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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/12/2016 TO 14/12/2016

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
2016/12/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	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
2016/12/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	2025	02/02/2017	130.01	Put	Bond Future	2,762.9800	2.7630	2,775.9600	2.7760	0.470	0	0	0
2016/12/14	2025	02/02/2017			Bond Future	127.2470	127.2470	127.2340	127.2340	(0.010)	0.0000	0.0000	3,231
2016/12/14	2025	02/02/2017	130.00	Put	Bond Future	2,752.9800	2.7530	2,765.9600	2.7660	0.471	0	0	0
2016/12/14	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2025	02/02/2017	129.99	Put	Bond Future	2,742.9800	2.7430	2,755.9600	2.7560	0.473	0	0	0
2016/12/14	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2025	04/05/2017			Bond Future	129.7177	129.7177	129.7033	129.7033	(0.011)	0.0000	0.0000	0
2016/12/14	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2025	04/05/2017	132.56	Put	Bond Future	2,842.3200	2.8423	2,856.7500	2.8568	0.508	0	0	0
2016/12/14	2025	04/05/2017	132.58	Put	Bond Future	2,862.3200	2.8623	2,876.7500	2.8768	0.504	0	0	0
2016/12/14	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2025	04/05/2017	132.57	Put	Bond Future	2,852.3200	2.8523	2,866.7500	2.8668	0.506	0	0	0
2016/12/14	2025	03/08/2017			Bond Future	130.9828	130.9828	130.9684	130.9684	(0.011)	0.0000	0.0000	0
2016/12/14	2025	03/08/2017	133.96	Put	Bond Future	2,977.2400	2.9772	2,991.6000	2.9916	0.482	0	0	0
2016/12/14	2025	03/08/2017	133.98	Put	Bond Future	2,997.2400	2.9972	3,011.6000	3.0116	0.479	0	0	0
2016/12/14	2025	03/08/2017	133.97	Put	Bond Future	2,987.2400	2.9872	3,001.6000	3.0016	0.481	0	0	0
2016/12/14	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2030	02/02/2017	9.29	Put	Bond Future	514.9400	0.5149	476.2600	0.4763	(7.512)	0	0	0
2016/12/14	2030	02/02/2017			Bond Future	9.3644	90.0227	9.3588	90.0614	(0.060)	0.0000	0.0000	35,481
2016/12/14	2030	02/02/2017	9.31	Put	Bond Future	376.1300	0.3761	337.4500	0.3374	(10.284)	0	0	0
2016/12/14	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2030	02/02/2017	9.30	Put	Bond Future	445.5000	0.4455	406.8200	0.4068	(8.682)	0	0	0
2016/12/14	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2030	04/05/2017			Bond Future	9.4161	91.7654	9.4104	91.8040	(0.060)	0.0000	0.0000	0
2016/12/14	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2030	04/05/2017	9.32	Put	Bond Future	656.5200	0.6565	617.9100	0.6179	(5.881)	0	0	0
2016/12/14	2030	04/05/2017	9.34	Put	Bond Future	519.3900	0.5194	480.7800	0.4808	(7.434)	0	0	0
