	130.7930	130.7930	130.7919	130.7919	(0.001)	0.0000	0.0000	0
2016/12/29	2025	03/08/2017	133.96	Put	Bond Future	3,166.9800	3.1670	3,168.0600	3.1681	0.034	0	0	0
2016/12/29	2025	03/08/2017	133.98	Put	Bond Future	3,186.9800	3.1870	3,188.0600	3.1881	0.034	0	0	0
2016/12/29	2025	03/08/2017	133.97	Put	Bond Future	3,176.9800	3.1770	3,178.0600	3.1781	0.034	0	0	0
2016/12/29	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2030	02/02/2017	9.29	Put	Bond Future	735.2100	0.7352	417.1900	0.4172	(43.256)	0	0	0
2016/12/29	2030	02/02/2017			Bond Future	9.3964	89.8025	9.3502	90.1205	(0.491)	0.0000	0.0000	34,064
2016/12/29	2030	02/02/2017	9.31	Put	Bond Future	596.4000	0.5964	278.3800	0.2784	(53.323)	0	0	0
2016/12/29	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2030	02/02/2017	9.30	Put	Bond Future	665.7700	0.6658	347.7500	0.3477	(47.767)	0	0	0
2016/12/29	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2030	04/05/2017			Bond Future	9.4502	91.5340	9.4026	91.8576	(0.504)	0.0000	0.0000	0
2016/12/29	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2030	04/05/2017	9.32	Put	Bond Future	887.8900	0.8879	564.3100	0.5643	(36.444)	0	0	0
2016/12/29	2030	04/05/2017	9.34	Put	Bond Future	750.7600	0.7508	427.1800	0.4272	(43.100)	0	0	0
2016/12/29	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2030	04/05/2017	9.33	Put	Bond Future	819.2900	0.8193	495.7100	0.4957	(39.495)	0	0	0
2016/12/29	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2030	03/08/2017	9.34	Put	Bond Future	1,068.9700	1.0690	739.9300	0.7399	(30.781)	0	0	0
2016/12/29	2030	03/08/2017			Bond Future	9.4989	89.3469	9.4497	89.6760	(0.518)	0.0000	0.0000	0
2016/12/29	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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2016/12/29	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2030	03/08/2017	9.33	Put	Bond Future	1,136.8400	1.1368	807.8000	0.8078	(28.943)	0	0	0
2016/12/29	2030	03/08/2017	9.35	Put	Bond Future	1,001.1800	1.0012	672.1400	0.6721	(32.865)	0	0	0
2016/12/29	2032	02/02/2017	9.53	Call	Bond Future	1,412.8200	1.4128	1,566.0400	1.5660	10.845	0	0	0
2016/12/29	2032	02/02/2017			Bond Future	9.5476	92.6462	9.5014	92.9856	(0.484)	0.0000	0.0000	19,889
2016/12/29	2032	02/02/2017	9.51	Call	Bond Future	1,341.9400	1.3419	1,489.7800	1.4898	11.017	0	0	0
2016/12/29	2032	02/02/2017	9.52	Call	Bond Future	1,377.0500	1.3771	1,527.5800	1.5276	10.931	0	0	0
2016/12/29	2032	02/02/2017	9.51	Put	Bond Future	1,618.1000	1.6181	1,426.5400	1.4265	(11.839)	0	0	0
2016/12/29	2032	02/02/2017	9.53	Put	Bond Future	1,541.9700	1.5420	1,355.7900	1.3558	(12.074)	0	0	0
2016/12/29	2032	02/02/2017	9.52	Put	Bond Future	1,579.6600	1.5797	1,390.7900	1.3908	(11.956)	0	0	0
2016/12/29	2032	04/05/2017	9.45	Call	Bond Future	2,261.3800	2.2614	2,410.0600	2.4101	6.575	0	0	0
2016/12/29	2032	04/05/2017			Bond Future	9.6009	90.2735	9.5533	90.6188	(0.496)	0.0000	0.0000	0
2016/12/29	2032	04/05/2017	9.46	Call	Bond Future	2,293.4300	2.2934	2,443.5500	2.4435	6.546	0	0	0
2016/12/29	2032	04/05/2017	9.44	Put	Bond Future	3,404.5600	3.4046	3,206.5200	3.2065	(5.817)	0	0	0
2016/12/29	2032	04/05/2017	9.46	Put	Bond Future	3,321.1700	3.3212	3,126.0100	3.1260	(5.876)	0	0	0
2016/12/29	2032	04/05/2017	9.44	Call	Bond Future	2,229.6000	2.2296	2,376.8400	2.3768	6.604	0	0	0
2016/12/29	2032	04/05/2017	9.45	Put	Bond Future	3,362.6900	3.3627	3,166.0900	3.1661	(5.847)	0	0	0
2016/12/29	2032	03/08/2017	9.43	Put	Bond Future	4,512.9600	4.5130	4,314.6800	4.3147	(4.394)	0	0	0
2016/12/29	2032	03/08/2017			Bond Future	9.6476	92.0686	9.5986	92.4198	(0.508)	0.0000	0.0000	0
2016/12/29	2032	03/08/2017	9.45	Put	Bond Future	4,429.7000	4.4297	4,233.6300	4.2336	(4.426)	0	0	0
2016/12/29	2032	03/08/2017	9.44	Put	Bond Future	4,471.1900	4.4712	4,274.0200	4.2740	(4.410)	0	0	0
2016/12/29	2032	03/08/2017	9.44	Call	Bond Future	2,969.7800	2.9698	3,123.8300	3.1238	5.187	0	0	0
2016/12/29	2032	03/08/2017	9.43	Call	Bond Future	2,938.3200	2.9383	3,091.2600	3.0913	5.205	0	0	0
2016/12/29	2032	03/08/2017	9.45	Call	Bond Future	3,001.4300	3.0014	3,156.5800	3.1566	5.169	0	0	0
2016/12/29	2033	02/02/2017			Bond Future	105.7904	105.7904	105.7916	105.7916	0.001	0.0000	0.0000	5,474
2016/12/29	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2033	02/02/2017	109.70	Put	Bond Future	3,909.5600	3.9096	3,908.4100	3.9084	(0.029)	0	0	0
2016/12/29	2033	02/02/2017	109.71	Put	Bond Future	3,919.5600	3.9196	3,918.4100	3.9184	(0.029)	0	0	0
2016/12/29	2033	02/02/2017	109.72	Put	Bond Future	3,929.5600	3.9296	3,928.4100	3.9284	(0.029)	0	0	0
2016/12/29	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2033	04/05/2017			Bond Future	106.7968	106.7968	106.7974	106.7974	0.001	0.0000	0.0000	0
2016/12/29	2033	04/05/2017	110.83	Put	Bond Future	4,033.1800	4.0332	4,032.6100	4.0326	(0.014)	0	0	0
2016/12/29	2033	04/05/2017	110.85	Put	Bond Future	4,053.1800	4.0532	4,052.6100	4.0526	(0.014)	0	0	0
2016/12/29	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2033	04/05/2017	110.84	Put	Bond Future	4,043.1800	4.0432	4,042.6100	4.0426	(0.014)	0	0	0
2016/12/29	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2033	03/08/2017	113.14	Put	Bond Future	4,213.7200	4.2137	4,214.3000	4.2143	0.014	0	0	0
2016/12/29	2033	03/08/2017			Bond Future	108.9263	108.9263	108.9257	108.9257	(0.001)	0.0000	0.0000	0
2016/12/29	2033	03/08/2017	113.13	Put	Bond Future	4,203.7200	4.2037	4,204.3000	4.2043	0.014	0	0	0
2016/12/29	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2033	03/08/2017	113.12	Put	Bond Future	4,193.7200	4.1937	4,194.3000	4.1943	0.014	0	0	0

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2016/12/29	2037	02/02/2017	9.68	Put	Bond Future	1,726.6200		1.7266	1,542.0700	1.5421	(10.689)	0	0	0
2016/12/29	2037	02/02/2017			Bond Future	9.6965		89.6817	9.6554	90.0125	(0.424)	0.0000	0.0000	47,913
2016/12/29	2037	02/02/2017	9.67	Put	Bond Future	1,768.5300		1.7685	1,581.4100	1.5814	(10.581)	0	0	0
2016/12/29	2037	02/02/2017	9.68	Call	Bond Future	1,593.9300		1.5939	1,740.2200	1.7402	9.178	0	0	0
2016/12/29	2037	02/02/2017	9.66	Call	Bond Future	1,517.0800		1.5171	1,658.2300	1.6582	9.304	0	0	0
2016/12/29	2037	02/02/2017	9.67	Call	Bond Future	1,555.2800		1.5553	1,699.0000	1.6990	9.241	0	0	0
2016/12/29	2037	02/02/2017	9.66	Put	Bond Future	1,811.0100		1.8110	1,621.3200	1.6213	(10.474)	0	0	0
2016/12/29	2037	04/05/2017	9.58	Put	Bond Future	9.7505		91.4110	9.7083	91.7476	(0.433)	0.0000	0.0000	0
2016/12/29	2037	04/05/2017	9.60	Put	Bond Future	3,869.3200		3.8693	3,673.9800	3.6740	(5.048)	0	0	0
2016/12/29	2037	04/05/2017	9.60	Put	Bond Future	3,776.6700		3.7767	3,584.0600	3.5841	(5.100)	0	0	0
2016/12/29	2037	04/05/2017	9.59	Put	Bond Future	3,822.6900		3.8227	3,628.7100	3.6287	(5.074)	0	0	0
2016/12/29	2037	04/05/2017	9.60	Call	Bond Future	2,567.9000		2.5679	2,711.8900	2.7119	5.607	0	0	0
2016/12/29	2037	04/05/2017	9.58	Call	Bond Future	2,498.0300		2.4980	2,639.2900	2.6393	5.655	0	0	0
2016/12/29	2037	04/05/2017	9.59	Call	Bond Future	2,532.7200		2.5327	2,675.3400	2.6753	5.631	0	0	0
2016/12/29	2037	03/08/2017	9.57	Call	Bond Future	3,297.9400		3.2979	3,445.7300	3.4457	4.481	0	0	0
2016/12/29	2037	03/08/2017			Bond Future	9.8002		88.9711	9.7568	89.3134	(0.443)	0.0000	0.0000	0
