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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/12/2016 TO 13/12/2016

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
2016/12/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	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
2016/12/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	2025	02/02/2017	130.01	Put	Bond Future	3,944.6600	3.9447	2,762.9800	2.7630	(29.956)	0	0	0
2016/12/13	2025	02/02/2017			Bond Future	126.0653	126.0653	127.2470	127.2470	0.937	0.0000	0.0000	3,231
2016/12/13	2025	02/02/2017	130.00	Put	Bond Future	3,934.6600	3.9347	2,752.9800	2.7530	(30.033)	0	0	0
2016/12/13	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2025	02/02/2017	129.99	Put	Bond Future	3,924.6600	3.9247	2,742.9800	2.7430	(30.109)	0	0	0
2016/12/13	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2025	04/05/2017			Bond Future	128.5134	128.5134	129.7177	129.7177	0.937	0.0000	0.0000	0
2016/12/13	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2025	04/05/2017	132.56	Put	Bond Future	4,046.5700	4.0466	2,842.3200	2.8423	(29.760)	0	0	0
2016/12/13	2025	04/05/2017	132.58	Put	Bond Future	4,066.5700	4.0666	2,862.3200	2.8623	(29.613)	0	0	0
2016/12/13	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2025	04/05/2017	132.57	Put	Bond Future	4,056.5700	4.0566	2,852.3200	2.8523	(29.686)	0	0	0
2016/12/13	2025	03/08/2017			Bond Future	129.7558	129.7558	130.9828	130.9828	0.946	0.0000	0.0000	0
2016/12/13	2025	03/08/2017	133.96	Put	Bond Future	4,204.2000	4.2042	2,977.2400	2.9772	(29.184)	0	0	0
2016/12/13	2025	03/08/2017	133.98	Put	Bond Future	4,224.2000	4.2242	2,997.2400	2.9972	(29.046)	0	0	0
2016/12/13	2025	03/08/2017	133.97	Put	Bond Future	4,214.2000	4.2142	2,987.2400	2.9872	(29.115)	0	0	0
2016/12/13	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2030	02/02/2017	9.29	Put	Bond Future	355.1700	0.3552	514.9400	0.5149	44.984	0	0	0
2016/12/13	2030	02/02/2017			Bond Future	9.3413	90.1825	9.3644	90.0227	0.248	0.0000	0.0000	36,381
2016/12/13	2030	02/02/2017	9.31	Put	Bond Future	216.3600	0.2164	376.1300	0.3761	73.845	0	0	0
2016/12/13	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2030	02/02/2017	9.30	Put	Bond Future	285.7300	0.2857	445.5000	0.4455	55.916	0	0	0
2016/12/13	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2030	04/05/2017			Bond Future	9.3922	91.9285	9.4161	91.7654	0.255	0.0000	0.0000	0
2016/12/13	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2030	04/05/2017	9.32	Put	Bond Future	493.4400	0.4934	656.5200	0.6565	33.050	0	0	0
2016/12/13	2030	04/05/2017	9.34	Put	Bond Future	356.3100	0.3563	519.3900	0.5194	45.769	0	0	0
2016/12/13	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2030	04/05/2017	9.33	Put	Bond Future	424.8400	0.4248	587.9200	0.5879	38.386	0	0	0
2016/12/13	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2030	03/08/2017	9.34	Put	Bond Future	656.9900	0.6570	824.5100	0.8245	25.498	0	0	0
2016/12/13	2030	03/08/2017			Bond Future	9.4374	89.7589	9.4623	89.5914	0.265	0.0000	0.0000	0
2016/12/13	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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2016/12/13	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2030	03/08/2017	9.33	Put	Bond Future	724.8600	0.7249	892.3800	0.8924	23.111	0	0	0
2016/12/13	2030	03/08/2017	9.35	Put	Bond Future	589.2000	0.5892	756.7200	0.7567	28.432	0	0	0
2016/12/13	2032	02/02/2017	9.53	Call	Bond Future	1,932.7300	1.9327	1,825.9900	1.8260	(5.523)	0	0	0
2016/12/13	2032	02/02/2017			Bond Future	9.4882	93.0832	9.5112	92.9139	0.242	0.0000	0.0000	19,889
2016/12/13	2032	02/02/2017	9.51	Call	Bond Future	1,855.4500	1.8554	1,750.9400	1.7509	(5.633)	0	0	0
2016/12/13	2032	02/02/2017	9.52	Call	Bond Future	1,893.8000	1.8938	1,788.1700	1.7882	(5.578)	0	0	0
2016/12/13	2032	02/02/2017	9.51	Put	Bond Future	1,694.6700	1.6947	1,759.4100	1.7594	3.820	0	0	0
2016/12/13	2032	02/02/2017	9.53	Put	Bond Future	1,624.9400	1.6249	1,687.4500	1.6875	3.847	0	0	0
2016/12/13	2032	02/02/2017	9.52	Put	Bond Future	1,659.4700	1.6595	1,723.0900	1.7231	3.834	0	0	0
2016/12/13	2032	04/05/2017	9.45	Call	Bond Future	2,634.9400	2.6349	2,542.3300	2.5423	(3.515)	0	0	0
2016/12/13	2032	04/05/2017			Bond Future	9.5386	90.7259	9.5624	90.5531	0.249	0.0000	0.0000	0
2016/12/13	2032	04/05/2017	9.46	Call	Bond Future	2,669.0200	2.6690	2,575.7100	2.5757	(3.496)	0	0	0
2016/12/13	2032	04/05/2017	9.44	Put	Bond Future	3,323.6600	3.3237	3,404.6000	3.4046	2.435	0	0	0
2016/12/13	2032	04/05/2017	9.46	Put	Bond Future	3,244.3400	3.2443	3,323.8800	3.3239	2.452	0	0	0
2016/12/13	2032	04/05/2017	9.44	Call	Bond Future	2,601.1200	2.6011	2,509.2100	2.5092	(3.533)	0	0	0
2016/12/13	2032	04/05/2017	9.45	Put	Bond Future	3,283.8300	3.2838	3,364.0700	3.3641	2.443	0	0	0
2016/12/13	2032	03/08/2017	9.43	Put	Bond Future	4,382.3100	4.3823	4,468.1500	4.4681	1.959	0	0	0
2016/12/13	2032	03/08/2017			Bond Future	9.5820	92.5396	9.6066	92.3623	0.257	0.0000	0.0000	0
2016/12/13	2032	03/08/2017	9.45	Put	Bond Future	4,302.2300	4.3022	4,386.9700	4.3870	1.970	0	0	0
2016/12/13	2032	03/08/2017	9.44	Put	Bond Future	4,342.1400	4.3421	4,427.4200	4.4274	1.964	0	0	0
2016/12/13	2032	03/08/2017	9.44	Call	Bond Future	3,311.7800	3.3118	3,219.7100	3.2197	(2.780)	0	0	0
2016/12/13	2032	03/08/2017	9.43	Call	Bond Future	3,278.7200	3.2787	3,187.2100	3.1872	(2.791)	0	0	0
2016/12/13	2032	03/08/2017	9.45	Call	Bond Future	3,345.0100	3.3450	3,252.4000	3.2524	(2.769)	0	0	0
2016/12/13	2033	02/02/2017			Bond Future	105.9592	105.9592	105.9195	105.9195	(0.037)	0.0000	0.0000	5,474
2016/12/13	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2033	02/02/2017	109.70	Put	Bond Future	3,740.8000	3.7408	3,780.4900	3.7805	1.061	0	0	0
2016/12/13	2033	02/02/2017	109.71	Put	Bond Future	3,750.8000	3.7508	3,790.4900	3.7905	1.058	0	0	0
2016/12/13	2033	02/02/2017	109.72	Put	Bond Future	3,760.8000	3.7608	3,800.4900	3.8005	1.055	0	0	0
2016/12/13	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2033	04/05/2017			Bond Future	106.9771	106.9771	106.9363	106.9363	(0.038)	0.0000	0.0000	0
2016/12/13	2033	04/05/2017	110.83	Put	Bond Future	3,852.8700	3.8529	3,893.7500	3.8938	1.061	0	0	0
2016/12/13	2033	04/05/2017	110.85	Put	Bond Future	3,872.8700	3.8729	3,913.7500	3.9138	1.056	0	0	0
2016/12/13	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2033	04/05/2017	110.84	Put	Bond Future	3,862.8700	3.8629	3,903.7500	3.9038	1.058	0	0	0
2016/12/13	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2033	03/08/2017	113.14	Put	Bond Future	4,018.7900	4.0188	4,061.5700	4.0616	1.064	0	0	0
2016/12/13	2033	03/08/2017			Bond Future	109.1212	109.1212	109.0784	109.0784	(0.039)	0.0000	0.0000	0
2016/12/13	2033	03/08/2017	113.13	Put	Bond Future	4,008.7900	4.0088	4,051.5700	4.0516	1.067	0	0	0
2016/12/13	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2033	03/08/2017	113.12	Put	Bond Future	3,998.7900	3.9988	4,041.5700	4.0416	1.070	0	0	0

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2016/12/13	2037	02/02/2017	9.68	Put	Bond Future	1,904.6300	1.9046	1,974.9000	1.9749	3.689	0	0	0
2016/12/13	2037	02/02/2017			Bond Future	9.6569	90.0009	9.6799	89.8150	0.239	0.0000	0.0000	45,256
2016/12/13	2037	02/02/2017	9.67	Put	Bond Future	1,944.3200	1.9443	2,015.7800	2.0158	3.675	0	0	0