2016/12/14	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2030	04/05/2017	9.33	Put	Bond Future	587.9200	0.5879	549.3100	0.5493	(6.567)	0	0	0
2016/12/14	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2030	03/08/2017	9.34	Put	Bond Future	824.5100	0.8245	784.8400	0.7848	(4.811)	0	0	0
2016/12/14	2030	03/08/2017			Bond Future	9.4623	89.5914	9.4564	89.6311	(0.063)	0.0000	0.0000	0
2016/12/14	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/14	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2030	03/08/2017	9.33	Put	Bond Future	892.3800	0.8924	852.7100	0.8527	(4.445)	0	0	0
2016/12/14	2030	03/08/2017	9.35	Put	Bond Future	756.7200	0.7567	717.0500	0.7170	(5.242)	0	0	0
2016/12/14	2032	02/02/2017	9.53	Call	Bond Future	1,825.9900	1.8260	1,810.8600	1.8109	(0.829)	0	0	0
2016/12/14	2032	02/02/2017			Bond Future	9.5112	92.9139	9.5106	92.9180	(0.006)	0.0000	0.0000	19,889
2016/12/14	2032	02/02/2017	9.51	Call	Bond Future	1,750.9400	1.7509	1,735.7400	1.7357	(0.868)	0	0	0
2016/12/14	2032	02/02/2017	9.52	Call	Bond Future	1,788.1700	1.7882	1,773.0100	1.7730	(0.848)	0	0	0
2016/12/14	2032	02/02/2017	9.51	Put	Bond Future	1,759.4100	1.7594	1,740.0900	1.7401	(1.098)	0	0	0
2016/12/14	2032	02/02/2017	9.53	Put	Bond Future	1,687.4500	1.6875	1,668.2000	1.6682	(1.141)	0	0	0
2016/12/14	2032	02/02/2017	9.52	Put	Bond Future	1,723.0900	1.7231	1,703.8100	1.7038	(1.119)	0	0	0
2016/12/14	2032	04/05/2017	9.45	Call	Bond Future	2,542.3300	2.5423	2,533.6600	2.5337	(0.341)	0	0	0
2016/12/14	2032	04/05/2017			Bond Future	9.5624	90.5531	9.5619	90.5565	(0.005)	0.0000	0.0000	0
2016/12/14	2032	04/05/2017	9.46	Call	Bond Future	2,575.7100	2.5757	2,567.0500	2.5670	(0.336)	0	0	0
2016/12/14	2032	04/05/2017	9.44	Put	Bond Future	3,404.6000	3.4046	3,392.5000	3.3925	(0.355)	0	0	0
2016/12/14	2032	04/05/2017	9.46	Put	Bond Future	3,323.8800	3.3239	3,311.8000	3.3118	(0.363)	0	0	0
2016/12/14	2032	04/05/2017	9.44	Call	Bond Future	2,509.2100	2.5092	2,500.5300	2.5005	(0.346)	0	0	0
2016/12/14	2032	04/05/2017	9.45	Put	Bond Future	3,364.0700	3.3641	3,351.9800	3.3520	(0.359)	0	0	0
2016/12/14	2032	03/08/2017	9.43	Put	Bond Future	4,468.1500	4.4681	4,458.0900	4.4581	(0.225)	0	0	0
2016/12/14	2032	03/08/2017			Bond Future	9.6066	92.3623	9.6061	92.3660	(0.005)	0.0000	0.0000	0
2016/12/14	2032	03/08/2017	9.45	Put	Bond Future	4,386.9700	4.3870	4,376.9200	4.3769	(0.229)	0	0	0
2016/12/14	2032	03/08/2017	9.44	Put	Bond Future	4,427.4200	4.4274	4,417.3700	4.4174	(0.227)	0	0	0
2016/12/14	2032	03/08/2017	9.44	Call	Bond Future	3,219.7100	3.2197	3,213.3900	3.2134	(0.196)	0	0	0
2016/12/14	2032	03/08/2017	9.43	Call	Bond Future	3,187.2100	3.1872	3,180.8800	3.1809	(0.199)	0	0	0
2016/12/14	2032	03/08/2017	9.45	Call	Bond Future	3,252.4000	3.2524	3,246.0800	3.2461	(0.194)	0	0	0