2016/12/29	2037	03/08/2017	9.58	Call	Bond Future	3,332.4500		3.3325	3,481.3000	3.4813	4.467	0	0	0
2016/12/29	2037	03/08/2017	9.56	Put	Bond Future	5,183.9800		5.1840	4,988.4300	4.9884	(3.772)	0	0	0
2016/12/29	2037	03/08/2017	9.57	Put	Bond Future	5,136.8200		5.1368	4,942.3100	4.9423	(3.787)	0	0	0
2016/12/29	2037	03/08/2017	9.58	Put	Bond Future	5,090.2300		5.0902	4,896.7800	4.8968	(3.800)	0	0	0
2016/12/29	2037	03/08/2017	9.56	Call	Bond Future	3,263.8900		3.2639	3,410.6400	3.4106	4.496	0	0	0
2016/12/29	2038	02/02/2017	137.07	Put	Bond Future	6,459.1700		6.4592	6,457.8700	6.4579	(0.020)	0	0	0
2016/12/29	2038	02/02/2017			Bond Future	130.6108		130.6108	130.6121	130.6121	0.001	0.0000	0.0000	22,790
2016/12/29	2038	02/02/2017	137.06	Put	Bond Future	6,449.1700		6.4492	6,447.8700	6.4479	(0.020)	0	0	0
2016/12/29	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2038	02/02/2017	137.05	Put	Bond Future	6,439.1700		6.4392	6,437.8700	6.4379	(0.020)	0	0	0
2016/12/29	2038	04/05/2017	139.77	Put	Bond Future	6,632.8100		6.6328	6,632.3700	6.6324	(0.007)	0	0	0
2016/12/29	2038	04/05/2017			Bond Future	133.1372		133.1372	133.1376	133.1376	0.000	0.0000	0.0000	0
2016/12/29	2038	04/05/2017	139.79	Put	Bond Future	6,652.8100		6.6528	6,652.3700	6.6524	(0.007)	0	0	0
2016/12/29	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2038	04/05/2017	139.78	Put	Bond Future	6,642.8100		6.6428	6,642.3700	6.6424	(0.007)	0	0	0
2016/12/29	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2038	03/08/2017			Bond Future	134.2916		134.2916	134.2908	134.2908	(0.001)	0.0000	0.0000	0
2016/12/29	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2038	03/08/2017	141.16	Put	Bond Future	6,868.3600		6.8684	6,869.2400	6.8692	0.013	0	0	0
2016/12/29	2038	03/08/2017	141.18	Put	Bond Future	6,888.3600		6.8884	6,889.2400	6.8892	0.013	0	0	0
2016/12/29	2038	03/08/2017	141.17	Put	Bond Future	6,878.3600		6.8784	6,879.2400	6.8792	0.013	0	0	0
2016/12/29	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2040	02/02/2017	9.58	Call	Bond Future	1,336.5600		1.3366	1,485.6600	1.4857	11.156	0	0	0
2016/12/29	2040	02/02/2017			Bond Future	9.7009		93.7641	9.6548	94.1648	(0.475)	0.0000	0.0000	8,238
2016/12/29	2040	02/02/2017	9.59	Call	Bond Future	1,372.5100		1.3725	1,524.5900	1.5246	11.080	0	0	0
2016/12/29	2040	02/02/2017	9.60	Call	Bond Future	1,409.1800		1.4092	1,564.2700	1.5643	11.006	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
2016/12/29	2040	02/02/2017	9.58	Put	Bond Future	2,393.2000	2.3932	2,141.6300	2.1416	(10.512)	0	0	0
2016/12/29	2040	02/02/2017	9.60	Put	Bond Future	2,289.6900	2.2897	2,044.1100	2.0441	(10.725)	0	0	0
2016/12/29	2040	02/02/2017	9.59	Put	Bond Future	2,341.0200	2.3410	2,092.4300	2.0924	(10.619)	0	0	0
2016/12/29	2040	04/05/2017			Bond Future	9.7534	95.5722	9.7060	95.9798	(0.486)	0.0000	0.0000	0
2016/12/29	2040	04/05/2017	9.62	Put	Bond Future	4,032.2900	4.0323	3,804.2700	3.8043	(5.655)	0	0	0
2016/12/29	2040	04/05/2017	9.64	Put	Bond Future	3,935.2900	3.9353	3,710.5500	3.7106	(5.711)	0	0	0
2016/12/29	2040	04/05/2017	9.62	Call	Bond Future	2,877.5500	2.8775	3,057.1800	3.0572	6.242	0	0	0
2016/12/29	2040	04/05/2017	9.63	Put	Bond Future	3,983.4700	3.9835	3,757.0900	3.7571	(5.683)	0	0	0
2016/12/29	2040	04/05/2017	9.63	Call	Bond Future	2,916.1000	2.9161	3,097.3700	3.0974	6.216	0	0	0
2016/12/29	2040	04/05/2017	9.64	Call	Bond Future	2,955.1600	2.9552	3,138.0700	3.1381	6.190	0	0	0
2016/12/29	2040	03/08/2017			Bond Future	9.8016	92.9645	9.7529	93.3793	(0.497)	0.0000	0.0000	0
2016/12/29	2040	03/08/2017	9.61	Put	Bond Future	5,407.0000	5.4070	5,178.3600	5.1784	(4.229)	0	0	0
2016/12/29	2040	03/08/2017	9.63	Put	Bond Future	5,308.7400	5.3087	5,082.6100	5.0826	(4.260)	0	0	0
2016/12/29	2040	03/08/2017	9.61	Call	Bond Future	3,758.1200	3.7581	3,944.2400	3.9442	4.952	0	0	0
2016/12/29	2040	03/08/2017	9.62	Put	Bond Future	5,357.8500	5.3578	5,130.4600	5.1305	(4.244)	0	0	0
2016/12/29	2040	03/08/2017	9.62	Call	Bond Future	3,796.1900	3.7962	3,983.5600	3.9836	4.936	0	0	0
2016/12/29	2040	03/08/2017	9.63	Call	Bond Future	3,834.1800	3.8342	4,022.8100	4.0228	4.920	0	0	0
2016/12/29	2044	02/02/2017			Bond Future	9.7000	91.1315	9.6540	91.5372	(0.475)	0.0000	0.0000	20,531
2016/12/29	2044	02/02/2017	9.77	Call	Bond Future	2,161.9500	2.1619	2,371.9600	2.3720	9.714	0	0	0
2016/12/29	2044	02/02/2017	9.76	Put	Bond Future	1,590.7800	1.5908	1,392.0600	1.3921	(12.492)	0	0	0
2016/12/29	2044	02/02/2017	9.78	Put	Bond Future	1,513.5700	1.5136	1,321.0000	1.3210	(12.723)	0	0	0
2016/12/29	2044	02/02/2017	9.77	Put	Bond Future	1,551.7700	1.5518	1,356.1300	1.3561	(12.608)	0	0	0
2016/12/29	2044	02/02/2017	9.78	Call	Bond Future	2,210.4100	2.2104	2,423.4900	2.4235	9.640	0	0	0
2016/12/29	2044	02/02/2017	9.76	Call	Bond Future	2,114.1600	2.1142	2,321.0900	2.3211	9.788	0	0	0
2016/12/29	2044	04/05/2017			Bond Future	9.7503	92.8888	9.7030	93.3016	(0.485)	0.0000	0.0000	0
2016/12/29	2044	04/05/2017	9.67	Call	Bond Future	3,141.2000	3.1412	3,332.2500	3.3323	6.082	0	0	0
2016/12/29	2044	04/05/2017	9.66	Put	Bond Future	3,891.5200	3.8915	3,668.0500	3.6681	(5.742)	0	0	0
2016/12/29	2044	04/05/2017	9.68	Put	Bond Future	3,796.5300	3.7965	3,576.3700	3.5764	(5.799)	0	0	0
2016/12/29	2044	04/05/2017	9.67	Put	Bond Future	3,843.9200	3.8439	3,622.1100	3.6221	(5.770)	0	0	0
2016/12/29	2044	04/05/2017	9.68	Call	Bond Future	3,181.7900	3.1818	3,374.4900	3.3745	6.056	0	0	0
2016/12/29	2044	04/05/2017	9.66	Call	Bond Future	3,100.6900	3.1007	3,290.0800	3.2901	6.108	0	0	0
2016/12/29	2044	03/08/2017			Bond Future	9.7964	90.3529	9.7478	90.7730	(0.496)	0.0000	0.0000	0
2016/12/29	2044	03/08/2017	9.62	Put	Bond Future	5,423.4600	5.4235	5,194.2600	5.1943	(4.226)	0	0	0
2016/12/29	2044	03/08/2017	9.64	Put	Bond Future	5,324.2500	5.3242	5,097.6000	5.0976	(4.257)	0	0	0
2016/12/29	2044	03/08/2017	9.63	Put	Bond Future	5,373.5500	5.3736	5,145.6200	5.1456	(4.242)	0	0	0
2016/12/29	2044	03/08/2017	9.64	Call	Bond Future	3,960.3300	3.9603	4,153.7600	4.1538	4.884	0	0	0
2016/12/29	2044	03/08/2017	9.62	Call	Bond Future	3,882.6400	3.8826	4,073.5200	4.0735	4.916	0	0	0
2016/12/29	2044	03/08/2017	9.63	Call	Bond Future	3,921.2500	3.9213	4,113.4000	4.1134	4.900	0	0	0
2016/12/29	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2046	02/02/2017	137.14	Put	Bond Future	4,419.4500	4.4194	5,250.0400	5.2500	18.794	0	0	0
2016/12/29	2046	02/02/2017			Bond Future	132.7206	132.7206	131.8900	131.8900	(0.626)	0.0000	0.0000	18,408
2016/12/29	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2046	02/02/2017	137.13	Put	Bond Future	4,409.4500	4.4094	5,240.0400	5.2400	18.837	0	0	0
2016/12/29	2046	02/02/2017	137.15	Put	Bond Future	4,429.4500	4.4294	5,260.0400	5.2600	18.752	0	0	0
2016/12/29	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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2016/12/29	2046	04/05/2017			Bond Future	133.7588	133.7588	132.9110	132.9110	(0.634)	0.0000	0.0000	0
2016/12/29	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2046	04/05/2017	138.32	Put	Bond Future	4,561.2500	4.5613	5,408.9900	5.4090	18.586	0	0	0
2016/12/29	2046	04/05/2017	138.34	Put	Bond Future	4,581.2500	4.5813	5,428.9900	5.4290	18.505	0	0	0