2016/12/13	2037	02/02/2017	9.68	Call	Bond Future	2,091.1500	2.0912	1,975.4600	1.9755	(5.532)	0	0	0
2016/12/13	2037	02/02/2017	9.66	Call	Bond Future	2,009.7400	2.0097	1,896.4400	1.8964	(5.638)	0	0	0
2016/12/13	2037	02/02/2017	9.67	Call	Bond Future	2,050.2800	2.0503	1,935.7800	1.9358	(5.585)	0	0	0
2016/12/13	2037	02/02/2017	9.66	Put	Bond Future	1,984.4600	1.9845	2,057.1200	2.0571	3.661	0	0	0
2016/12/13	2037	04/05/2017			Bond Future	9.7088	91.7434	9.7326	91.5536	0.245	0.0000	0.0000	0
2016/12/13	2037	04/05/2017	9.58	Put	Bond Future	3,876.5400	3.8765	3,966.7700	3.9668	2.328	0	0	0
2016/12/13	2037	04/05/2017	9.60	Put	Bond Future	3,787.0100	3.7870	3,875.7400	3.8757	2.343	0	0	0
2016/12/13	2037	04/05/2017	9.59	Put	Bond Future	3,831.4700	3.8315	3,920.9500	3.9210	2.335	0	0	0
2016/12/13	2037	04/05/2017	9.60	Call	Bond Future	2,910.6900	2.9107	2,809.6100	2.8096	(3.473)	0	0	0
2016/12/13	2037	04/05/2017	9.58	Call	Bond Future	2,837.7000	2.8377	2,738.1200	2.7381	(3.509)	0	0	0
2016/12/13	2037	04/05/2017	9.59	Call	Bond Future	2,873.9500	2.8739	2,773.6200	2.7736	(3.491)	0	0	0
2016/12/13	2037	03/08/2017	9.57	Call	Bond Future	3,605.9000	3.6059	3,506.2100	3.5062	(2.765)	0	0	0
2016/12/13	2037	03/08/2017			Bond Future	9.7560	89.3197	9.7807	89.1250	0.253	0.0000	0.0000	0
2016/12/13	2037	03/08/2017	9.58	Call	Bond Future	3,641.3500	3.6413	3,541.0700	3.5411	(2.754)	0	0	0
2016/12/13	2037	03/08/2017	9.56	Put	Bond Future	5,141.8200	5.1418	5,237.4100	5.2374	1.859	0	0	0
2016/12/13	2037	03/08/2017	9.57	Put	Bond Future	5,096.1500	5.0962	5,191.1500	5.1912	1.864	0	0	0
2016/12/13	2037	03/08/2017	9.58	Put	Bond Future	5,050.5000	5.0505	5,144.9100	5.1449	1.869	0	0	0
2016/12/13	2037	03/08/2017	9.56	Call	Bond Future	3,570.3600	3.5704	3,471.2600	3.4713	(2.776)	0	0	0
2016/12/13	2038	02/02/2017	137.07	Put	Bond Future	6,903.3300	6.9033	6,733.9400	6.7339	(2.454)	0	0	0
2016/12/13	2038	02/02/2017			Bond Future	130.1667	130.1667	130.3361	130.3361	0.130	0.0000	0.0000	22,790
2016/12/13	2038	02/02/2017	137.06	Put	Bond Future	6,893.3300	6.8933	6,723.9400	6.7239	(2.457)	0	0	0
2016/12/13	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2038	02/02/2017	137.05	Put	Bond Future	6,883.3300	6.8833	6,713.9400	6.7139	(2.461)	0	0	0
2016/12/13	2038	04/05/2017	139.77	Put	Bond Future	7,075.6100	7.0756	6,903.3700	6.9034	(2.434)	0	0	0
2016/12/13	2038	04/05/2017			Bond Future	132.6944	132.6944	132.8666	132.8666	0.130	0.0000	0.0000	0
2016/12/13	2038	04/05/2017	139.79	Put	Bond Future	7,095.6100	7.0956	6,923.3700	6.9234	(2.427)	0	0	0
2016/12/13	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2038	04/05/2017	139.78	Put	Bond Future	7,085.6100	7.0856	6,913.3700	6.9134	(2.431)	0	0	0
2016/12/13	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2038	03/08/2017			Bond Future	133.8540	133.8540	134.0282	134.0282	0.130	0.0000	0.0000	0
2016/12/13	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2038	03/08/2017	141.16	Put	Bond Future	7,306.0200	7.3060	7,131.7700	7.1318	(2.385)	0	0	0
2016/12/13	2038	03/08/2017	141.18	Put	Bond Future	7,326.0200	7.3260	7,151.7700	7.1518	(2.379)	0	0	0
2016/12/13	2038	03/08/2017	141.17	Put	Bond Future	7,316.0200	7.3160	7,141.7700	7.1418	(2.382)	0	0	0
2016/12/13	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2040	02/02/2017	9.58	Call	Bond Future	1,789.5800	1.7896	1,699.3400	1.6993	(5.043)	0	0	0
2016/12/13	2040	02/02/2017			Bond Future	9.6763	93.9780	9.6943	93.8217	0.186	0.0000	0.0000	8,238
2016/12/13	2040	02/02/2017	9.59	Call	Bond Future	1,828.1000	1.8281	1,736.8000	1.7368	(4.994)	0	0	0
2016/12/13	2040	02/02/2017	9.60	Call	Bond Future	1,867.2500	1.8672	1,774.9100	1.7749	(4.945)	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
2016/12/13	2040	02/02/2017	9.58	Put	Bond Future	2,632.3800	2.6324	2,698.4600	2.6985	2.510	0	0	0
2016/12/13	2040	02/02/2017	9.60	Put	Bond Future	2,533.9200	2.5339	2,597.9000	2.5979	2.525	0	0	0
2016/12/13	2040	02/02/2017	9.59	Put	Bond Future	2,582.7700	2.5828	2,647.7900	2.6478	2.517	0	0	0
2016/12/13	2040	04/05/2017			Bond Future	9.7272	95.7976	9.7457	95.6379	0.191	0.0000	0.0000	0
2016/12/13	2040	04/05/2017	9.62	Put	Bond Future	4,120.9400	4.1209	4,192.2000	4.1922	1.729	0	0	0
2016/12/13	2040	04/05/2017	9.64	Put	Bond Future	4,026.0900	4.0261	4,096.1000	4.0961	1.739	0	0	0
2016/12/13	2040	04/05/2017	9.62	Call	Bond Future	3,191.5900	3.1916	3,103.1400	3.1031	(2.771)	0	0	0
2016/12/13	2040	04/05/2017	9.63	Put	Bond Future	4,073.2000	4.0732	4,143.8300	4.1438	1.734	0	0	0
2016/12/13	2040	04/05/2017	9.63	Call	Bond Future	3,231.2200	3.2312	3,142.1400	3.1421	(2.757)	0	0	0
2016/12/13	2040	04/05/2017	9.64	Call	Bond Future	3,271.3500	3.2713	3,181.6500	3.1817	(2.742)	0	0	0
2016/12/13	2040	03/08/2017			Bond Future	9.7734	93.2044	9.7927	93.0404	0.197	0.0000	0.0000	0
2016/12/13	2040	03/08/2017	9.61	Put	Bond Future	5,442.2900	5.4423	5,518.4900	5.5185	1.400	0	0	0
2016/12/13	2040	03/08/2017	9.63	Put	Bond Future	5,345.7100	5.3457	5,420.9300	5.4209	1.407	0	0	0
2016/12/13	2040	03/08/2017	9.61	Call	Bond Future	4,033.2800	4.0333	3,945.4900	3.9455	(2.177)	0	0	0
2016/12/13	2040	03/08/2017	9.62	Put	Bond Future	5,393.9900	5.3940	5,469.7000	5.4697	1.404	0	0	0
2016/12/13	2040	03/08/2017	9.62	Call	Bond Future	4,072.2000	4.0722	3,983.9200	3.9839	(2.168)	0	0	0
2016/12/13	2040	03/08/2017	9.63	Call	Bond Future	4,111.0200	4.1110	4,022.2500	4.0223	(2.159)	0	0	0
2016/12/13	2044	02/02/2017			Bond Future	9.6801	91.3072	9.7032	91.1036	0.239	0.0000	0.0000	20,651
2016/12/13	2044	02/02/2017	9.77	Call	Bond Future	2,629.4600	2.6295	2,493.9900	2.4940	(5.152)	0	0	0
2016/12/13	2044	02/02/2017	9.76	Put	Bond Future	1,882.2200	1.8822	1,951.5400	1.9515	3.683	0	0	0
2016/12/13	2044	02/02/2017	9.78	Put	Bond Future	1,805.4600	1.8055	1,872.3300	1.8723	3.704	0	0	0
2016/12/13	2044	02/02/2017	9.77	Put	Bond Future	1,843.6100	1.8436	1,911.7000	1.9117	3.693	0	0	0
2016/12/13	2044	02/02/2017	9.78	Call	Bond Future	2,677.9700	2.6780	2,541.2800	2.5413	(5.104)	0	0	0
2016/12/13	2044	02/02/2017	9.76	Call	Bond Future	2,581.2700	2.5813	2,447.0300	2.4470	(5.201)	0	0	0
2016/12/13	2044	04/05/2017			Bond Future	9.7289	93.0750	9.7528	92.8672	0.245	0.0000	0.0000	0
2016/12/13	2044	04/05/2017	9.67	Call	Bond Future	3,442.8000	3.4428	3,327.4400	3.3274	(3.351)	0	0	0
2016/12/13	2044	04/05/2017	9.66	Put	Bond Future	4,005.9900	4.0060	4,099.2500	4.0993	2.328	0	0	0
2016/12/13	2044	04/05/2017	9.68	Put	Bond Future	3,912.6600	3.9127	4,004.3200	4.0043	2.343	0	0	0
2016/12/13	2044	04/05/2017	9.67	Put	Bond Future	3,959.2400	3.9592	4,051.7000	4.0517	2.335	0	0	0
2016/12/13	2044	04/05/2017	9.68	Call	Bond Future	3,484.2000	3.4842	3,368.0400	3.3680	(3.334)	0	0	0
2016/12/13	2044	04/05/2017	9.66	Call	Bond Future	3,401.4400	3.4014	3,286.8800	3.2869	(3.368)	0	0	0
2016/12/13	2044	03/08/2017			Bond Future	9.7733	90.5527	9.7980	90.3397	0.253	0.0000	0.0000	0
2016/12/13	2044	03/08/2017	9.62	Put	Bond Future	5,483.8300	5.4838	5,584.9100	5.5849	1.843	0	0	0
2016/12/13	2044	03/08/2017	9.64	Put	Bond Future	5,386.0300	5.3860	5,485.8400	5.4858	1.853	0	0	0
2016/12/13	2044	03/08/2017	9.63	Put	Bond Future	5,434.6100	5.4346	5,535.0600	5.5351	1.848	0	0	0
2016/12/13	2044	03/08/2017	9.64	Call	Bond Future	4,221.9300	4.2219	4,108.6700	4.1087	(2.683)	0	0	0