2016/12/14	2033	02/02/2017			Bond Future	105.9195	105.9195	105.9091	105.9091	(0.010)	0.0000	0.0000	5,474
2016/12/14	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2033	02/02/2017	109.70	Put	Bond Future	3,780.4900	3.7805	3,790.8800	3.7909	0.275	0	0	0
2016/12/14	2033	02/02/2017	109.71	Put	Bond Future	3,790.4900	3.7905	3,800.8800	3.8009	0.274	0	0	0
2016/12/14	2033	02/02/2017	109.72	Put	Bond Future	3,800.4900	3.8005	3,810.8800	3.8109	0.273	0	0	0
2016/12/14	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2033	04/05/2017			Bond Future	106.9363	106.9363	106.9247	106.9247	(0.011)	0.0000	0.0000	0
2016/12/14	2033	04/05/2017	110.83	Put	Bond Future	3,893.7500	3.8938	3,905.3100	3.9053	0.297	0	0	0
2016/12/14	2033	04/05/2017	110.85	Put	Bond Future	3,913.7500	3.9138	3,925.3100	3.9253	0.295	0	0	0
2016/12/14	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2033	04/05/2017	110.84	Put	Bond Future	3,903.7500	3.9038	3,915.3100	3.9153	0.296	0	0	0
2016/12/14	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2033	03/08/2017	113.14	Put	Bond Future	4,061.5700	4.0616	4,073.1200	4.0731	0.284	0	0	0
2016/12/14	2033	03/08/2017			Bond Future	109.0784	109.0784	109.0669	109.0669	(0.011)	0.0000	0.0000	0
2016/12/14	2033	03/08/2017	113.13	Put	Bond Future	4,051.5700	4.0516	4,063.1200	4.0631	0.285	0	0	0
2016/12/14	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2033	03/08/2017	113.12	Put	Bond Future	4,041.5700	4.0416	4,053.1200	4.0531	0.286	0	0	0

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2016/12/14	2037	02/02/2017	9.68	Put	Bond Future	1,974.9000		1.9749	1,953.2700	1.9533	(1.095)	0	0	0
2016/12/14	2037	02/02/2017			Bond Future	9.6799		89.8150	9.6794	89.8194	(0.006)	0.0000	0.0000	45,256
2016/12/14	2037	02/02/2017	9.67	Put	Bond Future	2,015.7800		2.0158	1,994.1300	1.9941	(1.074)	0	0	0
2016/12/14	2037	02/02/2017	9.68	Call	Bond Future	1,975.4600		1.9755	1,958.2600	1.9583	(0.871)	0	0	0
2016/12/14	2037	02/02/2017	9.66	Call	Bond Future	1,896.4400		1.8964	1,879.1900	1.8792	(0.910)	0	0	0
2016/12/14	2037	02/02/2017	9.67	Call	Bond Future	1,935.7800		1.9358	1,918.5600	1.9186	(0.890)	0	0	0
2016/12/14	2037	02/02/2017	9.66	Put	Bond Future	2,057.1200		2.0571	2,035.4400	2.0354	(1.054)	0	0	0
2016/12/14	2037	04/05/2017			Bond Future	9.7326		91.5536	9.7322	91.5573	(0.005)	0.0000	0.0000	0
2016/12/14	2037	04/05/2017	9.58	Put	Bond Future	3,966.7700		3.9668	3,953.2200	3.9532	(0.342)	0	0	0
2016/12/14	2037	04/05/2017	9.60	Put	Bond Future	3,875.7400		3.8757	3,862.2000	3.8622	(0.349)	0	0	0
2016/12/14	2037	04/05/2017	9.59	Put	Bond Future	3,920.9500		3.9210	3,907.4100	3.9074	(0.345)	0	0	0
2016/12/14	2037	04/05/2017	9.60	Call	Bond Future	2,809.6100		2.8096	2,799.7300	2.7997	(0.352)	0	0	0