2016/12/29	2046	04/05/2017	138.33	Put	Bond Future	4,571.2500	4.5713	5,418.9900	5.4190	18.545	0	0	0
2016/12/29	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2046	03/08/2017	141.17	Put	Bond Future	4,744.2600	4.7443	5,610.3500	5.6103	18.256	0	0	0
2016/12/29	2046	03/08/2017			Bond Future	136.4257	136.4257	135.5597	135.5597	(0.635)	0.0000	0.0000	0
2016/12/29	2046	03/08/2017	141.19	Put	Bond Future	4,764.2600	4.7643	5,630.3500	5.6303	18.179	0	0	0
2016/12/29	2046	03/08/2017	141.18	Put	Bond Future	4,754.2600	4.7543	5,620.3500	5.6203	18.217	0	0	0
2016/12/29	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2050	02/02/2017	144.97	Put	Bond Future	5,735.5800	5.7356	5,733.9600	5.7340	(0.028)	0	0	0
2016/12/29	2050	02/02/2017			Bond Future	139.2344	139.2344	139.2360	139.2360	0.001	0.0000	0.0000	24,832
2016/12/29	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2050	02/02/2017	144.96	Put	Bond Future	5,725.5800	5.7256	5,723.9600	5.7240	(0.028)	0	0	0
2016/12/29	2050	02/02/2017	144.98	Put	Bond Future	5,745.5800	5.7456	5,743.9600	5.7440	(0.028)	0	0	0
2016/12/29	2050	04/05/2017			Bond Future	141.9275	141.9275	141.9281	141.9281	0.000	0.0000	0.0000	0
2016/12/29	2050	04/05/2017	147.83	Put	Bond Future	5,902.5100	5.9025	5,901.8600	5.9019	(0.011)	0	0	0
2016/12/29	2050	04/05/2017	147.85	Put	Bond Future	5,922.5100	5.9225	5,921.8600	5.9219	(0.011)	0	0	0
2016/12/29	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2050	04/05/2017	147.84	Put	Bond Future	5,912.5100	5.9125	5,911.8600	5.9119	(0.011)	0	0	0
2016/12/29	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2050	03/08/2017			Bond Future	143.0947	143.0947	143.0937	143.0937	(0.001)	0.0000	0.0000	0
2016/12/29	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	2050	03/08/2017	149.22	Put	Bond Future	6,125.3300	6.1253	6,126.3100	6.1263	0.016	0	0	0
2016/12/29	2050	03/08/2017	149.24	Put	Bond Future	6,145.3300	6.1453	6,146.3100	6.1463	0.016	0	0	0
2016/12/29	2050	03/08/2017	149.23	Put	Bond Future	6,135.3300	6.1353	6,136.3100	6.1363	0.016	0	0	0
2016/12/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	AL37	02/02/2017			Index Future	511.1980	511.1980	512.0530	512.0530	0.167	0.0000	0.0000	7
2016/12/29	AL37	04/05/2017			Index Future	521.0550	521.0550	521.9220	521.9220	0.166	0.0000	0.0000	0
2016/12/29	AL37	03/08/2017			Index Future	531.4140	531.4140	532.2930	532.2930	0.165	0.0000	0.0000	0
2016/12/29	AL7T	02/02/2017			Index Future	589.8560	589.8560	591.5490	591.5490	0.287	0.0000	0.0000	2
2016/12/29	AL7T	04/05/2017			Index Future	601.2300	601.2300	602.9510	602.9510	0.286	0.0000	0.0000	0

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2016/12/29	AL7T	03/08/2017			Index Future	613.1830	613.1830	614.9320	614.9320	0.285	0.0000	0.0000	0
2016/12/29	ALBI	02/02/2017			Index Future	535.4050	535.4050	537.1060	537.1060	0.318	0.0000	0.0000	746
2016/12/29	ALBI	04/05/2017			Index Future	545.7280	545.7280	547.4590	547.4590	0.317	0.0000	0.0000	0
2016/12/29	ALBI	03/08/2017			Index Future	556.5780	556.5780	558.3370	558.3370	0.316	0.0000	0.0000	0
2016/12/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	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
2016/12/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/29	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	EL28	02/02/2017			Bond Future	127.9265	127.9265	127.9301	127.9301	0.003	0.0000	0.0000	0
2016/12/29	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	EL28	02/02/2017	135.10	Put	Bond Future	7,173.5400	7.1735	7,169.8500	7.1699	(0.051)	0	0	0
2016/12/29	EL28	02/02/2017	135.12	Put	Bond Future	7,193.5400	7.1935	7,189.8500	7.1899	(0.051)	0	0	0
2016/12/29	EL28	02/02/2017	135.11	Put	Bond Future	7,183.5400	7.1835	7,179.8500	7.1799	(0.051)	0	0	0
2016/12/29	EL28	04/05/2017			Bond Future	128.7176	128.7176	128.7206	128.7206	0.002	0.0000	0.0000	0
2016/12/29	EL28	04/05/2017	137.90	Put	Bond Future	9,182.3500	9.1824	9,179.4200	9.1794	(0.032)	0	0	0
2016/12/29	EL28	04/05/2017	137.92	Put	Bond Future	9,202.3500	9.2024	9,199.4200	9.1994	(0.032)	0	0	0
2016/12/29	EL28	04/05/2017	137.91	Put	Bond Future	9,192.3500	9.1924	9,189.4200	9.1894	(0.032)	0	0	0
2016/12/29	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	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	
2016/12/29	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	EL28	03/08/2017			Bond Future		131.2844	131.2844	131.2860	0.001	0.0000	0.0000	0	
2016/12/29	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	EL28	03/08/2017	135.16	Put	Bond Future		3,875.6100	3.8756	3,874.0300	3.8740	(0.041)	0	0	0
2016/12/29	EL28	03/08/2017	135.18	Put	Bond Future		3,895.6100	3.8956	3,894.0300	3.8940	(0.041)	0	0	0
2016/12/29	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	EL28	03/08/2017	135.17	Put	Bond Future		3,885.6100	3.8856	3,884.0300	3.8840	(0.041)	0	0	0
2016/12/29	ES33	02/02/2017			Bond Future		10.5899	79.0730	10.5484	79.3357	(0.392)	0.0000	0.0000	8,849
2016/12/29	ES33	02/02/2017	10.59	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	ES33	02/02/2017	10.61	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	ES33	02/02/2017	10.59	Call	Bond Future		0.8200	0.0008	263.5400	0.2635	32039.024	0	0	0
2016/12/29	ES33	02/02/2017	10.60	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	ES33	02/02/2017	10.60	Call	Bond Future		63.9100	0.0639	326.6300	0.3266	411.078	0	0	0
2016/12/29	ES33	02/02/2017	10.61	Call	Bond Future		126.9200	0.1269	389.6400	0.3896	206.997	0	0	0
2016/12/29	ES33	04/05/2017			Bond Future		10.6726	76.8040	10.6298	77.0712	(0.401)	0.0000	0.0000	0
2016/12/29	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	ES33	04/05/2017	10.54	Put	Bond Future		832.6800	0.8327	565.4200	0.5654	(32.096)	0	0	0
2016/12/29	ES33	04/05/2017	10.56	Put	Bond Future		706.2500	0.7063	438.9900	0.4390	(37.842)	0	0	0
2016/12/29	ES33	04/05/2017	10.55	Put	Bond Future		769.4300	0.7694	502.1700	0.5022	(34.735)	0	0	0
2016/12/29	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	ES33	03/08/2017			Bond Future		10.7493	78.3311	10.7052	78.6029	(0.410)	0.0000	0.0000	0
2016/12/29	ES33	03/08/2017	10.53	Put	Bond Future		1,365.8100	1.3658	1,094.0500	1.0941	(19.897)	0	0	0
2016/12/29	ES33	03/08/2017	10.55	Put	Bond Future		1,239.7100	1.2397	967.9500	0.9680	(21.921)	0	0	0
2016/12/29	ES33	03/08/2017	10.54	Put	Bond Future		1,302.7200	1.3027	1,030.9600	1.0310	(20.861)	0	0	0
2016/12/29	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	ES42	02/02/2017			Bond Future		10.7229	83.1839	10.6763	83.5208	(0.434)	0.0000	0.0000	8,777
2016/12/29	ES42	04/05/2017			Bond Future		10.8053	80.5251	10.7573	80.8680	(0.444)	0.0000	0.0000	0
2016/12/29	ES42	03/08/2017			Bond Future		10.8807	82.1265	10.8313	82.4753	(0.454)	0.0000	0.0000	0
2016/12/29	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	16,840.0000	1.6840	100.000	0	0	0
2016/12/29	GOVI	02/02/2017			GOVI		533.3230	533.3230	535.0240	535.0240	0.319	0.0000	0.0000	486
2016/12/29	GOVI	02/02/2017	533.32	Call	GOVI		30.0000	0.0030	17,040.0000	1.7040	56700.000	0	0	0
2016/12/29	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	16,940.0000	1.6940	100.000	0	0	0
2016/12/29	GOVI	02/02/2017	533.32	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	GOVI	02/02/2017	533.34	Put	GOVI		170.0000	0.0170	0.0000	0.0000	(100.000)	0	0	0