2016/12/13	2044	03/08/2017	9.62	Call	Bond Future	4,142.8300	4.1428	4,030.8400	4.0308	(2.703)	0	0	0
2016/12/13	2044	03/08/2017	9.63	Call	Bond Future	4,182.1300	4.1821	4,069.5100	4.0695	(2.693)	0	0	0
2016/12/13	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2046	02/02/2017	137.14	Put	Bond Future	7,775.1100	7.7751	6,190.0600	6.1901	(20.386)	0	0	0
2016/12/13	2046	02/02/2017			Bond Future	129.3649	129.3649	130.9499	130.9499	1.225	0.0000	0.0000	18,408
2016/12/13	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2046	02/02/2017	137.13	Put	Bond Future	7,765.1100	7.7651	6,180.0600	6.1801	(20.412)	0	0	0
2016/12/13	2046	02/02/2017	137.15	Put	Bond Future	7,785.1100	7.7851	6,200.0600	6.2001	(20.360)	0	0	0
2016/12/13	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/13	2046	04/05/2017			Bond Future	130.3480		130.3480	131.9634	1.239	0.0000	0.0000	0
2016/12/13	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2046	04/05/2017	138.32	Put	Bond Future	7,971.9800	7.9720	6,356.6200	6.3566	(20.263)	0	0	0
2016/12/13	2046	04/05/2017	138.34	Put	Bond Future	7,991.9800	7.9920	6,376.6200	6.3766	(20.212)	0	0	0
2016/12/13	2046	04/05/2017	138.33	Put	Bond Future	7,981.9800	7.9820	6,366.6200	6.3666	(20.238)	0	0	0
2016/12/13	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2046	03/08/2017	141.17	Put	Bond Future	8,209.3300	8.2093	6,562.9100	6.5629	(20.055)	0	0	0
2016/12/13	2046	03/08/2017			Bond Future	132.9607	132.9607	134.6071	134.6071	1.238	0.0000	0.0000	0
2016/12/13	2046	03/08/2017	141.19	Put	Bond Future	8,229.3300	8.2293	6,582.9100	6.5829	(20.007)	0	0	0
2016/12/13	2046	03/08/2017	141.18	Put	Bond Future	8,219.3300	8.2193	6,572.9100	6.5729	(20.031)	0	0	0
2016/12/13	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2050	02/02/2017	144.97	Put	Bond Future	6,804.5700	6.8046	6,857.1300	6.8571	0.772	0	0	0
2016/12/13	2050	02/02/2017			Bond Future	138.1654	138.1654	138.1129	138.1129	(0.038)	0.0000	0.0000	24,832
2016/12/13	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2050	02/02/2017	144.96	Put	Bond Future	6,794.5700	6.7946	6,847.1300	6.8471	0.774	0	0	0
2016/12/13	2050	02/02/2017	144.98	Put	Bond Future	6,814.5700	6.8146	6,867.1300	6.8671	0.771	0	0	0
2016/12/13	2050	04/05/2017			Bond Future	140.8484	140.8484	140.7942	140.7942	(0.039)	0.0000	0.0000	0
2016/12/13	2050	04/05/2017	147.83	Put	Bond Future	6,981.5700	6.9816	7,035.8200	7.0358	0.777	0	0	0
2016/12/13	2050	04/05/2017	147.85	Put	Bond Future	7,001.5700	7.0016	7,055.8200	7.0558	0.775	0	0	0
2016/12/13	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2050	04/05/2017	147.84	Put	Bond Future	6,991.5700	6.9916	7,045.8200	7.0458	0.776	0	0	0
2016/12/13	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2050	03/08/2017			Bond Future	142.0085	142.0085	141.9520	141.9520	(0.040)	0.0000	0.0000	0
2016/12/13	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	2050	03/08/2017	149.22	Put	Bond Future	7,211.4600	7.2115	7,268.0100	7.2680	0.784	0	0	0
2016/12/13	2050	03/08/2017	149.24	Put	Bond Future	7,231.4600	7.2315	7,288.0100	7.2880	0.782	0	0	0
2016/12/13	2050	03/08/2017	149.23	Put	Bond Future	7,221.4600	7.2215	7,278.0100	7.2780	0.783	0	0	0
2016/12/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	AL37	02/02/2017			Index Future	511.4700	511.4700	511.1020	511.1020	(0.072)	0.0000	0.0000	7
2016/12/13	AL37	04/05/2017			Index Future	521.3690	521.3690	520.9950	520.9950	(0.072)	0.0000	0.0000	0
2016/12/13	AL37	03/08/2017			Index Future	531.7870	531.7870	531.4020	531.4020	(0.072)	0.0000	0.0000	0
2016/12/13	AL7T	02/02/2017			Index Future	591.3860	591.3860	590.6880	590.6880	(0.118)	0.0000	0.0000	2
2016/12/13	AL7T	04/05/2017			Index Future	602.8320	602.8320	602.1220	602.1220	(0.118)	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
2016/12/13	AL7T	03/08/2017			Index Future	614.8770	614.8770	614.1480	614.1480	(0.119)	0.0000	0.0000	0
2016/12/13	ALBI	02/02/2017			Index Future	536.8180	536.8180	535.9130	535.9130	(0.169)	0.0000	0.0000	746
2016/12/13	ALBI	04/05/2017			Index Future	547.2080	547.2080	546.2870	546.2870	(0.168)	0.0000	0.0000	0
2016/12/13	ALBI	03/08/2017			Index Future	558.1420	558.1420	557.1980	557.1980	(0.169)	0.0000	0.0000	0
2016/12/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	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
2016/12/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	EL28	02/02/2017			Bond Future	128.0888	128.0888	128.0495	128.0495	(0.031)	0.0000	0.0000	0
2016/12/13	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	EL28	02/02/2017	135.10	Put	Bond Future	7,011.1900	7.0112	7,050.4700	7.0505	0.560	0	0	0
2016/12/13	EL28	02/02/2017	135.12	Put	Bond Future	7,031.1900	7.0312	7,070.4700	7.0705	0.559	0	0	0
2016/12/13	EL28	02/02/2017	135.11	Put	Bond Future	7,021.1900	7.0212	7,060.4700	7.0605	0.559	0	0	0
2016/12/13	EL28	04/05/2017			Bond Future	128.8930	128.8930	128.8528	128.8528	(0.031)	0.0000	0.0000	0
2016/12/13	EL28	04/05/2017	137.90	Put	Bond Future	9,007.0200	9.0070	9,047.2400	9.0472	0.447	0	0	0
2016/12/13	EL28	04/05/2017	137.92	Put	Bond Future	9,027.0200	9.0270	9,067.2400	9.0672	0.446	0	0	0
2016/12/13	EL28	04/05/2017	137.91	Put	Bond Future	9,017.0200	9.0170	9,057.2400	9.0572	0.446	0	0	0
2016/12/13	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/13	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	EL28	03/08/2017			Bond Future	131.4766	131.4766	131.4341	131.4341	(0.032)	0.0000	0.0000	0
2016/12/13	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	EL28	03/08/2017	135.16	Put	Bond Future	3,683.3600	3.6834	3,725.9300	3.7259	1.156	0	0	0
2016/12/13	EL28	03/08/2017	135.18	Put	Bond Future	3,703.3600	3.7034	3,745.9300	3.7459	1.149	0	0	0
2016/12/13	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	EL28	03/08/2017	135.17	Put	Bond Future	3,693.3600	3.6934	3,735.9300	3.7359	1.153	0	0	0
2016/12/13	ES33	02/02/2017			Bond Future	10.5626	79.2457	10.5841	79.1093	0.204	0.0000	0.0000	8,849
2016/12/13	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	ES33	02/02/2017	10.59	Call	Bond Future	173.5100	0.1735	37.1300	0.0371	(78.601)	0	0	0
2016/12/13	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	ES33	02/02/2017	10.60	Call	Bond Future	236.6000	0.2366	100.2200	0.1002	(57.642)	0	0	0
2016/12/13	ES33	02/02/2017	10.61	Call	Bond Future	299.6100	0.2996	163.2300	0.1632	(45.519)	0	0	0
2016/12/13	ES33	04/05/2017			Bond Future	10.6435	76.9860	10.6658	76.8468	0.210	0.0000	0.0000	0
2016/12/13	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	ES33	04/05/2017	10.54	Put	Bond Future	650.6700	0.6507	789.8900	0.7899	21.396	0	0	0
2016/12/13	ES33	04/05/2017	10.56	Put	Bond Future	524.2400	0.5242	663.4600	0.6635	26.557	0	0	0
2016/12/13	ES33	04/05/2017	10.55	Put	Bond Future	587.4200	0.5874	726.6400	0.7266	23.700	0	0	0
2016/12/13	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	ES33	03/08/2017			Bond Future	10.7178	78.5249	10.7410	78.3820	0.216	0.0000	0.0000	0
2016/12/13	ES33	03/08/2017	10.53	Put	Bond Future	1,172.0300	1.1720	1,314.9600	1.3150	12.195	0	0	0
2016/12/13	ES33	03/08/2017	10.55	Put	Bond Future	1,045.9300	1.0459	1,188.8600	1.1889	13.665	0	0	0
2016/12/13	ES33	03/08/2017	10.54	Put	Bond Future	1,108.9400	1.1089	1,251.8700	1.2519	12.889	0	0	0
2016/12/13	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	ES42	02/02/2017			Bond Future	10.6996	83.3520	10.7214	83.1946	0.203	0.0000	0.0000	8,777