2016/12/14	2037	04/05/2017	9.58	Call	Bond Future	2,738.1200		2.7381	2,728.2300	2.7282	(0.361)	0	0	0
2016/12/14	2037	04/05/2017	9.59	Call	Bond Future	2,773.6200		2.7736	2,763.7400	2.7637	(0.356)	0	0	0
2016/12/14	2037	03/08/2017	9.57	Call	Bond Future	3,506.2100		3.5062	3,496.6700	3.4967	(0.272)	0	0	0
2016/12/14	2037	03/08/2017			Bond Future	9.7807		89.1250	9.7802	89.1290	(0.005)	0.0000	0.0000	0
2016/12/14	2037	03/08/2017	9.58	Call	Bond Future	3,541.0700		3.5411	3,531.8100	3.5318	(0.262)	0	0	0
2016/12/14	2037	03/08/2017	9.56	Put	Bond Future	5,237.4100		5.2374	5,224.2100	5.2242	(0.252)	0	0	0
2016/12/14	2037	03/08/2017	9.57	Put	Bond Future	5,191.1500		5.1912	5,177.6700	5.1777	(0.260)	0	0	0
2016/12/14	2037	03/08/2017	9.58	Put	Bond Future	5,144.9100		5.1449	5,131.7100	5.1317	(0.257)	0	0	0
2016/12/14	2037	03/08/2017	9.56	Call	Bond Future	3,471.2600		3.4713	3,462.0000	3.4620	(0.267)	0	0	0
2016/12/14	2038	02/02/2017	137.07	Put	Bond Future	6,733.9400		6.7339	6,307.6700	6.3077	(6.330)	0	0	0
2016/12/14	2038	02/02/2017			Bond Future	130.3361		130.3361	130.7623	130.7623	0.327	0.0000	0.0000	22,790
2016/12/14	2038	02/02/2017	137.06	Put	Bond Future	6,723.9400		6.7239	6,297.6700	6.2977	(6.340)	0	0	0
2016/12/14	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2038	02/02/2017	137.05	Put	Bond Future	6,713.9400		6.7139	6,287.6700	6.2877	(6.349)	0	0	0
2016/12/14	2038	04/05/2017	139.77	Put	Bond Future	6,903.3700		6.9034	6,469.9800	6.4700	(6.278)	0	0	0
2016/12/14	2038	04/05/2017			Bond Future	132.8666		132.8666	133.3000	133.3000	0.326	0.0000	0.0000	0
2016/12/14	2038	04/05/2017	139.79	Put	Bond Future	6,923.3700		6.9234	6,489.9800	6.4900	(6.260)	0	0	0
2016/12/14	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2038	04/05/2017	139.78	Put	Bond Future	6,913.3700		6.9134	6,479.9800	6.4800	(6.269)	0	0	0
2016/12/14	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2038	03/08/2017			Bond Future	134.0282		134.0282	134.4705	134.4705	0.330	0.0000	0.0000	0
2016/12/14	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2038	03/08/2017	141.16	Put	Bond Future	7,131.7700		7.1318	6,689.4800	6.6895	(6.202)	0	0	0
2016/12/14	2038	03/08/2017	141.18	Put	Bond Future	7,151.7700		7.1518	6,709.4800	6.7095	(6.184)	0	0	0
2016/12/14	2038	03/08/2017	141.17	Put	Bond Future	7,141.7700		7.1418	6,699.4800	6.6995	(6.193)	0	0	0
2016/12/14	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2040	02/02/2017	9.58	Call	Bond Future	1,699.3400		1.6993	1,679.4900	1.6795	(1.168)	0	0	0
2016/12/14	2040	02/02/2017			Bond Future	9.6943		93.8217	9.6937	93.8263	(0.006)	0.0000	0.0000	8,238
2016/12/14	2040	02/02/2017	9.59	Call	Bond Future	1,736.8000		1.7368	1,717.0600	1.7171	(1.137)	0	0	0