2016/12/29	GOVI	02/02/2017	533.33	Put	GOVI		70.0000	0.0070	0.0000	0.0000	(100.000)	0	0	0
2016/12/29	GOVI	04/05/2017			GOVI		543.6070	543.6070	545.3360	545.3360	0.318	0.0000	0.0000	0
2016/12/29	GOVI	04/05/2017	262.19	Call	GOVI		2,814,170.0000	281.4170	2,831,460.0000	283.1460	0.614	0	0	0
2016/12/29	GOVI	04/05/2017	262.20	Call	GOVI		2,814,070.0000	281.4070	2,831,360.0000	283.1360	0.614	0	0	0
2016/12/29	GOVI	04/05/2017	262.18	Call	GOVI		2,814,270.0000	281.4270	2,831,560.0000	283.1560	0.614	0	0	0
2016/12/29	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/29	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	

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2016/12/29	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	GOVI	03/08/2017			GOVI	554.4140	554.4140	556.1720	556.1720	0.317	0.0000	0.0000	0
2016/12/29	GOVI	03/08/2017	561.11	Put	GOVI	66,960.0000	6.6960	49,380.0000	4.9380	(26.254)	0	0	0
2016/12/29	GOVI	03/08/2017	561.09	Put	GOVI	66,760.0000	6.6760	49,180.0000	4.9180	(26.333)	0	0	0
2016/12/29	GOVI	03/08/2017	561.10	Put	GOVI	66,860.0000	6.6860	49,280.0000	4.9280	(26.294)	0	0	0
2016/12/29	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/29	IGOV	02/02/2017			Index Future	247.2600	247.2600	247.1180	247.1180	(0.057)	0.0000	0.0000	1,030
2016/12/29	IGOV	04/05/2017			Index Future	252.0430	252.0430	251.8970	251.8970	(0.058)	0.0000	0.0000	0
2016/12/29	IGOV	03/08/2017			Index Future	257.0680	257.0680	256.9170	256.9170	(0.059)	0.0000	0.0000	0
2016/12/29	ILBI	02/02/2017			Index Future	671.0720	671.0720	670.9350	670.9350	(0.020)	0.0000	0.0000	157
2016/12/29	ILBI	04/05/2017			Index Future	684.0790	684.0790	683.9380	683.9380	(0.021)	0.0000	0.0000	0
2016/12/29	ILBI	03/08/2017			Index Future	697.5460	697.5460	697.4020	697.4020	(0.021)	0.0000	0.0000	0
2016/12/29	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2016/12/29	IS01	15/06/2017			Interest Rate Swap	99.6183	99.6183	99.6169	99.6169	(0.001)	0.0000	0.0000	0
2016/12/29	IS01	21/09/2017			Interest Rate Swap	99.6550	99.6550	99.6509	99.6509	(0.004)	0.0000	0.0000	0
2016/12/29	IS01	21/12/2017			Interest Rate Swap	99.9217	99.9217	99.9128	99.9128	(0.009)	0.0000	0.0000	0
2016/12/29	IS01	15/03/2018			Interest Rate Swap	99.9622	99.9622	99.9485	99.9485	(0.014)	0.0000	0.0000	0
2016/12/29	IS02	18/12/2017			Interest Rate Swap	99.9484	99.9484	99.9396	99.9396	(0.009)	0.0000	0.0000	0
2016/12/29	IS02	16/03/2018			Interest Rate Swap	99.2480	99.2480	99.2342	99.2342	(0.014)	0.0000	0.0000	0
2016/12/29	IS02	15/06/2018			Interest Rate Swap	98.9315	98.9315	98.9109	98.9109	(0.021)	0.0000	0.0000	0
2016/12/29	IS02	21/09/2018			Interest Rate Swap	99.0159	99.0159	98.9873	98.9873	(0.029)	0.0000	0.0000	0
2016/12/29	IS02	21/12/2018			Interest Rate Swap	99.5400	99.5400	99.5200	99.5200	(0.020)	0.0000	0.0000	0
2016/12/29	IS02	15/03/2019			Interest Rate Swap	100.0720	100.0720	100.0444	100.0444	(0.028)	0.0000	0.0000	0
2016/12/29	IS05	17/12/2020			Interest Rate Swap	98.1454	98.1454	98.0406	98.0406	(0.107)	0.0000	0.0000	0
2016/12/29	IS05	16/03/2021			Interest Rate Swap	97.5171	97.5171	97.4050	97.4050	(0.115)	0.0000	0.0000	0
2016/12/29	IS05	15/06/2021			Interest Rate Swap	96.8558	96.8558	96.7381	96.7381	(0.122)	0.0000	0.0000	0
2016/12/29	IS05	21/09/2021			Interest Rate Swap	97.1692	97.1692	97.0468	97.0468	(0.126)	0.0000	0.0000	0
2016/12/29	IS05	21/12/2021			Interest Rate Swap	99.4539	99.4539	99.3272	99.3272	(0.127)	0.0000	0.0000	50
2016/12/29	IS05	15/03/2022			Interest Rate Swap	99.6998	99.6998	99.5657	99.5657	(0.135)	0.0000	0.0000	0
2016/12/29	IS10	17/12/2025			Interest Rate Swap	99.0513	99.0513	98.8375	98.8375	(0.216)	0.0000	0.0000	0
2016/12/29	IS10	16/03/2026			Interest Rate Swap	96.2021	96.2021	95.9751	95.9751	(0.236)	0.0000	0.0000	0
2016/12/29	IS10	15/06/2026			Interest Rate Swap	95.0450	95.0450	94.8040	94.8040	(0.254)	0.0000	0.0000	0
2016/12/29	IS10	21/09/2026			Interest Rate Swap	97.2011	97.2011	96.9510	96.9510	(0.257)	0.0000	0.0000	0
2016/12/29	IS10	21/12/2026			Interest Rate Swap	100.9111	100.9111	100.6586	100.6586	(0.250)	0.0000	0.0000	0
2016/12/29	IS10	15/03/2027			Interest Rate Swap	99.5627	99.5627	99.3043	99.3043	(0.260)	0.0000	0.0000	0
2016/12/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2016/12/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/12/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/29	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/12/29	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/12/29	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2016/12/29	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/12/29	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/12/29	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/12/29	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/12/29	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/12/29	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/12/29	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/12/29	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/12/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/29	R023	02/02/2017	8.85	Call	Bond Future	1,222.8200	1.2228	1,350.3800	1.3504	10.432	0	0	0
2016/12/29	R023	02/02/2017			Bond Future	8.6930	99.0474	8.6464	99.2577	(0.536)	0.0000	0.0000	19,260
2016/12/29	R023	02/02/2017	8.86	Call	Bond Future	1,251.5900	1.2516	1,380.8900	1.3809	10.331	0	0	0
2016/12/29	R023	02/02/2017	8.84	Put	Bond Future	534.5500	0.5345	450.1100	0.4501	(15.796)	0	0	0
2016/12/29	R023	02/02/2017	8.86	Put	Bond Future	502.4100	0.5024	421.4800	0.4215	(16.108)	0	0	0
2016/12/29	R023	02/02/2017	8.84	Call	Bond Future	1,194.4000	1.1944	1,320.1900	1.3202	10.532	0	0	0
2016/12/29	R023	02/02/2017	8.85	Put	Bond Future	518.2900	0.5183	435.6200	0.4356	(15.951)	0	0	0
2016/12/29	R023	04/05/2017	8.61	Call	Bond Future	1,244.5700	1.2446	1,336.8600	1.3369	7.415	0	0	0
2016/12/29	R023	04/05/2017			Bond Future	8.7385	97.0248	8.6896	97.2384	(0.560)	0.0000	0.0000	0
2016/12/29	R023	04/05/2017	8.59	Call	Bond Future	1,205.5500	1.2056	1,295.8800	1.2959	7.493	0	0	0
2016/12/29	R023	04/05/2017	8.60	Call	Bond Future	1,224.9600	1.2250	1,316.2700	1.3163	7.454	0	0	0
2016/12/29	R023	04/05/2017	8.59	Put	Bond Future	1,855.8400	1.8558	1,732.5600	1.7326	(6.643)	0	0	0
2016/12/29	R023	04/05/2017	8.61	Put	Bond Future	1,806.9800	1.8070	1,685.6600	1.6857	(6.714)	0	0	0
2016/12/29	R023	04/05/2017	8.60	Put	Bond Future	1,831.3000	1.8313	1,709.0000	1.7090	(6.678)	0	0	0
2016/12/29	R023	03/08/2017	8.60	Put	Bond Future	2,323.9700	2.3240	2,202.1600	2.2022	(5.241)	0	0	0
2016/12/29	R023	03/08/2017			Bond Future	8.7729	98.9539	8.7215	99.1707	(0.586)	0.0000	0.0000	0
2016/12/29	R023	03/08/2017	8.59	Put	Bond Future	2,347.6400	2.3476	2,225.0900	2.2251	(5.220)	0	0	0
2016/12/29	R023	03/08/2017	8.60	Call	Bond Future	1,592.5300	1.5925	1,687.5500	1.6875	5.967	0	0	0
2016/12/29	R023	03/08/2017	8.58	Call	Bond Future	1,554.6900	1.5547	1,648.2200	1.6482	6.016	0	0	0
2016/12/29	R023	03/08/2017	8.59	Call	Bond Future	1,573.6900	1.5737	1,667.9700	1.6680	5.991	0	0	0
2016/12/29	R023	03/08/2017	8.58	Put	Bond Future	2,371.1800	2.3712	2,247.8800	2.2479	(5.200)	0	0	0