2016/12/13	ES42	04/05/2017			Bond Future	10.7804	80.7029	10.8029	80.5422	0.209	0.0000	0.0000	0
2016/12/13	ES42	03/08/2017			Bond Future	10.8537	82.3165	10.8771	82.1515	0.216	0.0000	0.0000	0
2016/12/13	GOVI	02/02/2017	533.34	Call	GOVI	13,730.0000	1.3730	4,660.0000	0.4660	(66.060)	0	0	0
2016/12/13	GOVI	02/02/2017			GOVI	534.7130	534.7130	533.8060	533.8060	(0.170)	0.0000	0.0000	487
2016/12/13	GOVI	02/02/2017	533.32	Call	GOVI	13,930.0000	1.3930	4,860.0000	0.4860	(65.111)	0	0	0
2016/12/13	GOVI	02/02/2017	533.33	Call	GOVI	13,830.0000	1.3830	4,760.0000	0.4760	(65.582)	0	0	0
2016/12/13	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	GOVI	04/05/2017			GOVI	545.0620	545.0620	544.1380	544.1380	(0.170)	0.0000	0.0000	0
2016/12/13	GOVI	04/05/2017	262.19	Call	GOVI	2,828,720.0000	282.8720	2,819,480.0000	281.9480	(0.327)	0	0	0
2016/12/13	GOVI	04/05/2017	262.20	Call	GOVI	2,828,620.0000	282.8620	2,819,380.0000	281.9380	(0.327)	0	0	0
2016/12/13	GOVI	04/05/2017	262.18	Call	GOVI	2,828,820.0000	282.8820	2,819,580.0000	281.9580	(0.327)	0	0	0
2016/12/13	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/12/13	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	GOVI	03/08/2017			GOVI	555.9530	555.9530	555.0060	555.0060	(0.170)	0.0000	0.0000	0
2016/12/13	GOVI	03/08/2017	561.11	Put	GOVI	51,570.0000	5.1570	61,040.0000	6.1040	18.363	0	0	0
2016/12/13	GOVI	03/08/2017	561.09	Put	GOVI	51,370.0000	5.1370	60,840.0000	6.0840	18.435	0	0	0
2016/12/13	GOVI	03/08/2017	561.10	Put	GOVI	51,470.0000	5.1470	60,940.0000	6.0940	18.399	0	0	0
2016/12/13	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/13	IGOV	02/02/2017			Index Future	246.3450	246.3450	246.7760	246.7760	0.175	0.0000	0.0000	1,030
2016/12/13	IGOV	04/05/2017			Index Future	251.1280	251.1280	251.5680	251.5680	0.175	0.0000	0.0000	0
2016/12/13	IGOV	03/08/2017			Index Future	256.1600	256.1600	256.6080	256.6080	0.175	0.0000	0.0000	0
2016/12/13	ILBI	02/02/2017			Index Future	669.8100	669.8100	669.8690	669.8690	0.009	0.0000	0.0000	155
2016/12/13	ILBI	04/05/2017			Index Future	682.8080	682.8080	682.8670	682.8670	0.009	0.0000	0.0000	0
2016/12/13	ILBI	03/08/2017			Index Future	696.2500	696.2500	696.3100	696.3100	0.009	0.0000	0.0000	0
2016/12/13	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/12/13	IS01	16/03/2017			Interest Rate Swap	100.0077	100.0077	100.0067	100.0067	(0.001)	0.0000	0.0000	0
2016/12/13	IS01	15/06/2017			Interest Rate Swap	99.6303	99.6303	99.6267	99.6267	(0.004)	0.0000	0.0000	0
2016/12/13	IS01	21/09/2017			Interest Rate Swap	99.6834	99.6834	99.6771	99.6771	(0.006)	0.0000	0.0000	0
2016/12/13	IS01	21/12/2017			Interest Rate Swap	99.9655	99.9655	99.9551	99.9551	(0.010)	0.0000	0.0000	0
2016/12/13	IS01	15/03/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	IS02	18/12/2017			Interest Rate Swap	99.9875	99.9875	99.9771	99.9771	(0.010)	0.0000	0.0000	0
2016/12/13	IS02	16/03/2018			Interest Rate Swap	99.2946	99.2946	99.2798	99.2798	(0.015)	0.0000	0.0000	0
2016/12/13	IS02	15/06/2018			Interest Rate Swap	98.9863	98.9863	98.9668	98.9668	(0.020)	0.0000	0.0000	0
2016/12/13	IS02	21/09/2018			Interest Rate Swap	99.0867	99.0867	99.0619	99.0619	(0.025)	0.0000	0.0000	0
2016/12/13	IS02	21/12/2018			Interest Rate Swap	99.6100	99.6100	99.5800	99.5800	(0.030)	0.0000	0.0000	0
2016/12/13	IS02	15/03/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	IS05	17/12/2020			Interest Rate Swap	98.2546	98.2546	98.2181	98.2181	(0.037)	0.0000	0.0000	0
2016/12/13	IS05	16/03/2021			Interest Rate Swap	97.6293	97.6293	97.5954	97.5954	(0.035)	0.0000	0.0000	0
2016/12/13	IS05	15/06/2021			Interest Rate Swap	96.9712	96.9712	96.9409	96.9409	(0.031)	0.0000	0.0000	0
2016/12/13	IS05	21/09/2021			Interest Rate Swap	97.2948	97.2948	97.2689	97.2689	(0.027)	0.0000	0.0000	0
2016/12/13	IS05	21/12/2021			Interest Rate Swap	99.5770	99.5770	99.5543	99.5543	(0.023)	0.0000	0.0000	50
2016/12/13	IS05	15/03/2022			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/13	IS10	17/12/2025			Interest Rate Swap	99.1703	99.1703	99.1325	99.1325	(0.038)	0.0000	0.0000	0
2016/12/13	IS10	16/03/2026			Interest Rate Swap	96.3240	96.3240	96.2885	96.2885	(0.037)	0.0000	0.0000	0
2016/12/13	IS10	15/06/2026			Interest Rate Swap	95.1631	95.1631	95.1340	95.1340	(0.031)	0.0000	0.0000	0
2016/12/13	IS10	21/09/2026			Interest Rate Swap	97.3160	97.3160	97.2955	97.2955	(0.021)	0.0000	0.0000	0
2016/12/13	IS10	21/12/2026			Interest Rate Swap	101.0137	101.0137	100.9993	100.9993	(0.014)	0.0000	0.0000	0
2016/12/13	IS10	15/03/2027			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/12/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/12/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/12/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/13	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10,000
2016/12/13	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/12/13	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/12/13	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2016/12/13	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/12/13	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/12/13	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/12/13	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/12/13	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/12/13	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/12/13	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/12/13	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/12/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/13	R023	02/02/2017	8.85	Call	Bond Future	1,432.4900	1.4325	1,372.5200	1.3725	(4.186)	0	0	0
2016/12/13	R023	02/02/2017			Bond Future	8.6739	99.1335	8.6920	99.0521	0.208	0.0000	0.0000	19,260
2016/12/13	R023	02/02/2017	8.86	Call	Bond Future	1,460.9100	1.4609	1,400.4400	1.4004	(4.139)	0	0	0
2016/12/13	R023	02/02/2017	8.84	Put	Bond Future	658.3800	0.6584	680.3900	0.6804	3.343	0	0	0
2016/12/13	R023	02/02/2017	8.86	Put	Bond Future	625.6200	0.6256	646.6100	0.6466	3.355	0	0	0
2016/12/13	R023	02/02/2017	8.84	Call	Bond Future	1,404.3400	1.4043	1,344.8900	1.3449	(4.233)	0	0	0
2016/12/13	R023	02/02/2017	8.85	Put	Bond Future	641.8500	0.6419	663.3400	0.6633	3.348	0	0	0
2016/12/13	R023	04/05/2017	8.61	Call	Bond Future	1,375.7700	1.3758	1,332.1100	1.3321	(3.173)	0	0	0
2016/12/13	R023	04/05/2017			Bond Future	8.7167	97.1200	8.7358	97.0368	0.219	0.0000	0.0000	0
2016/12/13	R023	04/05/2017	8.59	Call	Bond Future	1,336.0400	1.3360	1,293.1300	1.2931	(3.212)	0	0	0
2016/12/13	R023	04/05/2017	8.60	Call	Bond Future	1,355.8100	1.3558	1,312.5300	1.3125	(3.192)	0	0	0
2016/12/13	R023	04/05/2017	8.59	Put	Bond Future	1,891.1000	1.8911	1,931.4700	1.9315	2.135	0	0	0
2016/12/13	R023	04/05/2017	8.61	Put	Bond Future	1,842.9500	1.8429	1,882.5700	1.8826	2.150	0	0	0
2016/12/13	R023	04/05/2017	8.60	Put	Bond Future	1,866.9200	1.8669	1,906.9200	1.9069	2.143	0	0	0
2016/12/13	R023	03/08/2017	8.60	Put	Bond Future	2,331.4500	2.3315	2,373.9500	2.3740	1.823	0	0	0
2016/12/13	R023	03/08/2017			Bond Future	8.7474	99.0613	8.7679	98.9752	0.234	0.0000	0.0000	0
2016/12/13	R023	03/08/2017	8.59	Put	Bond Future	2,354.6700	2.3547	2,397.4700	2.3975	1.818	0	0	0
2016/12/13	R023	03/08/2017	8.60	Call	Bond Future	1,707.4400	1.7074	1,663.8200	1.6638	(2.555)	0	0	0
2016/12/13	R023	03/08/2017	8.58	Call	Bond Future	1,668.6800	1.6687	1,625.6500	1.6256	(2.579)	0	0	0
2016/12/13	R023	03/08/2017	8.59	Call	Bond Future	1,688.1500	1.6881	1,644.8300	1.6448	(2.566)	0	0	0
2016/12/13	R023	03/08/2017	8.58	Put	Bond Future	2,377.7400	2.3777	2,420.8300	2.4208	1.812	0	0	0
2016/12/13	R035	02/02/2017			Bond Future	9.5995	97.7526	9.6224	97.5677	0.238	0.0000	0.0000	7,194
2016/12/13	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R035	02/02/2017	9.50	Put	Bond Future	811.4900	0.8115	996.4500	0.9964	22.793	0	0	0
2016/12/13	R035	02/02/2017	9.51	Put	Bond Future	729.4800	0.7295	914.4400	0.9144	25.355	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
2016/12/13	R035	02/02/2017	9.52	Put	Bond Future	647.5700	0.6476	832.5300	0.8325	28.562	0	0	0
2016/12/13	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R035	04/05/2017	9.55	Put	Bond Future	796.1200	0.7961	984.9400	0.9849	23.718	0	0	0
2016/12/13	R035	04/05/2017			Bond Future	9.6488	95.1416	9.6724	94.9528	0.245	0.0000	0.0000	0
2016/12/13	R035	04/05/2017	9.54	Put	Bond Future	877.3100	0.8773	1,066.1300	1.0661	21.523	0	0	0
2016/12/13	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R035	04/05/2017	9.53	Put	Bond Future	958.6100	0.9586	1,147.4300	1.1474	19.697	0	0	0
2016/12/13	R035	03/08/2017			Bond Future	9.6917	97.0434	9.7162	96.8496	0.253	0.0000	0.0000	0
2016/12/13	R035	03/08/2017	9.52	Put	Bond Future	1,375.8800	1.3759	1,569.6600	1.5697	14.084	0	0	0
2016/12/13	R035	03/08/2017	9.50	Put	Bond Future	1,538.1500	1.5381	1,731.9300	1.7319	12.598	0	0	0
2016/12/13	R035	03/08/2017	9.51	Put	Bond Future	1,456.9600	1.4570	1,650.7400	1.6507	13.300	0	0	0
2016/12/13	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R186	02/02/2017	8.00	Put	Bond Future	6,748.4900	6.7485	6,866.3700	6.8664	1.747	0	0	0
2016/12/13	R186	02/02/2017	9.40	Call	Bond Future	3,649.5600	3.6496	3,538.4000	3.5384	(3.046)	0	0	0
2016/12/13	R186	02/02/2017	8.81	Put	Bond Future	1,997.7900	1.9978	2,057.1300	2.0571	2.970	0	0	0
2016/12/13	R186	02/02/2017	9.10	Put	Bond Future	1,038.6500	1.0386	1,072.3700	1.0724	3.247	0	0	2,546
2016/12/13	R186	02/02/2017			Bond Future	8.9296	111.5221	8.9479	111.3958	0.205	0.0000	0.0000	114,061
2016/12/13	R186	02/02/2017	9.50	Call	Bond Future	4,190.7100	4.1907	4,075.4300	4.0754	(2.751)	0	0	0
2016/12/13	R186	02/02/2017	8.43	Put	Bond Future	3,908.4000	3.9084	4,002.2300	4.0022	2.401	0	0	0
2016/12/13	R186	02/02/2017	8.80	Put	Bond Future	2,038.8400	2.0388	2,099.1400	2.0991	2.958	0	0	0
2016/12/13	R186	02/02/2017	8.87	Call	Bond Future	1,349.6300	1.3496	1,276.9800	1.2770	(5.383)	0	0	0
2016/12/13	R186	02/02/2017	8.90	Put	Bond Future	1,652.3100	1.6523	1,703.1800	1.7032	3.079	0	0	750
2016/12/13	R186	02/02/2017	8.00	Call	Bond Future	66.3300	0.0663	57.8900	0.0579	(12.724)	0	0	7,000
2016/12/13	R186	02/02/2017	8.60	Call	Bond Future	658.7600	0.6588	611.6600	0.6117	(7.150)	0	0	7,000
2016/12/13	R186	02/02/2017	8.81	Call	Bond Future	1,167.0800	1.1671	1,100.1000	1.1001	(5.739)	0	0	0
2016/12/13	R186	02/02/2017	8.37	Call	Bond Future	309.8500	0.3098	281.9300	0.2819	(9.011)	0	0	500
2016/12/13	R186	02/02/2017	8.62	Put	Bond Future	2,866.1800	2.8662	2,943.5500	2.9436	2.699	0	0	0
2016/12/13	R186	02/02/2017	8.79	Call	Bond Future	1,110.0200	1.1100	1,044.9400	1.0449	(5.863)	0	0	0
2016/12/13	R186	02/02/2017	8.95	Call	Bond Future	1,619.2100	1.6192	1,539.2300	1.5392	(4.939)	0	0	0
2016/12/13	R186	02/02/2017	9.02	Call	Bond Future	1,880.0100	1.8800	1,793.9200	1.7939	(4.579)	0	0	0
2016/12/13	R186	02/02/2017	8.87	Put	Bond Future	1,762.6900	1.7627	1,816.3600	1.8164	3.045	0	0	500
2016/12/13	R186	02/02/2017	9.50	Put	Bond Future	343.7100	0.3437	354.7500	0.3548	3.212	0	0	13,500
2016/12/13	R186	02/02/2017	8.43	Call	Bond Future	382.6800	0.3827	350.1900	0.3502	(8.490)	0	0	750
2016/12/13	R186	02/02/2017	8.80	Call	Bond Future	1,138.3100	1.1383	1,072.2900	1.0723	(5.800)	0	0	0
2016/12/13	R186	02/02/2017	8.90	Call	Bond Future	1,447.2900	1.4473	1,371.8400	1.3718	(5.213)	0	0	0
2016/12/13	R186	02/02/2017	9.40	Put	Bond Future	463.7700	0.4638	478.9300	0.4789	3.269	0	0	750
2016/12/13	R186	02/02/2017	9.10	Call	Bond Future	2,207.1300	2.2071	2,114.5300	2.1145	(4.195)	0	0	0
2016/12/13	R186	02/02/2017	8.37	Put	Bond Future	4,269.1000	4.2691	4,367.5000	4.3675	2.305	0	0	0
2016/12/13	R186	02/02/2017	8.60	Put	Bond Future	2,968.0800	2.9681	3,047.3000	3.0473	2.669	0	0	0
2016/12/13	R186	02/02/2017	8.62	Call	Bond Future	698.8200	0.6988	649.8700	0.6499	(7.005)	0	0	500
2016/12/13	R186	02/02/2017	8.79	Put	Bond Future	2,080.4200	2.0804	2,141.6600	2.1417	2.944	0	0	0
2016/12/13	R186	02/02/2017	8.95	Put	Bond Future	1,478.6800	1.4787	1,525.0200	1.5250	3.134	0	0	2,546

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/13	R186	02/02/2017	9.02	Put	Bond Future	1,258.1500	1.2581	1,298.3800	1.2984	3.198	0	0	500
2016/12/13	R186	04/05/2017			Bond Future	8.9745	113.6810	8.9936	113.5518	0.213	0.0000	0.0000	0
2016/12/13	R186	04/05/2017	8.89	Put	Bond Future	2,853.4400	2.8534	2,912.7900	2.9128	2.080	0	0	0
2016/12/13	R186	04/05/2017	8.91	Put	Bond Future	2,781.3000	2.7813	2,839.5400	2.8395	2.094	0	0	0
2016/12/13	R186	04/05/2017	8.90	Put	Bond Future	2,817.2100	2.8172	2,876.0100	2.8760	2.087	0	0	0
2016/12/13	R186	04/05/2017	8.91	Call	Bond Future	2,344.2600	2.3443	2,273.3600	2.2734	(3.024)	0	0	0
2016/12/13	R186	04/05/2017	8.89	Call	Bond Future	2,280.3100	2.2803	2,210.5200	2.2105	(3.061)	0	0	0
2016/12/13	R186	04/05/2017	8.90	Call	Bond Future	2,312.1500	2.3122	2,241.8100	2.2418	(3.042)	0	0	0
2016/12/13	R186	03/08/2017	8.93	Put	Bond Future	3,556.3100	3.5563	3,617.7100	3.6177	1.727	0	0	0
2016/12/13	R186	03/08/2017			Bond Future	9.0102	110.6480	9.0303	110.5150	0.223	0.0000	0.0000	0
2016/12/13	R186	03/08/2017	8.92	Put	Bond Future	3,591.0500	3.5911	3,652.8900	3.6529	1.722	0	0	0
2016/12/13	R186	03/08/2017	8.91	Call	Bond Future	2,959.7500	2.9598	2,889.0200	2.8890	(2.390)	0	0	0
2016/12/13	R186	03/08/2017	8.93	Call	Bond Future	3,023.1000	3.0231	2,951.4900	2.9515	(2.369)	0	0	0
2016/12/13	R186	03/08/2017	8.92	Call	Bond Future	2,991.1500	2.9912	2,919.9800	2.9200	(2.379)	0	0	0
2016/12/13	R186	03/08/2017	8.91	Put	Bond Future	3,626.3900	3.6264	3,688.6700	3.6887	1.717	0	0	0
2016/12/13	R197	02/02/2017			Bond Future	294.7287	294.7287	294.6181	294.6181	(0.038)	0.0000	0.0000	1,246
2016/12/13	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R197	02/02/2017	302.57	Put	Bond Future	7,841.2700	7.8413	7,951.8700	7.9519	1.410	0	0	0
2016/12/13	R197	02/02/2017	302.59	Put	Bond Future	7,861.2700	7.8613	7,971.8700	7.9719	1.407	0	0	0
2016/12/13	R197	02/02/2017	302.58	Put	Bond Future	7,851.2700	7.8513	7,961.8700	7.9619	1.409	0	0	0
2016/12/13	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R197	04/05/2017	308.58	Put	Bond Future	8,128.1600	8.1282	8,241.7100	8.2417	1.397	0	0	0
2016/12/13	R197	04/05/2017			Bond Future	300.4518	300.4518	300.3383	300.3383	(0.038)	0.0000	0.0000	0
2016/12/13	R197	04/05/2017	308.60	Put	Bond Future	8,148.1600	8.1482	8,261.7100	8.2617	1.394	0	0	0
2016/12/13	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R197	04/05/2017	308.59	Put	Bond Future	8,138.1600	8.1382	8,251.7100	8.2517	1.395	0	0	0