2016/12/29	R035	02/02/2017			Bond Future	9.6382	97.4401	9.5971	97.7726	(0.427)	0.0000	0.0000	7,194
2016/12/29	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R035	02/02/2017	9.50	Put	Bond Future	1,123.9900	1.1240	791.4800	0.7915	(29.583)	0	0	0
2016/12/29	R035	02/02/2017	9.51	Put	Bond Future	1,041.9800	1.0420	709.4700	0.7095	(31.911)	0	0	0
2016/12/29	R035	02/02/2017	9.52	Put	Bond Future	960.0700	0.9601	627.5600	0.6276	(34.634)	0	0	0
2016/12/29	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/29	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R035	04/05/2017	9.55	Put	Bond Future	1,122.0600	1.1221	783.7800	0.7838	(30.148)	0	0	0
2016/12/29	R035	04/05/2017			Bond Future	9.6896	94.8156	9.6472	95.1539	(0.437)	0.0000	0.0000	0
2016/12/29	R035	04/05/2017	9.54	Put	Bond Future	1,203.2500	1.2033	864.9700	0.8650	(28.114)	0	0	0
2016/12/29	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R035	04/05/2017	9.53	Put	Bond Future	1,284.5500	1.2846	946.2700	0.9463	(26.335)	0	0	0
2016/12/29	R035	03/08/2017			Bond Future	9.7350	96.7009	9.6915	97.0449	(0.447)	0.0000	0.0000	0
2016/12/29	R035	03/08/2017	9.50	Put	Bond Future	1,880.5800	1.8806	1,536.6500	1.5366	(18.289)	0	0	0
2016/12/29	R035	03/08/2017	9.52	Put	Bond Future	1,718.3100	1.7183	1,374.3800	1.3744	(20.016)	0	0	0
2016/12/29	R035	03/08/2017	9.51	Put	Bond Future	1,799.3900	1.7994	1,455.4600	1.4555	(19.114)	0	0	0
2016/12/29	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R186	02/02/2017	8.00	Put	Bond Future	7,014.8300	7.0148	6,699.3500	6.6993	(4.497)	0	0	0
2016/12/29	R186	02/02/2017	9.40	Call	Bond Future	3,212.4700	3.2125	3,464.8100	3.4648	7.855	0	0	0
2016/12/29	R186	02/02/2017	8.81	Put	Bond Future	1,941.8100	1.9418	1,728.3300	1.7283	(10.994)	0	0	0
2016/12/29	R186	02/02/2017	9.10	Put	Bond Future	911.0900	0.9111	775.4600	0.7755	(14.887)	0	0	2,546
2016/12/29	R186	02/02/2017			Bond Future	8.9754	111.2064	8.9292	111.5255	(0.516)	0.0000	0.0000	116,897
2016/12/29	R186	02/02/2017	9.50	Call	Bond Future	3,767.3900	3.7674	4,036.6100	4.0366	7.146	0	0	0
2016/12/29	R186	02/02/2017	8.43	Put	Bond Future	4,025.6500	4.0256	3,738.2400	3.7382	(7.139)	0	0	0
2016/12/29	R186	02/02/2017	8.80	Put	Bond Future	1,986.6700	1.9867	1,770.6600	1.7707	(10.873)	0	0	0
2016/12/29	R186	02/02/2017	8.87	Call	Bond Future	956.7700	0.9568	1,077.9200	1.0779	12.662	0	0	0
2016/12/29	R186	02/02/2017	8.90	Put	Bond Future	1,565.7800	1.5658	1,375.8900	1.3759	(12.128)	0	0	750
2016/12/29	R186	02/02/2017	8.00	Call	Bond Future	16.9500	0.0170	20.5100	0.0205	21.003	0	0	7,000
2016/12/29	R186	02/02/2017	8.60	Call	Bond Future	378.7100	0.3787	437.2000	0.4372	15.445	0	0	7,000
2016/12/29	R186	02/02/2017	8.81	Call	Bond Future	795.3800	0.7954	900.9400	0.9009	13.272	0	0	0
2016/12/29	R186	02/02/2017	8.37	Call	Bond Future	138.8300	0.1388	163.4900	0.1635	17.763	0	0	500
2016/12/29	R186	02/02/2017	8.62	Put	Bond Future	2,892.2500	2.8923	2,635.5500	2.6356	(8.875)	0	0	0
2016/12/29	R186	02/02/2017	8.79	Call	Bond Future	746.0000	0.7460	846.5300	0.8465	13.476	0	0	0
2016/12/29	R186	02/02/2017	8.95	Call	Bond Future	1,203.2400	1.2032	1,345.9500	1.3459	11.860	0	0	0
2016/12/29	R186	02/02/2017	9.02	Call	Bond Future	1,448.7500	1.4488	1,610.6200	1.6106	11.173	0	0	0
2016/12/29	R186	02/02/2017	8.87	Put	Bond Future	1,685.5500	1.6856	1,487.6600	1.4877	(11.740)	0	0	500
2016/12/29	R186	02/02/2017	9.50	Put	Bond Future	236.1100	0.2361	186.2900	0.1863	(21.100)	0	0	13,500
2016/12/29	R186	02/02/2017	8.43	Call	Bond Future	184.2100	0.1842	215.8400	0.2158	17.171	0	0	750
2016/12/29	R186	02/02/2017	8.80	Call	Bond Future	770.4200	0.7704	873.4500	0.8734	13.373	0	0	0
2016/12/29	R186	02/02/2017	8.90	Call	Bond Future	1,045.0400	1.0450	1,174.1900	1.1742	12.358	0	0	0
2016/12/29	R186	02/02/2017	9.40	Put	Bond Future	342.4000	0.3424	275.7000	0.2757	(19.480)	0	0	750
2016/12/29	R186	02/02/2017	9.10	Call	Bond Future	1,763.8500	1.7638	1,947.2600	1.9473	10.398	0	0	0
2016/12/29	R186	02/02/2017	8.37	Put	Bond Future	4,413.8000	4.4138	4,119.4200	4.1194	(6.670)	0	0	0
2016/12/29	R186	02/02/2017	8.60	Put	Bond Future	3,003.7500	3.0038	2,743.2000	2.7432	(8.674)	0	0	0
2016/12/29	R186	02/02/2017	8.62	Call	Bond Future	409.1700	0.4092	471.5100	0.4715	15.236	0	0	500
2016/12/29	R186	02/02/2017	8.79	Put	Bond Future	2,032.1200	2.0321	1,813.6100	1.8136	(10.753)	0	0	0
2016/12/29	R186	02/02/2017	8.95	Put	Bond Future	1,378.4300	1.3784	1,202.1000	1.2021	(12.792)	0	0	2,546
2016/12/29	R186	02/02/2017	9.02	Put	Bond Future	1,142.6100	1.1426	985.4400	0.9854	(13.755)	0	0	500
2016/12/29	R186	04/05/2017			Bond Future	9.0234	113.3505	8.9753	113.6749	(0.533)	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
2016/12/29	R186	04/05/2017	8.89	Put	Bond Future	2,887.3000	2.8873	2,703.2400	2.7032	(6.375)	0	0	0
2016/12/29	R186	04/05/2017	8.91	Put	Bond Future	2,811.9400	2.8119	2,630.7600	2.6308	(6.443)	0	0	0
2016/12/29	R186	04/05/2017	8.90	Put	Bond Future	2,849.4500	2.8494	2,666.8300	2.6668	(6.409)	0	0	0
2016/12/29	R186	04/05/2017	8.91	Call	Bond Future	2,044.4600	2.0445	2,187.6300	2.1876	7.003	0	0	0
2016/12/29	R186	04/05/2017	8.89	Call	Bond Future	1,983.7300	1.9837	2,124.0200	2.1240	7.072	0	0	0
2016/12/29	R186	04/05/2017	8.90	Call	Bond Future	2,013.9500	2.0140	2,155.6800	2.1557	7.037	0	0	0
2016/12/29	R186	03/08/2017	8.93	Put	Bond Future	3,627.5200	3.6275	3,448.3200	3.4483	(4.940)	0	0	0
2016/12/29	R186	03/08/2017			Bond Future	9.0630	110.2993	9.0131	110.6289	(0.550)	0.0000	0.0000	0
2016/12/29	R186	03/08/2017	8.92	Put	Bond Future	3,663.5200	3.6635	3,483.2100	3.4832	(4.922)	0	0	0
2016/12/29	R186	03/08/2017	8.91	Call	Bond Future	2,684.7800	2.6848	2,832.9700	2.8330	5.520	0	0	0
2016/12/29	R186	03/08/2017	8.93	Call	Bond Future	2,745.6300	2.7456	2,896.0300	2.8960	5.478	0	0	0
2016/12/29	R186	03/08/2017	8.92	Call	Bond Future	2,714.9400	2.7149	2,864.2300	2.8642	5.499	0	0	0
2016/12/29	R186	03/08/2017	8.91	Put	Bond Future	3,700.1000	3.7001	3,518.6900	3.5187	(4.903)	0	0	0
2016/12/29	R197	02/02/2017			Bond Future	294.9523	294.9523	294.9556	294.9556	0.001	0.0000	0.0000	1,246
2016/12/29	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R197	02/02/2017	302.57	Put	Bond Future	7,617.7000	7.6177	7,614.4500	7.6145	(0.043)	0	0	0
2016/12/29	R197	02/02/2017	302.59	Put	Bond Future	7,637.7000	7.6377	7,634.4500	7.6345	(0.043)	0	0	0
2016/12/29	R197	02/02/2017	302.58	Put	Bond Future	7,627.7000	7.6277	7,624.4500	7.6245	(0.043)	0	0	0
2016/12/29	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R197	04/05/2017	308.58	Put	Bond Future	7,922.7300	7.9227	7,921.5600	7.9216	(0.015)	0	0	0
2016/12/29	R197	04/05/2017			Bond Future	300.6573	300.6573	300.6584	300.6584	0.000	0.0000	0.0000	0
2016/12/29	R197	04/05/2017	308.60	Put	Bond Future	7,942.7300	7.9427	7,941.5600	7.9416	(0.015)	0	0	0
2016/12/29	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R197	04/05/2017	308.59	Put	Bond Future	7,932.7300	7.9327	7,931.5600	7.9316	(0.015)	0	0	0
2016/12/29	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R197	03/08/2017			Bond Future	299.7488	299.7488	299.7469	299.7469	(0.001)	0.0000	0.0000	0
2016/12/29	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R197	03/08/2017	308.05	Put	Bond Future	8,301.1500	8.3012	8,303.1000	8.3031	0.023	0	0	0
2016/12/29	R197	03/08/2017	308.07	Put	Bond Future	8,321.1500	8.3212	8,323.1000	8.3231	0.023	0	0	0
2016/12/29	R197	03/08/2017	308.06	Put	Bond Future	8,311.1500	8.3112	8,313.1000	8.3131	0.023	0	0	0
2016/12/29	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R202	02/02/2017			Bond Future	242.8305	242.8305	242.8331	242.8331	0.001	0.0000	0.0000	36,359
2016/12/29	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R202	02/02/2017	251.72	Put	Bond Future	8,889.4900	8.8895	8,886.9500	8.8870	(0.029)	0	0	0
2016/12/29	R202	02/02/2017	251.74	Put	Bond Future	8,909.4900	8.9095	8,906.9500	8.9070	(0.029)	0	0	0
2016/12/29	R202	02/02/2017	251.73	Put	Bond Future	8,899.4900	8.8995	8,896.9500	8.8970	(0.029)	0	0	0
2016/12/29	R202	04/05/2017	256.73	Put	Bond Future	9,202.8300	9.2028	9,201.8800	9.2019	(0.010)	0	0	0
2016/12/29	R202	04/05/2017			Bond Future	247.5272	247.5272	247.5281	247.5281	0.000	0.0000	0.0000	0
2016/12/29	R202	04/05/2017	256.72	Put	Bond Future	9,192.8300	9.1928	9,191.8800	9.1919	(0.010)	0	0	0
2016/12/29	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/29	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R202	04/05/2017	256.71	Put	Bond Future	9,182.8300	9.1828	9,181.8800	9.1819	(0.010)	0	0	0
2016/12/29	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R202	03/08/2017			Bond Future	248.7958	248.7958	248.7946	248.7946	(0.001)	0.0000	0.0000	0
2016/12/29	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R202	03/08/2017	258.35	Put	Bond Future	9,554.1700	9.5542	9,555.4400	9.5554	0.013	0	0	0
2016/12/29	R202	03/08/2017	258.37	Put	Bond Future	9,574.1700	9.5742	9,575.4400	9.5754	0.013	0	0	0
2016/12/29	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R202	03/08/2017	258.36	Put	Bond Future	9,564.1700	9.5642	9,565.4400	9.5654	0.013	0	0	0
2016/12/29	R203	02/02/2017	7.70	Call	Bond Future	58.1300	0.0581	64.3600	0.0644	10.717	0	0	0
2016/12/29	R203	02/02/2017	7.71	Put	Bond Future	103.5800	0.1036	92.5800	0.0926	(10.620)	0	0	0
2016/12/29	R203	02/02/2017			Bond Future	7.7845	103.5595	7.7544	103.5769	(0.387)	0.0000	0.0000	27,216
2016/12/29	R203	02/02/2017	7.71	Call	Bond Future	60.4900	0.0605	66.9200	0.0669	10.630	0	0	0
2016/12/29	R203	02/02/2017	7.72	Call	Bond Future	63.0500	0.0630	69.6700	0.0697	10.500	0	0	0
2016/12/29	R203	02/02/2017	7.70	Put	Bond Future	107.0000	0.1070	95.8000	0.0958	(10.467)	0	0	0
2016/12/29	R203	02/02/2017	7.72	Put	Bond Future	100.3500	0.1004	89.5400	0.0895	(10.772)	0	0	0
2016/12/29	R203	04/05/2017	6.91	Call	Bond Future	13.9100	0.0139	15.9800	0.0160	14.881	0	0	0
2016/12/29	R203	04/05/2017	6.92	Put	Bond Future	270.4300	0.2704	255.5000	0.2555	(5.521)	0	0	0
2016/12/29	R203	04/05/2017			Bond Future	7.6518	101.3833	7.6029	101.4003	(0.639)	0.0000	0.0000	0
2016/12/29	R203	04/05/2017	6.92	Call	Bond Future	14.4800	0.0145	16.6100	0.0166	14.710	0	0	0
2016/12/29	R203	04/05/2017	6.93	Call	Bond Future	14.9400	0.0149	17.1300	0.0171	14.659	0	0	0
2016/12/29	R203	04/05/2017	6.91	Put	Bond Future	273.3700	0.2734	258.3800	0.2584	(5.483)	0	0	0
2016/12/29	R203	04/05/2017	6.93	Put	Bond Future	267.3800	0.2674	252.5100	0.2525	(5.561)	0	0	0
2016/12/29	R203	03/08/2017	4.89	Call	Bond Future	51.6800	0.0517	51.6000	0.0516	(0.155)	0	0	0
2016/12/29	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/29	R203	03/08/2017	4.87	Call	Bond Future	50.4000	0.0504	50.3200	0.0503	(0.159)	0	0	0
2016/12/29	R203	03/08/2017	4.88	Call	Bond Future	51.0500	0.0511	50.9600	0.0510	(0.176)	0	0	0
2016/12/29	R203	03/08/2017	4.87	Put	Bond Future	28.2800	0.0283	28.2000	0.0282	(0.283)	0	0	0
2016/12/29	R203	03/08/2017	4.89	Put	Bond Future	27.4100	0.0274	27.3300	0.0273	(0.292)	0	0	0
2016/12/29	R203	03/08/2017	4.88	Put	Bond Future	27.8500	0.0279	27.7600	0.0278	(0.323)	0	0	0
2016/12/29	R204	02/02/2017	8.28	Call	Bond Future	577.2300	0.5772	626.1600	0.6262	8.477	0	0	0
2016/12/29	R204	02/02/2017			Bond Future	7.9858	101.0640	7.9483	101.1280	(0.470)	0.0000	0.0000	30,150
2016/12/29	R204	02/02/2017	8.29	Call	Bond Future	590.6900	0.5907	640.1400	0.6401	8.372	0	0	0
2016/12/29	R204	02/02/2017	8.30	Call	Bond Future	604.2700	0.6043	654.2400	0.6542	8.269	0	0	0
2016/12/29	R204	02/02/2017	8.28	Put	Bond Future	76.9000	0.0769	61.8200	0.0618	(19.610)	0	0	0
2016/12/29	R204	02/02/2017	8.30	Put	Bond Future	70.0500	0.0700	56.0100	0.0560	(20.043)	0	0	0
2016/12/29	R204	02/02/2017	8.29	Put	Bond Future	73.4100	0.0734	58.8500	0.0588	(19.834)	0	0	0
2016/12/29	R204	04/05/2017	7.90	Put	Bond Future	510.1800	0.5102	472.8300	0.4728	(7.321)	0	0	0
2016/12/29	R204	04/05/2017			Bond Future	8.0189	103.0125	7.9757	103.0770	(0.539)	0.0000	0.0000	0
2016/12/29	R204	04/05/2017	7.92	Put	Bond Future	493.8000	0.4938	457.1800	0.4572	(7.416)	0	0	0
2016/12/29	R204	04/05/2017	7.90	Call	Bond Future	332.6100	0.3326	359.8000	0.3598	8.175	0	0	0
2016/12/29	R204	04/05/2017	7.91	Put	Bond Future	501.9400	0.5019	464.9600	0.4650	(7.367)	0	0	0
2016/12/29	R204	04/05/2017	7.91	Call	Bond Future	339.3200	0.3393	366.8800	0.3669	8.122	0	0	0
2016/12/29	R204	04/05/2017	7.92	Call	Bond Future	346.1200	0.3461	374.0400	0.3740	8.067	0	0	0
2016/12/29	R204	03/08/2017	7.77	Put	Bond Future	663.3100	0.6633	624.2400	0.6242	(5.890)	0	0	0
2016/12/29	R204	03/08/2017			Bond Future	8.0120	101.0188	7.9612	101.0835	(0.634)	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
2016/12/29	R204	03/08/2017	7.76	Put	Bond Future	670.7200	0.6707	631.3900	0.6314	(5.864)	0	0	0
2016/12/29	R204	03/08/2017	7.75	Call	Bond Future	343.5700	0.3436	368.7400	0.3687	7.326	0	0	0
2016/12/29	R204	03/08/2017	7.76	Call	Bond Future	348.9000	0.3489	374.3300	0.3743	7.289	0	0	0
2016/12/29	R204	03/08/2017	7.77	Call	Bond Future	354.2800	0.3543	379.9700	0.3800	7.251	0	0	0
2016/12/29	R204	03/08/2017	7.75	Put	Bond Future	678.1900	0.6782	638.6000	0.6386	(5.838)	0	0	0
2016/12/29	R207	02/02/2017	9.24	Call	Bond Future	2,594.4300	2.5944	2,712.9000	2.7129	4.566	0	0	0
2016/12/29	R207	02/02/2017			Bond Future	8.1964	98.0265	8.1492	98.1457	(0.575)	0.0000	0.0000	74,783
2016/12/29	R207	02/02/2017	8.91	Call	Bond Future	1,797.7600	1.7978	1,912.0100	1.9120	6.355	0	0	62
2016/12/29	R207	02/02/2017	9.22	Call	Bond Future	2,545.8400	2.5458	2,664.2100	2.6642	4.650	0	0	0
2016/12/29	R207	02/02/2017	9.23	Call	Bond Future	2,570.1400	2.5701	2,688.5500	2.6886	4.607	0	0	0
2016/12/29	R207	02/02/2017	8.91	Put	Bond Future	15.6300	0.0156	10.6900	0.0107	(31.606)	0	0	0
2016/12/29	R207	02/02/2017	9.22	Put	Bond Future	2.1200	0.0021	1.3000	0.0013	(38.679)	0	0	0
2016/12/29	R207	02/02/2017	9.24	Put	Bond Future	1.8400	0.0018	1.1200	0.0011	(39.130)	0	0	0
2016/12/29	R207	02/02/2017	9.23	Put	Bond Future	1.9800	0.0020	1.2000	0.0012	(39.394)	0	0	0
2016/12/29	R207	04/05/2017	8.21	Put	Bond Future	722.8600	0.7229	659.6900	0.6597	(8.739)	0	0	0
2016/12/29	R207	04/05/2017			Bond Future	8.2433	99.9165	8.1915	100.0373	(0.628)	0.0000	0.0000	0
2016/12/29	R207	04/05/2017	8.22	Call	Bond Future	656.6200	0.6566	714.9000	0.7149	8.876	0	0	0
2016/12/29	R207	04/05/2017	8.20	Call	Bond Future	633.8000	0.6338	690.7800	0.6908	8.990	0	0	0
2016/12/29	R207	04/05/2017	8.21	Call	Bond Future	645.1500	0.6452	702.7800	0.7028	8.933	0	0	0
2016/12/29	R207	04/05/2017	8.20	Put	Bond Future	734.8700	0.7349	671.0500	0.6711	(8.685)	0	0	0