2016/12/13	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R197	03/08/2017			Bond Future	299.5701	299.5701	299.4510	299.4510	(0.040)	0.0000	0.0000	0
2016/12/13	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R197	03/08/2017	308.05	Put	Bond Future	8,479.8700	8.4799	8,599.0000	8.5990	1.405	0	0	0
2016/12/13	R197	03/08/2017	308.07	Put	Bond Future	8,499.8700	8.4999	8,619.0000	8.6190	1.402	0	0	0
2016/12/13	R197	03/08/2017	308.06	Put	Bond Future	8,489.8700	8.4899	8,609.0000	8.6090	1.403	0	0	0
2016/12/13	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R202	02/02/2017			Bond Future	243.2210	243.2210	242.8083	242.8083	(0.170)	0.0000	0.0000	36,523
2016/12/13	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R202	02/02/2017	251.72	Put	Bond Future	8,499.0400	8.4990	8,911.7000	8.9117	4.855	0	0	0
2016/12/13	R202	02/02/2017	251.74	Put	Bond Future	8,519.0400	8.5190	8,931.7000	8.9317	4.844	0	0	0
2016/12/13	R202	02/02/2017	251.73	Put	Bond Future	8,509.0400	8.5090	8,921.7000	8.9217	4.850	0	0	0
2016/12/13	R202	04/05/2017	256.73	Put	Bond Future	8,786.1500	8.7862	9,207.5900	9.2076	4.797	0	0	0
2016/12/13	R202	04/05/2017			Bond Future	247.9438	247.9438	247.5224	247.5224	(0.170)	0.0000	0.0000	0
2016/12/13	R202	04/05/2017	256.72	Put	Bond Future	8,776.1500	8.7762	9,197.5900	9.1976	4.802	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
2016/12/13	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R202	04/05/2017	256.71	Put	Bond Future	8,766.1500	8.7662	9,187.5900	9.1876	4.808	0	0	0
2016/12/13	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R202	03/08/2017			Bond Future	249.2465	249.2465	248.8139	248.8139	(0.174)	0.0000	0.0000	0
2016/12/13	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R202	03/08/2017	258.35	Put	Bond Future	9,103.5400	9.1035	9,536.1100	9.5361	4.752	0	0	0
2016/12/13	R202	03/08/2017	258.37	Put	Bond Future	9,123.5400	9.1235	9,556.1100	9.5561	4.741	0	0	0
2016/12/13	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R202	03/08/2017	258.36	Put	Bond Future	9,113.5400	9.1135	9,546.1100	9.5461	4.746	0	0	0
2016/12/13	R203	02/02/2017	7.70	Call	Bond Future	86.5400	0.0865	79.8200	0.0798	(7.765)	0	0	0
2016/12/13	R203	02/02/2017	7.71	Put	Bond Future	103.9000	0.1039	109.7600	0.1098	5.640	0	0	0
2016/12/13	R203	02/02/2017			Bond Future	7.7353	103.5880	7.7573	103.5753	0.285	0.0000	0.0000	27,216
2016/12/13	R203	02/02/2017	7.71	Call	Bond Future	89.2700	0.0893	82.4100	0.0824	(7.685)	0	0	0
2016/12/13	R203	02/02/2017	7.72	Call	Bond Future	92.2000	0.0922	85.2200	0.0852	(7.570)	0	0	0
2016/12/13	R203	02/02/2017	7.70	Put	Bond Future	106.9500	0.1070	112.9500	0.1129	5.610	0	0	0
2016/12/13	R203	02/02/2017	7.72	Put	Bond Future	101.0400	0.1010	106.7800	0.1068	5.681	0	0	0
2016/12/13	R203	04/05/2017	6.91	Call	Bond Future	22.6500	0.0227	20.2000	0.0202	(10.817)	0	0	0
2016/12/13	R203	04/05/2017	6.92	Put	Bond Future	242.5000	0.2425	253.2600	0.2533	4.437	0	0	0
2016/12/13	R203	04/05/2017			Bond Future	7.5461	101.4201	7.5841	101.4069	0.503	0.0000	0.0000	0
2016/12/13	R203	04/05/2017	6.92	Call	Bond Future	23.4400	0.0234	20.9300	0.0209	(10.708)	0	0	0
2016/12/13	R203	04/05/2017	6.93	Call	Bond Future	24.0700	0.0241	21.5100	0.0215	(10.636)	0	0	0
2016/12/13	R203	04/05/2017	6.91	Put	Bond Future	245.2200	0.2452	256.0400	0.2560	4.412	0	0	0
2016/12/13	R203	04/05/2017	6.93	Put	Bond Future	239.6200	0.2396	250.3300	0.2503	4.470	0	0	0
2016/12/13	R203	03/08/2017	4.89	Call	Bond Future	53.0200	0.0530	52.9400	0.0529	(0.151)	0	0	0
2016/12/13	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/13	R203	03/08/2017	4.87	Call	Bond Future	51.7500	0.0517	51.6700	0.0517	(0.155)	0	0	0
2016/12/13	R203	03/08/2017	4.88	Call	Bond Future	52.3900	0.0524	52.3100	0.0523	(0.153)	0	0	0
2016/12/13	R203	03/08/2017	4.87	Put	Bond Future	29.6300	0.0296	29.5500	0.0296	(0.270)	0	0	0
2016/12/13	R203	03/08/2017	4.89	Put	Bond Future	28.7500	0.0288	28.6700	0.0287	(0.278)	0	0	0
2016/12/13	R203	03/08/2017	4.88	Put	Bond Future	29.1900	0.0292	29.1100	0.0291	(0.274)	0	0	0
2016/12/13	R204	02/02/2017	8.28	Call	Bond Future	680.0800	0.6801	651.4900	0.6515	(4.204)	0	0	0
2016/12/13	R204	02/02/2017			Bond Future	7.9353	101.1501	7.9552	101.1162	0.251	0.0000	0.0000	30,150
2016/12/13	R204	02/02/2017	8.29	Call	Bond Future	693.4800	0.6935	664.7100	0.6647	(4.149)	0	0	0
2016/12/13	R204	02/02/2017	8.30	Call	Bond Future	707.1000	0.7071	678.1400	0.6781	(4.096)	0	0	0
2016/12/13	R204	02/02/2017	8.28	Put	Bond Future	93.6000	0.0936	98.9800	0.0990	5.748	0	0	0
2016/12/13	R204	02/02/2017	8.30	Put	Bond Future	86.7300	0.0867	91.7400	0.0917	5.777	0	0	0
2016/12/13	R204	02/02/2017	8.29	Put	Bond Future	90.0500	0.0901	95.2500	0.0953	5.775	0	0	0
2016/12/13	R204	04/05/2017	7.90	Put	Bond Future	479.5400	0.4795	496.6500	0.4966	3.568	0	0	0
2016/12/13	R204	04/05/2017			Bond Future	7.9548	103.1082	7.9782	103.0733	0.294	0.0000	0.0000	0
2016/12/13	R204	04/05/2017	7.92	Put	Bond Future	464.3200	0.4643	481.0500	0.4810	3.603	0	0	0
2016/12/13	R204	04/05/2017	7.90	Call	Bond Future	397.6100	0.3976	379.8200	0.3798	(4.474)	0	0	0
2016/12/13	R204	04/05/2017	7.91	Put	Bond Future	471.8900	0.4719	488.8100	0.4888	3.586	0	0	0
2016/12/13	R204	04/05/2017	7.91	Call	Bond Future	404.9100	0.4049	386.9300	0.3869	(4.440)	0	0	0
2016/12/13	R204	04/05/2017	7.92	Call	Bond Future	412.2800	0.4123	394.1100	0.3941	(4.407)	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
2016/12/13	R204	03/08/2017	7.77	Put	Bond Future	611.8500	0.6119	631.6200	0.6316	3.231	0	0	0
2016/12/13	R204	03/08/2017			Bond Future	7.9272	101.1269	7.9560	101.0901	0.364	0.0000	0.0000	0
2016/12/13	R204	03/08/2017	7.76	Put	Bond Future	618.7900	0.6188	638.7100	0.6387	3.219	0	0	0
2016/12/13	R204	03/08/2017	7.75	Call	Bond Future	399.3100	0.3993	382.6000	0.3826	(4.185)	0	0	0
2016/12/13	R204	03/08/2017	7.76	Call	Bond Future	405.1200	0.4051	388.2600	0.3883	(4.162)	0	0	0
2016/12/13	R204	03/08/2017	7.77	Call	Bond Future	410.9700	0.4110	393.9600	0.3940	(4.139)	0	0	0
2016/12/13	R204	03/08/2017	7.75	Put	Bond Future	625.7800	0.6258	645.8500	0.6458	3.207	0	0	0
2016/12/13	R207	02/02/2017	9.24	Call	Bond Future	2,630.2500	2.6302	2,582.3900	2.5824	(1.820)	0	0	0
2016/12/13	R207	02/02/2017			Bond Future	8.1842	98.0572	8.2033	98.0090	0.233	0.0000	0.0000	75,635
2016/12/13	R207	02/02/2017	8.91	Call	Bond Future	1,848.0600	1.8481	1,801.6200	1.8016	(2.513)	0	0	62
2016/12/13	R207	02/02/2017	9.22	Call	Bond Future	2,582.1700	2.5822	2,534.3500	2.5344	(1.852)	0	0	0
2016/12/13	R207	02/02/2017	9.23	Call	Bond Future	2,606.2100	2.6062	2,558.3700	2.5584	(1.836)	0	0	0
2016/12/13	R207	02/02/2017	8.91	Put	Bond Future	35.2300	0.0352	36.9400	0.0369	4.854	0	0	0
2016/12/13	R207	02/02/2017	9.22	Put	Bond Future	7.7500	0.0078	8.0800	0.0081	4.258	0	0	0
2016/12/13	R207	02/02/2017	9.24	Put	Bond Future	6.9600	0.0070	7.2500	0.0073	4.167	0	0	0
2016/12/13	R207	02/02/2017	9.23	Put	Bond Future	7.3500	0.0074	7.6600	0.0077	4.218	0	0	0
2016/12/13	R207	04/05/2017	8.21	Put	Bond Future	741.9800	0.7420	764.6500	0.7647	3.055	0	0	0
2016/12/13	R207	04/05/2017			Bond Future	8.2266	99.9555	8.2477	99.9061	0.257	0.0000	0.0000	0
2016/12/13	R207	04/05/2017	8.22	Call	Bond Future	714.9800	0.7150	688.0200	0.6880	(3.771)	0	0	0
2016/12/13	R207	04/05/2017	8.20	Call	Bond Future	691.4400	0.6914	665.0000	0.6650	(3.824)	0	0	0