2016/12/29	R207	04/05/2017	8.22	Put	Bond Future	710.9900	0.7110	648.4700	0.6485	(8.793)	0	0	0
2016/12/29	R207	03/08/2017	8.19	Call	Bond Future	788.7000	0.7887	845.9200	0.8459	7.255	0	0	51
2016/12/29	R207	03/08/2017			Bond Future	8.2686	98.2590	8.2115	98.3811	(0.691)	0.0000	0.0000	0
2016/12/29	R207	03/08/2017	8.39	Put	Bond Future	754.6300	0.7546	699.1700	0.6992	(7.349)	0	0	0
2016/12/29	R207	03/08/2017	8.41	Put	Bond Future	736.5100	0.7365	681.9800	0.6820	(7.404)	0	0	0
2016/12/29	R207	03/08/2017	8.19	Put	Bond Future	956.8300	0.9568	891.9100	0.8919	(6.785)	0	0	0
2016/12/29	R207	03/08/2017	8.40	Put	Bond Future	745.5300	0.7455	690.5300	0.6905	(7.377)	0	0	0
2016/12/29	R207	03/08/2017	8.41	Call	Bond Future	1,037.8800	1.0379	1,105.4900	1.1055	6.514	0	0	0
2016/12/29	R207	03/08/2017	8.39	Call	Bond Future	1,013.4400	1.0134	1,080.1200	1.0801	6.580	0	0	0
2016/12/29	R207	03/08/2017	8.40	Call	Bond Future	1,025.6200	1.0256	1,092.7600	1.0928	6.546	0	0	0
2016/12/29	R208	02/02/2017			Bond Future	8.3552	96.8714	8.3084	97.0272	(0.560)	0.0000	0.0000	29,322
2016/12/29	R208	02/02/2017	8.64	Call	Bond Future	1,152.1600	1.1522	1,266.1100	1.2661	9.890	0	0	0
2016/12/29	R208	02/02/2017	8.63	Put	Bond Future	218.5300	0.2185	175.4900	0.1755	(19.695)	0	0	0
2016/12/29	R208	02/02/2017	8.65	Put	Bond Future	202.3600	0.2024	161.7200	0.1617	(20.083)	0	0	0
2016/12/29	R208	02/02/2017	8.64	Put	Bond Future	210.3700	0.2104	168.5400	0.1685	(19.884)	0	0	0
2016/12/29	R208	02/02/2017	8.65	Call	Bond Future	1,177.0100	1.1770	1,292.1500	1.2922	9.782	0	0	0
2016/12/29	R208	02/02/2017	8.63	Call	Bond Future	1,127.4500	1.1275	1,240.1900	1.2402	10.000	0	0	0
2016/12/29	R208	04/05/2017	8.39	Call	Bond Future	973.0400	0.9730	1,050.5900	1.0506	7.970	0	0	0
2016/12/29	R208	04/05/2017			Bond Future	8.3959	95.3363	8.3458	95.4944	(0.596)	0.0000	0.0000	0
2016/12/29	R208	04/05/2017	8.37	Call	Bond Future	941.3900	0.9414	1,017.3200	1.0173	8.066	0	0	0
2016/12/29	R208	04/05/2017	8.38	Call	Bond Future	957.1400	0.9571	1,033.8800	1.0339	8.018	0	0	0
2016/12/29	R208	04/05/2017	8.37	Put	Bond Future	1,023.0800	1.0231	940.9000	0.9409	(8.033)	0	0	0
2016/12/29	R208	04/05/2017	8.39	Put	Bond Future	991.5500	0.9916	910.9900	0.9110	(8.125)	0	0	0
2016/12/29	R208	04/05/2017	8.38	Put	Bond Future	1,007.2300	1.0072	925.8600	0.9259	(8.079)	0	0	0
2016/12/29	R208	03/08/2017	8.32	Call	Bond Future	1,117.3300	1.1173	1,191.1200	1.1911	6.604	0	0	0
2016/12/29	R208	03/08/2017			Bond Future	8.4206	97.2319	8.3670	97.3921	(0.636)	0.0000	0.0000	0

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2016/12/29	R208	03/08/2017	8.30	Call	Bond Future	1,089.0300	1.0890	1,161.6100	1.1616	6.665	0	0	0
2016/12/29	R208	03/08/2017	8.31	Call	Bond Future	1,103.1200	1.1031	1,176.3100	1.1763	6.635	0	0	0
2016/12/29	R208	03/08/2017	8.30	Put	Bond Future	1,450.1100	1.4501	1,362.4700	1.3625	(6.044)	0	0	0
2016/12/29	R208	03/08/2017	8.32	Put	Bond Future	1,418.4200	1.4184	1,331.9900	1.3320	(6.093)	0	0	0
2016/12/29	R208	03/08/2017	8.31	Put	Bond Future	1,434.2000	1.4342	1,347.1700	1.3472	(6.068)	0	0	0
2016/12/29	R209	02/02/2017	9.55	Put	Bond Future	1,456.9400	1.4569	1,300.0200	1.3000	(10.771)	0	0	0
2016/12/29	R209	02/02/2017			Bond Future	9.5798	73.2545	9.5388	73.5315	(0.428)	0.0000	0.0000	66,512
2016/12/29	R209	02/02/2017	9.54	Put	Bond Future	1,492.4400	1.4924	1,333.3300	1.3333	(10.661)	0	0	0
2016/12/29	R209	02/02/2017	9.55	Call	Bond Future	1,255.8700	1.2559	1,375.9000	1.3759	9.558	0	0	0
2016/12/29	R209	02/02/2017	9.53	Call	Bond Future	1,192.0000	1.1920	1,307.6300	1.3076	9.701	0	0	0
2016/12/29	R209	02/02/2017	9.54	Call	Bond Future	1,223.6800	1.2237	1,341.5200	1.3415	9.630	0	0	0
2016/12/29	R209	02/02/2017	9.53	Put	Bond Future	1,528.5400	1.5285	1,367.2200	1.3672	(10.554)	0	0	0
2016/12/29	R209	04/05/2017	9.48	Put	Bond Future	3,088.4000	3.0884	2,927.6700	2.9277	(5.204)	0	0	0
2016/12/29	R209	04/05/2017			Bond Future	9.6264	71.5162	9.5843	71.7980	(0.437)	0.0000	0.0000	0
2016/12/29	R209	04/05/2017	9.47	Put	Bond Future	3,127.3300	3.1273	2,965.4200	2.9654	(5.177)	0	0	0
2016/12/29	R209	04/05/2017	9.46	Call	Bond Future	2,042.8100	2.0428	2,161.5600	2.1616	5.813	0	0	0
2016/12/29	R209	04/05/2017	9.47	Call	Bond Future	2,072.0100	2.0720	2,191.9300	2.1919	5.788	0	0	0
2016/12/29	R209	04/05/2017	9.48	Call	Bond Future	2,101.2800	2.1013	2,222.3800	2.2224	5.763	0	0	0
2016/12/29	R209	04/05/2017	9.46	Put	Bond Future	3,166.4300	3.1664	3,003.3500	3.0033	(5.150)	0	0	0
2016/12/29	R209	03/08/2017			Bond Future	9.6669	72.9383	9.6238	73.2249	(0.446)	0.0000	0.0000	0
2016/12/29	R209	03/08/2017	9.44	Call	Bond Future	2,708.7600	2.7088	2,832.5300	2.8325	4.569	0	0	0
2016/12/29	R209	03/08/2017	9.43	Put	Bond Future	4,275.1000	4.2751	4,111.3500	4.1113	(3.830)	0	0	0
2016/12/29	R209	03/08/2017	9.45	Put	Bond Future	4,196.2000	4.1962	4,034.2500	4.0343	(3.859)	0	0	0
2016/12/29	R209	03/08/2017	9.44	Put	Bond Future	4,235.5100	4.2355	4,072.6600	4.0727	(3.845)	0	0	0
2016/12/29	R209	03/08/2017	9.45	Call	Bond Future	2,737.7600	2.7378	2,862.4300	2.8624	4.554	0	0	0
2016/12/29	R209	03/08/2017	9.43	Call	Bond Future	2,679.9300	2.6799	2,802.8000	2.8028	4.585	0	0	0
2016/12/29	R210	02/02/2017	190.85	Put	Bond Future	5,078.5600	5.0786	5,076.6000	5.0766	(0.039)	0	0	0
2016/12/29	R210	02/02/2017			Bond Future	185.7714	185.7714	185.7734	185.7734	0.001	0.0000	0.0000	1,854
2016/12/29	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R210	02/02/2017	190.84	Put	Bond Future	5,068.5600	5.0686	5,066.6000	5.0666	(0.039)	0	0	0
2016/12/29	R210	02/02/2017	190.86	Put	Bond Future	5,088.5600	5.0886	5,086.6000	5.0866	(0.039)	0	0	0
2016/12/29	R210	04/05/2017			Bond Future	187.0468	187.0468	187.0475	187.0475	0.000	0.0000	0.0000	0
2016/12/29	R210	04/05/2017	192.31	Put	Bond Future	5,263.2300	5.2632	5,262.5200	5.2625	(0.013)	0	0	0
2016/12/29	R210	04/05/2017	192.33	Put	Bond Future	5,283.2300	5.2832	5,282.5200	5.2825	(0.013)	0	0	0
2016/12/29	R210	04/05/2017	192.32	Put	Bond Future	5,273.2300	5.2732	5,272.5200	5.2725	(0.013)	0	0	0
2016/12/29	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R210	03/08/2017	196.29	Put	Bond Future	5,513.3900	5.5134	5,514.7900	5.5148	0.025	0	0	0
2016/12/29	R210	03/08/2017			Bond Future	190.7766	190.7766	190.7752	190.7752	(0.001)	0.0000	0.0000	0
2016/12/29	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R210	03/08/2017	196.28	Put	Bond Future	5,503.3900	5.5034	5,504.7900	5.5048	0.025	0	0	0

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2016/12/29	R210	03/08/2017	196.30	Put	Bond Future	5,523.3900	5.5234	5,524.7900	5.5248	0.025	0	0	0
2016/12/29	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R212	02/02/2017			Bond Future	146.0149	146.0149	146.0164	146.0164	0.001	0.0000	0.0000	3,380
2016/12/29	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R212	02/02/2017	149.27	Put	Bond Future	3,255.1400	3.2551	3,253.6500	3.2537	(0.046)	0	0	0
2016/12/29	R212	02/02/2017	149.29	Put	Bond Future	3,275.1400	3.2751	3,273.6500	3.2737	(0.045)	0	0	0
2016/12/29	R212	02/02/2017	149.28	Put	Bond Future	3,265.1400	3.2651	3,263.6500	3.2637	(0.046)	0	0	0
2016/12/29	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R212	04/05/2017			Bond Future	148.8391	148.8391	148.8396	148.8396	0.000	0.0000	0.0000	0
2016/12/29	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R212	04/05/2017	152.23	Put	Bond Future	3,390.9100	3.3909	3,390.3800	3.3904	(0.016)	0	0	0
2016/12/29	R212	04/05/2017	152.25	Put	Bond Future	3,410.9100	3.4109	3,410.3800	3.4104	(0.016)	0	0	0
2016/12/29	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R212	04/05/2017	152.24	Put	Bond Future	3,400.9100	3.4009	3,400.3800	3.4004	(0.016)	0	0	0
2016/12/29	R212	03/08/2017			Bond Future	149.7752	149.7752	149.7741	149.7741	(0.001)	0.0000	0.0000	0
2016/12/29	R212	03/08/2017	153.34	Put	Bond Future	3,564.8300	3.5648	3,565.9000	3.5659	0.030	0	0	0
2016/12/29	R212	03/08/2017	153.36	Put	Bond Future	3,584.8300	3.5848	3,585.9000	3.5859	0.030	0	0	0
2016/12/29	R212	03/08/2017	153.35	Put	Bond Future	3,574.8300	3.5748	3,575.9000	3.5759	0.030	0	0	0
2016/12/29	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/29	R213	02/02/2017	9.40	Call	Bond Future	1,286.6700	1.2867	1,428.0200	1.4280	10.986	0	0	0
2016/12/29	R213	02/02/2017	9.42	Call	Bond Future	1,353.8300	1.3538	1,500.1800	1.5002	10.810	0	0	0
2016/12/29	R213	02/02/2017			Bond Future	9.4117	84.4945	9.3655	84.8038	(0.491)	0.0000	0.0000	50,655
2016/12/29	R213	02/02/2017	9.41	Call	Bond Future	1,320.0600	1.3201	1,463.9100	1.4639	10.897	0	0	0
2016/12/29	R213	02/02/2017	9.40	Put	Bond Future	1,364.6600	1.3647	1,196.7700	1.1968	(12.303)	0	0	0
2016/12/29	R213	02/02/2017	9.42	Put	Bond Future	1,298.2200	1.2982	1,135.3300	1.1353	(12.547)	0	0	0
2016/12/29	R213	02/02/2017	9.41	Put	Bond Future	1,331.2100	1.3312	1,165.8200	1.1658	(12.424)	0	0	0
2016/12/29	R213	04/05/2017			Bond Future	9.4588	82.5718	9.4113	82.8865	(0.503)	0.0000	0.0000	0
2016/12/29	R213	04/05/2017	9.35	Put	Bond Future	2,850.9700	2.8510	2,677.1800	2.6772	(6.096)	0	0	0
2016/12/29	R213	04/05/2017	9.37	Put	Bond Future	2,778.3900	2.7784	2,607.2800	2.6073	(6.159)	0	0	0
2016/12/29	R213	04/05/2017	9.35	Call	Bond Future	2,128.3500	2.1284	2,269.1900	2.2692	6.617	0	0	0
2016/12/29	R213	04/05/2017	9.36	Put	Bond Future	2,814.4200	2.8144	2,641.9700	2.6420	(6.127)	0	0	0
2016/12/29	R213	04/05/2017	9.36	Call	Bond Future	2,158.5700	2.1586	2,300.7500	2.3007	6.587	0	0	0
2016/12/29	R213	04/05/2017	9.37	Call	Bond Future	2,189.2400	2.1892	2,332.7600	2.3328	6.556	0	0	0
2016/12/29	R213	03/08/2017	9.33	Put	Bond Future	3,870.7600	3.8708	3,694.6500	3.6946	(4.550)	0	0	0
2016/12/29	R213	03/08/2017			Bond Future	9.4997	84.2136	9.4508	84.5335	(0.515)	0.0000	0.0000	0
2016/12/29	R213	03/08/2017	9.35	Put	Bond Future	3,797.1400	3.7971	3,623.0800	3.6231	(4.584)	0	0	0
2016/12/29	R213	03/08/2017	9.33	Call	Bond Future	2,753.5000	2.7535	2,897.3300	2.8973	5.224	0	0	0
2016/12/29	R213	03/08/2017	9.34	Put	Bond Future	3,833.8300	3.8338	3,658.7500	3.6588	(4.567)	0	0	0
2016/12/29	R213	03/08/2017	9.34	Call	Bond Future	2,783.0000	2.7830	2,927.8600	2.9279	5.205	0	0	0
2016/12/29	R213	03/08/2017	9.35	Call	Bond Future	2,812.6800	2.8127	2,958.5600	2.9586	5.187	0	0	0
2016/12/29	R214	02/02/2017			Bond Future	9.6351	73.7091	9.5890	74.0351	(0.478)	0.0000	0.0000	36,737
2016/12/29	R214	02/02/2017	9.67	Call	Bond Future	1,563.3200	1.5633	1,724.3200	1.7243	10.299	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
2016/12/29	R214	02/02/2017	9.66	Put	Bond Future	1,351.0400	1.3510	1,183.4000	1.1834	(12.408)	0	0	0
2016/12/29	R214	02/02/2017	9.68	Put	Bond Future	1,284.9300	1.2849	1,122.4300	1.1224	(12.647)	0	0	0
2016/12/29	R214	02/02/2017	9.67	Put	Bond Future	1,317.7300	1.3177	1,152.6700	1.1527	(12.526)	0	0	0
2016/12/29	R214	02/02/2017	9.68	Call	Bond Future	1,600.5800	1.6006	1,764.1400	1.7641	10.219	0	0	0
2016/12/29	R214	02/02/2017	9.66	Call	Bond Future	1,526.4700	1.5265	1,684.8900	1.6849	10.378	0	0	0
2016/12/29	R214	04/05/2017	9.58	Put	Bond Future	3,053.7000	3.0537	2,872.9300	2.8729	(5.920)	0	0	0
2016/12/29	R214	04/05/2017			Bond Future	9.6793	71.8322	9.6320	72.1640	(0.488)	0.0000	0.0000	0
2016/12/29	R214	04/05/2017	9.57	Put	Bond Future	3,092.8300	3.0928	2,910.6700	2.9107	(5.890)	0	0	0
2016/12/29	R214	04/05/2017	9.58	Call	Bond Future	2,353.7900	2.3538	2,504.7900	2.5048	6.415	0	0	0
2016/12/29	R214	04/05/2017	9.56	Call	Bond Future	2,290.1800	2.2902	2,438.4000	2.4384	6.472	0	0	0
2016/12/29	R214	04/05/2017	9.57	Call	Bond Future	2,321.7800	2.3218	2,471.3900	2.4714	6.444	0	0	0
2016/12/29	R214	04/05/2017	9.56	Put	Bond Future	3,132.4900	3.1325	2,948.9400	2.9489	(5.860)	0	0	0
2016/12/29	R214	03/08/2017	9.51	Call	Bond Future	2,893.7500	2.8938	3,043.0800	3.0431	5.160	0	0	0
2016/12/29	R214	03/08/2017			Bond Future	9.7181	73.2605	9.6697	73.5980	(0.498)	0.0000	0.0000	0
2016/12/29	R214	03/08/2017	9.52	Call	Bond Future	2,924.2700	2.9243	3,074.6600	3.0747	5.143	0	0	0
2016/12/29	R214	03/08/2017	9.53	Call	Bond Future	2,955.1900	2.9552	3,106.6400	3.1066	5.125	0	0	0
2016/12/29	R214	03/08/2017	9.51	Put	Bond Future	4,363.1300	4.3631	4,174.8900	4.1749	(4.314)	0	0	0
2016/12/29	R214	03/08/2017	9.53	Put	Bond Future	4,281.1900	4.2812	4,095.0700	4.0951	(4.347)	0	0	0
2016/12/29	R214	03/08/2017	9.52	Put	Bond Future	4,321.9000	4.3219	4,134.7200	4.1347	(4.331)	0	0	0
2016/12/29	R248	02/02/2017	9.76	Put	Bond Future	1,558.8000	1.5588	1,360.8200	1.3608	(12.701)	0	0	0
2016/12/29	R248	02/02/2017	9.78	Put	Bond Future	1,482.3100	1.4823	1,290.5900	1.2906	(12.934)	0	0	0
2016/12/29	R248	02/02/2017			Bond Future	9.6807	94.7533	9.6346	95.1696	(0.476)	0.0000	0.0000	74,008
2016/12/29	R248	02/02/2017	9.77	Put	Bond Future	1,520.2500	1.5203	1,325.4100	1.3254	(12.816)	0	0	0
2016/12/29	R248	02/02/2017	9.76	Call	Bond Future	2,267.4000	2.2674	2,485.7100	2.4857	9.628	0	0	0
2016/12/29	R248	02/02/2017	9.77	Call	Bond Future	2,317.4700	2.3175	2,538.9200	2.5389	9.556	0	0	0
2016/12/29	R248	02/02/2017	9.78	Call	Bond Future	2,367.9900	2.3680	2,592.5600	2.5926	9.484	0	0	0
2016/12/29	R248	04/05/2017	9.66	Call	Bond Future	3,290.5000	3.2905	3,489.1600	3.4892	6.037	0	0	0
2016/12/29	R248	04/05/2017			Bond Future	9.7263	92.1406	9.6789	92.5642	(0.487)	0.0000	0.0000	0
2016/12/29	R248	04/05/2017	9.67	Call	Bond Future	3,332.7000	3.3327	3,533.0600	3.5331	6.012	0	0	0
2016/12/29	R248	04/05/2017	9.65	Put	Bond Future	3,933.0200	3.9330	3,706.4200	3.7064	(5.761)	0	0	0
2016/12/29	R248	04/05/2017	9.67	Put	Bond Future	3,836.7700	3.8368	3,613.5700	3.6136	(5.817)	0	0	0
2016/12/29	R248	04/05/2017	9.65	Call	Bond Future	3,248.5900	3.2486	3,445.5500	3.4456	6.063	0	0	0
2016/12/29	R248	04/05/2017	9.66	Put	Bond Future	3,884.6700	3.8847	3,659.7700	3.6598	(5.789)	0	0	0
2016/12/29	R248	03/08/2017			Bond Future	9.7666	93.9726	9.7180	94.4036	(0.497)	0.0000	0.0000	0
2016/12/29	R248	03/08/2017	9.57	Call	Bond Future	3,918.3000	3.9183	4,111.3600	4.1114	4.927	0	0	0
2016/12/29	R248	03/08/2017	9.56	Put	Bond Future	5,738.6900	5.7387	5,499.4800	5.4995	(4.168)	0	0	0
2016/12/29	R248	03/08/2017	9.58	Put	Bond Future	5,634.4800	5.6345	5,397.8900	5.3979	(4.199)	0	0	0
2016/12/29	R248	03/08/2017	9.57	Put	Bond Future	5,686.2600	5.6863	5,448.3500	5.4484	(4.184)	0	0	0
2016/12/29	R248	03/08/2017	9.58	Call	Bond Future	3,957.9400	3.9579	4,152.3200	4.1523	4.911	0	0	0
2016/12/29	R248	03/08/2017	9.56	Call	Bond Future	3,879.1500	3.8792	4,070.9100	4.0709	4.943	0	0	0
Total													839002