2016/12/13	R207	04/05/2017	8.21	Call	Bond Future	703.2800	0.7033	676.5800	0.6766	(3.796)	0	0	0
2016/12/13	R207	04/05/2017	8.20	Put	Bond Future	753.5000	0.7535	776.4300	0.7764	3.043	0	0	0
2016/12/13	R207	04/05/2017	8.22	Put	Bond Future	730.3400	0.7303	752.7500	0.7528	3.068	0	0	0
2016/12/13	R207	03/08/2017	8.19	Call	Bond Future	838.7200	0.8387	812.1300	0.8121	(3.170)	0	0	51
2016/12/13	R207	03/08/2017			Bond Future	8.2451	98.3092	8.2692	98.2577	0.292	0.0000	0.0000	0
2016/12/13	R207	03/08/2017	8.39	Put	Bond Future	759.3200	0.7593	780.3600	0.7804	2.771	0	0	0
2016/12/13	R207	03/08/2017	8.41	Put	Bond Future	741.5500	0.7416	762.2100	0.7622	2.786	0	0	0
2016/12/13	R207	03/08/2017	8.19	Put	Bond Future	956.6200	0.9566	981.5400	0.9815	2.605	0	0	0
2016/12/13	R207	03/08/2017	8.40	Put	Bond Future	750.3900	0.7504	771.2400	0.7712	2.779	0	0	0
2016/12/13	R207	03/08/2017	8.41	Call	Bond Future	1,093.1500	1.0931	1,062.3000	1.0623	(2.822)	0	0	0
2016/12/13	R207	03/08/2017	8.39	Call	Bond Future	1,068.3600	1.0684	1,037.8900	1.0379	(2.852)	0	0	0
2016/12/13	R207	03/08/2017	8.40	Call	Bond Future	1,080.7100	1.0807	1,050.0500	1.0500	(2.837)	0	0	0
2016/12/13	R208	02/02/2017			Bond Future	8.3497	96.8897	8.3682	96.8280	0.222	0.0000	0.0000	33,611
2016/12/13	R208	02/02/2017	8.64	Call	Bond Future	1,257.7200	1.2577	1,208.1300	1.2081	(3.943)	0	0	0
2016/12/13	R208	02/02/2017	8.63	Put	Bond Future	306.8000	0.3068	319.2700	0.3193	4.065	0	0	0
2016/12/13	R208	02/02/2017	8.65	Put	Bond Future	288.5400	0.2885	300.3100	0.3003	4.079	0	0	0
2016/12/13	R208	02/02/2017	8.64	Put	Bond Future	297.6300	0.2976	309.7400	0.3097	4.069	0	0	0
2016/12/13	R208	02/02/2017	8.65	Call	Bond Future	1,281.4900	1.2815	1,231.5600	1.2316	(3.896)	0	0	0
2016/12/13	R208	02/02/2017	8.63	Call	Bond Future	1,234.0200	1.2340	1,184.7900	1.1848	(3.989)	0	0	0
2016/12/13	R208	04/05/2017	8.39	Call	Bond Future	1,043.8400	1.0438	1,008.5100	1.0085	(3.385)	0	0	0
2016/12/13	R208	04/05/2017			Bond Future	8.3876	95.3623	8.4076	95.2992	0.239	0.0000	0.0000	0
2016/12/13	R208	04/05/2017	8.37	Call	Bond Future	1,011.8800	1.0119	977.1600	0.9772	(3.431)	0	0	0
2016/12/13	R208	04/05/2017	8.38	Call	Bond Future	1,027.7900	1.0278	992.7600	0.9928	(3.408)	0	0	0
2016/12/13	R208	04/05/2017	8.37	Put	Bond Future	1,067.5200	1.0675	1,095.9600	1.0960	2.664	0	0	0
2016/12/13	R208	04/05/2017	8.39	Put	Bond Future	1,036.3000	1.0363	1,064.1300	1.0641	2.686	0	0	0
2016/12/13	R208	04/05/2017	8.38	Put	Bond Future	1,051.8300	1.0518	1,079.9600	1.0800	2.674	0	0	0

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2016/12/13	R208	03/08/2017	8.32	Call	Bond Future	1,179.9300	1.1799	1,146.2900	1.1463	(2.851)	0	0	0
2016/12/13	R208	03/08/2017			Bond Future	8.4083	97.2685	8.4303	97.2030	0.261	0.0000	0.0000	0
2016/12/13	R208	03/08/2017	8.30	Call	Bond Future	1,151.2400	1.1512	1,118.0900	1.1181	(2.880)	0	0	0
2016/12/13	R208	03/08/2017	8.31	Call	Bond Future	1,165.5300	1.1655	1,132.1300	1.1321	(2.866)	0	0	0
2016/12/13	R208	03/08/2017	8.30	Put	Bond Future	1,475.6900	1.4757	1,508.1100	1.5081	2.197	0	0	0
2016/12/13	R208	03/08/2017	8.32	Put	Bond Future	1,444.3900	1.4444	1,476.3200	1.4763	2.211	0	0	0
2016/12/13	R208	03/08/2017	8.31	Put	Bond Future	1,459.9800	1.4600	1,492.1500	1.4922	2.203	0	0	0
2016/12/13	R209	02/02/2017	9.55	Put	Bond Future	1,610.1800	1.6102	1,671.7500	1.6718	3.824	0	0	0
2016/12/13	R209	02/02/2017			Bond Future	9.5445	73.4930	9.5677	73.3363	0.243	0.0000	0.0000	66,540
2016/12/13	R209	02/02/2017	9.54	Put	Bond Future	1,643.7500	1.6438	1,706.3700	1.7064	3.810	0	0	0
2016/12/13	R209	02/02/2017	9.55	Call	Bond Future	1,647.6000	1.6476	1,552.3800	1.5524	(5.779)	0	0	0
2016/12/13	R209	02/02/2017	9.53	Call	Bond Future	1,579.7700	1.5798	1,486.6600	1.4867	(5.894)	0	0	0
2016/12/13	R209	02/02/2017	9.54	Call	Bond Future	1,613.4800	1.6135	1,519.3100	1.5193	(5.836)	0	0	0
2016/12/13	R209	02/02/2017	9.53	Put	Bond Future	1,677.8200	1.6778	1,741.5000	1.7415	3.795	0	0	0
2016/12/13	R209	04/05/2017	9.48	Put	Bond Future	3,111.1200	3.1111	3,186.3400	3.1863	2.418	0	0	0
2016/12/13	R209	04/05/2017			Bond Future	9.5892	71.7649	9.6131	71.6048	0.249	0.0000	0.0000	0
2016/12/13	R209	04/05/2017	9.47	Put	Bond Future	3,148.4900	3.1485	3,224.3600	3.2244	2.410	0	0	0
2016/12/13	R209	04/05/2017	9.46	Call	Bond Future	2,311.4900	2.3115	2,227.9100	2.2279	(3.616)	0	0	0
2016/12/13	R209	04/05/2017	9.47	Call	Bond Future	2,341.9100	2.3419	2,257.6900	2.2577	(3.596)	0	0	0
2016/12/13	R209	04/05/2017	9.48	Call	Bond Future	2,372.7400	2.3727	2,287.8700	2.2879	(3.577)	0	0	0
2016/12/13	R209	04/05/2017	9.46	Put	Bond Future	3,186.3700	3.1864	3,262.8800	3.2629	2.401	0	0	0
2016/12/13	R209	03/08/2017			Bond Future	9.6276	73.1995	9.6523	73.0354	0.256	0.0000	0.0000	0
2016/12/13	R209	03/08/2017	9.44	Call	Bond Future	2,920.6700	2.9207	2,837.3100	2.8373	(2.854)	0	0	0
2016/12/13	R209	03/08/2017	9.43	Put	Bond Future	4,225.0700	4.2251	4,306.3000	4.3063	1.923	0	0	0
2016/12/13	R209	03/08/2017	9.45	Put	Bond Future	4,147.8000	4.1478	4,228.0000	4.2280	1.934	0	0	0
2016/12/13	R209	03/08/2017	9.44	Put	Bond Future	4,186.1800	4.1862	4,266.9000	4.2669	1.928	0	0	0
2016/12/13	R209	03/08/2017	9.45	Call	Bond Future	2,950.6000	2.9506	2,866.7200	2.8667	(2.843)	0	0	0
2016/12/13	R209	03/08/2017	9.43	Call	Bond Future	2,891.1400	2.8911	2,808.2900	2.8083	(2.866)	0	0	0
2016/12/13	R210	02/02/2017	190.85	Put	Bond Future	4,776.9600	4.7770	4,847.8600	4.8479	1.484	0	0	0
2016/12/13	R210	02/02/2017			Bond Future	186.0730	186.0730	186.0021	186.0021	(0.038)	0.0000	0.0000	1,885
2016/12/13	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R210	02/02/2017	190.84	Put	Bond Future	4,766.9600	4.7670	4,837.8600	4.8379	1.487	0	0	0
2016/12/13	R210	02/02/2017	190.86	Put	Bond Future	4,786.9600	4.7870	4,857.8600	4.8579	1.481	0	0	0
2016/12/13	R210	04/05/2017			Bond Future	187.3685	187.3685	187.2957	187.2957	(0.039)	0.0000	0.0000	0
2016/12/13	R210	04/05/2017	192.31	Put	Bond Future	4,941.5500	4.9415	5,014.2700	5.0143	1.472	0	0	0
2016/12/13	R210	04/05/2017	192.33	Put	Bond Future	4,961.5500	4.9615	5,034.2700	5.0343	1.466	0	0	0
2016/12/13	R210	04/05/2017	192.32	Put	Bond Future	4,951.5500	4.9515	5,024.2700	5.0243	1.469	0	0	0
2016/12/13	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R210	03/08/2017	196.29	Put	Bond Future	5,165.9500	5.1660	5,242.1500	5.2422	1.475	0	0	0
2016/12/13	R210	03/08/2017			Bond Future	191.1240	191.1240	191.0478	191.0478	(0.040)	0.0000	0.0000	0
2016/12/13	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/12/13	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R210	03/08/2017	196.28	Put	Bond Future	5,155.9500	5.1560	5,232.1500	5.2322	1.478	0	0	0
2016/12/13	R210	03/08/2017	196.30	Put	Bond Future	5,175.9500	5.1760	5,252.1500	5.2522	1.472	0	0	0
2016/12/13	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R212	02/02/2017			Bond Future	145.5923	145.5923	145.9203	145.9203	0.225	0.0000	0.0000	3,380
2016/12/13	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R212	02/02/2017	149.27	Put	Bond Future	3,677.6700	3.6777	3,349.7300	3.3497	(8.917)	0	0	0
2016/12/13	R212	02/02/2017	149.29	Put	Bond Future	3,697.6700	3.6977	3,369.7300	3.3697	(8.869)	0	0	0
2016/12/13	R212	02/02/2017	149.28	Put	Bond Future	3,687.6700	3.6877	3,359.7300	3.3597	(8.893)	0	0	0
2016/12/13	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R212	04/05/2017			Bond Future	148.4197	148.4197	148.7535	148.7535	0.225	0.0000	0.0000	0
2016/12/13	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R212	04/05/2017	152.23	Put	Bond Future	3,810.3500	3.8104	3,476.4500	3.4764	(8.763)	0	0	0
2016/12/13	R212	04/05/2017	152.25	Put	Bond Future	3,830.3500	3.8304	3,496.4500	3.4964	(8.717)	0	0	0
2016/12/13	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R212	04/05/2017	152.24	Put	Bond Future	3,820.3500	3.8204	3,486.4500	3.4864	(8.740)	0	0	0
2016/12/13	R212	03/08/2017			Bond Future	149.3628	149.3628	149.7017	149.7017	0.227	0.0000	0.0000	0
2016/12/13	R212	03/08/2017	153.34	Put	Bond Future	3,977.2300	3.9772	3,638.2900	3.6383	(8.522)	0	0	0
2016/12/13	R212	03/08/2017	153.36	Put	Bond Future	3,997.2300	3.9972	3,658.2900	3.6583	(8.479)	0	0	0
2016/12/13	R212	03/08/2017	153.35	Put	Bond Future	3,987.2300	3.9872	3,648.2900	3.6483	(8.501)	0	0	0
2016/12/13	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/13	R213	02/02/2017	9.40	Call	Bond Future	1,741.7900	1.7418	1,644.2800	1.6443	(5.598)	0	0	0
2016/12/13	R213	02/02/2017	9.42	Call	Bond Future	1,813.9900	1.8140	1,714.4400	1.7144	(5.488)	0	0	0
2016/12/13	R213	02/02/2017			Bond Future	9.3568	84.8619	9.3799	84.7071	0.247	0.0000	0.0000	50,655
2016/12/13	R213	02/02/2017	9.41	Call	Bond Future	1,777.6300	1.7776	1,679.0900	1.6791	(5.543)	0	0	0
2016/12/13	R213	02/02/2017	9.40	Put	Bond Future	1,452.3700	1.4524	1,509.7000	1.5097	3.947	0	0	0
2016/12/13	R213	02/02/2017	9.42	Put	Bond Future	1,390.9700	1.3910	1,446.2600	1.4463	3.975	0	0	0
2016/12/13	R213	02/02/2017	9.41	Put	Bond Future	1,421.3700	1.4214	1,477.6700	1.4777	3.961	0	0	0
2016/12/13	R213	04/05/2017			Bond Future	9.4013	82.9528	9.4251	82.7947	0.254	0.0000	0.0000	0
2016/12/13	R213	04/05/2017	9.35	Put	Bond Future	2,801.4700	2.8015	2,872.9000	2.8729	2.550	0	0	0
2016/12/13	R213	04/05/2017	9.37	Put	Bond Future	2,732.0700	2.7321	2,802.2100	2.8022	2.567	0	0	0
2016/12/13	R213	04/05/2017	9.35	Call	Bond Future	2,459.8000	2.4598	2,373.0900	2.3731	(3.525)	0	0	0
2016/12/13	R213	04/05/2017	9.36	Put	Bond Future	2,766.6100	2.7666	2,837.4000	2.8374	2.559	0	0	0
2016/12/13	R213	04/05/2017	9.36	Call	Bond Future	2,491.7100	2.4917	2,404.3600	2.4044	(3.506)	0	0	0
2016/12/13	R213	04/05/2017	9.37	Call	Bond Future	2,523.8700	2.5239	2,435.8700	2.4359	(3.487)	0	0	0
2016/12/13	R213	03/08/2017	9.33	Put	Bond Future	3,774.8200	3.7748	3,851.5400	3.8515	2.032	0	0	0
2016/12/13	R213	03/08/2017			Bond Future	9.4390	84.6109	9.4637	84.4486	0.262	0.0000	0.0000	0
2016/12/13	R213	03/08/2017	9.35	Put	Bond Future	3,703.8800	3.7039	3,779.5800	3.7796	2.044	0	0	0
2016/12/13	R213	03/08/2017	9.33	Call	Bond Future	3,054.8100	3.0548	2,969.2900	2.9693	(2.800)	0	0	0
2016/12/13	R213	03/08/2017	9.34	Put	Bond Future	3,739.2300	3.7392	3,815.4400	3.8154	2.038	0	0	0
2016/12/13	R213	03/08/2017	9.34	Call	Bond Future	3,085.6500	3.0856	2,999.6200	2.9996	(2.788)	0	0	0
2016/12/13	R213	03/08/2017	9.35	Call	Bond Future	3,116.6700	3.1167	3,030.1300	3.0301	(2.777)	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
2016/12/13	R214	02/02/2017			Bond Future	9.6050	73.9216	9.6282	73.7578	0.241	0.0000	0.0000	36,737
2016/12/13	R214	02/02/2017	9.67	Call	Bond Future	1,967.9700	1.9680	1,861.8500	1.8619	(5.392)	0	0	0
2016/12/13	R214	02/02/2017	9.66	Put	Bond Future	1,542.0200	1.5420	1,600.7300	1.6007	3.807	0	0	0
2016/12/13	R214	02/02/2017	9.68	Put	Bond Future	1,478.2600	1.4783	1,534.9100	1.5349	3.832	0	0	0
2016/12/13	R214	02/02/2017	9.67	Put	Bond Future	1,509.8400	1.5098	1,567.5100	1.5675	3.820	0	0	0
2016/12/13	R214	02/02/2017	9.68	Call	Bond Future	2,006.4500	2.0065	1,899.3100	1.8993	(5.340)	0	0	0
2016/12/13	R214	02/02/2017	9.66	Call	Bond Future	1,929.9900	1.9300	1,824.9100	1.8249	(5.445)	0	0	0
2016/12/13	R214	04/05/2017	9.58	Put	Bond Future	3,103.1100	3.1031	3,178.6900	3.1787	2.436	0	0	0
2016/12/13	R214	04/05/2017			Bond Future	9.6476	72.0544	9.6714	71.8872	0.247	0.0000	0.0000	0
2016/12/13	R214	04/05/2017	9.57	Put	Bond Future	3,141.2100	3.1412	3,217.4600	3.2175	2.427	0	0	0
2016/12/13	R214	04/05/2017	9.58	Call	Bond Future	2,625.4300	2.6254	2,533.7900	2.5338	(3.490)	0	0	0
2016/12/13	R214	04/05/2017	9.56	Call	Bond Future	2,559.7600	2.5598	2,469.4600	2.4695	(3.528)	0	0	0
2016/12/13	R214	04/05/2017	9.57	Call	Bond Future	2,592.3900	2.5924	2,501.4200	2.5014	(3.509)	0	0	0
2016/12/13	R214	04/05/2017	9.56	Put	Bond Future	3,179.8400	3.1798	3,256.7600	3.2568	2.419	0	0	0
2016/12/13	R214	03/08/2017	9.51	Call	Bond Future	3,130.4100	3.1304	3,042.2700	3.0423	(2.816)	0	0	0
2016/12/13	R214	03/08/2017			Bond Future	9.6845	73.4947	9.7091	73.3233	0.254	0.0000	0.0000	0
2016/12/13	R214	03/08/2017	9.52	Call	Bond Future	3,161.7800	3.1618	3,073.1000	3.0731	(2.805)	0	0	0
2016/12/13	R214	03/08/2017	9.53	Call	Bond Future	3,193.5400	3.1935	3,104.3300	3.1043	(2.793)	0	0	0
2016/12/13	R214	03/08/2017	9.51	Put	Bond Future	4,365.5900	4.3656	4,448.8400	4.4488	1.907	0	0	0
2016/12/13	R214	03/08/2017	9.53	Put	Bond Future	4,285.3400	4.2853	4,367.5200	4.3675	1.918	0	0	0
2016/12/13	R214	03/08/2017	9.52	Put	Bond Future	4,325.2100	4.3252	4,407.9200	4.4079	1.912	0	0	0
2016/12/13	R248	02/02/2017	9.76	Put	Bond Future	1,841.1700	1.8412	1,929.0700	1.9291	4.774	0	0	0
2016/12/13	R248	02/02/2017	9.78	Put	Bond Future	1,765.4600	1.7655	1,850.3500	1.8503	4.808	0	0	0
2016/12/13	R248	02/02/2017			Bond Future	9.6560	94.9759	9.6841	94.7220	0.292	0.0000	0.0000	68,138
2016/12/13	R248	02/02/2017	9.77	Put	Bond Future	1,803.0800	1.8031	1,889.4700	1.8895	4.791	0	0	0
2016/12/13	R248	02/02/2017	9.76	Call	Bond Future	2,772.3000	2.7723	2,606.2900	2.6063	(5.988)	0	0	0
2016/12/13	R248	02/02/2017	9.77	Call	Bond Future	2,822.8300	2.8228	2,655.3100	2.6553	(5.934)	0	0	0
2016/12/13	R248	02/02/2017	9.78	Call	Bond Future	2,873.6700	2.8737	2,704.6500	2.7046	(5.882)	0	0	0
2016/12/13	R248	04/05/2017	9.66	Call	Bond Future	3,624.3800	3.6244	3,481.5500	3.4815	(3.941)	0	0	0
2016/12/13	R248	04/05/2017			Bond Future	9.7001	92.3745	9.7291	92.1154	0.299	0.0000	0.0000	0
2016/12/13	R248	04/05/2017	9.67	Call	Bond Future	3,667.5500	3.6675	3,523.7300	3.5237	(3.921)	0	0	0
2016/12/13	R248	04/05/2017	9.65	Put	Bond Future	4,032.0000	4.0320	4,149.2800	4.1493	2.909	0	0	0
2016/12/13	R248	04/05/2017	9.67	Put	Bond Future	3,937.7200	3.9377	4,053.0200	4.0530	2.928	0	0	0
2016/12/13	R248	04/05/2017	9.65	Call	Bond Future	3,581.4700	3.5815	3,439.6300	3.4396	(3.960)	0	0	0
2016/12/13	R248	04/05/2017	9.66	Put	Bond Future	3,984.6500	3.9846	4,100.9400	4.1009	2.918	0	0	0
2016/12/13	R248	03/08/2017			Bond Future	9.7386	94.2209	9.7685	93.9556	0.307	0.0000	0.0000	0
2016/12/13	R248	03/08/2017	9.57	Call	Bond Future	4,204.8700	4.2049	4,069.0800	4.0691	(3.229)	0	0	0
2016/12/13	R248	03/08/2017	9.56	Put	Bond Future	5,776.1300	5.7761	5,906.4400	5.9064	2.256	0	0	0
2016/12/13	R248	03/08/2017	9.58	Put	Bond Future	5,673.6900	5.6737	5,802.4200	5.8024	2.269	0	0	0
2016/12/13	R248	03/08/2017	9.57	Put	Bond Future	5,724.5800	5.7246	5,854.1000	5.8541	2.263	0	0	0
2016/12/13	R248	03/08/2017	9.58	Call	Bond Future	4,245.4000	4.2454	4,108.8200	4.1088	(3.217)	0	0	0
2016/12/13	R248	03/08/2017	9.56	Call	Bond Future	4,164.8400	4.1648	4,029.8400	4.0298	(3.241)	0	0	0

Total

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