2016/12/14	2040	02/02/2017	9.60	Call	Bond Future	1,774.9100		1.7749	1,755.1500	1.7551	(1.113)	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
2016/12/14	2040	02/02/2017	9.58	Put	Bond Future	2,698.4600	2.6985	2,673.9300	2.6739	(0.909)	0	0	0
2016/12/14	2040	02/02/2017	9.60	Put	Bond Future	2,597.9000	2.5979	2,573.4600	2.5735	(0.941)	0	0	0
2016/12/14	2040	02/02/2017	9.59	Put	Bond Future	2,647.7900	2.6478	2,623.3700	2.6234	(0.922)	0	0	0
2016/12/14	2040	04/05/2017			Bond Future	9.7457	95.6379	9.7453	95.6417	(0.005)	0.0000	0.0000	0
2016/12/14	2040	04/05/2017	9.62	Put	Bond Future	4,192.2000	4.1922	4,177.4800	4.1775	(0.351)	0	0	0
2016/12/14	2040	04/05/2017	9.64	Put	Bond Future	4,096.1000	4.0961	4,081.3900	4.0814	(0.359)	0	0	0
2016/12/14	2040	04/05/2017	9.62	Call	Bond Future	3,103.1400	3.1031	3,092.2800	3.0923	(0.350)	0	0	0
2016/12/14	2040	04/05/2017	9.63	Put	Bond Future	4,143.8300	4.1438	4,129.1200	4.1291	(0.355)	0	0	0
2016/12/14	2040	04/05/2017	9.63	Call	Bond Future	3,142.1400	3.1421	3,131.2900	3.1313	(0.345)	0	0	0
2016/12/14	2040	04/05/2017	9.64	Call	Bond Future	3,181.6500	3.1817	3,170.8000	3.1708	(0.341)	0	0	0
2016/12/14	2040	03/08/2017			Bond Future	9.7927	93.0404	9.7922	93.0447	(0.005)	0.0000	0.0000	0
2016/12/14	2040	03/08/2017	9.61	Put	Bond Future	5,518.4900	5.5185	5,506.2700	5.5063	(0.221)	0	0	0
2016/12/14	2040	03/08/2017	9.63	Put	Bond Future	5,420.9300	5.4209	5,408.7200	5.4087	(0.225)	0	0	0
2016/12/14	2040	03/08/2017	9.61	Call	Bond Future	3,945.4900	3.9455	3,937.5200	3.9375	(0.202)	0	0	0
2016/12/14	2040	03/08/2017	9.62	Put	Bond Future	5,469.7000	5.4697	5,457.4800	5.4575	(0.223)	0	0	0
2016/12/14	2040	03/08/2017	9.62	Call	Bond Future	3,983.9200	3.9839	3,975.9500	3.9760	(0.200)	0	0	0
2016/12/14	2040	03/08/2017	9.63	Call	Bond Future	4,022.2500	4.0223	4,014.2900	4.0143	(0.198)	0	0	0
2016/12/14	2044	02/02/2017			Bond Future	9.7032	91.1036	9.6976	91.1527	(0.058)	0.0000	0.0000	20,651
2016/12/14	2044	02/02/2017	9.77	Call	Bond Future	2,493.9900	2.4940	2,499.8100	2.4998	0.233	0	0	0
2016/12/14	2044	02/02/2017	9.76	Put	Bond Future	1,951.5400	1.9515	1,907.9800	1.9080	(2.232)	0	0	0
2016/12/14	2044	02/02/2017	9.78	Put	Bond Future	1,872.3300	1.8723	1,829.4700	1.8295	(2.289)	0	0	0
2016/12/14	2044	02/02/2017	9.77	Put	Bond Future	1,911.7000	1.9117	1,868.4800	1.8685	(2.261)	0	0	0
2016/12/14	2044	02/02/2017	9.78	Call	Bond Future	2,541.2800	2.5413	2,547.4600	2.5475	0.243	0	0	0
2016/12/14	2044	02/02/2017	9.76	Call	Bond Future	2,447.0300	2.4470	2,452.5100	2.4525	0.224	0	0	0
2016/12/14	2044	04/05/2017			Bond Future	9.7528	92.8672	9.7472	92.9164	(0.058)	0.0000	0.0000	0
2016/12/14	2044	04/05/2017	9.67	Call	Bond Future	3,327.4400	3.3274	3,338.5800	3.3386	0.335	0	0	0
2016/12/14	2044	04/05/2017	9.66	Put	Bond Future	4,099.2500	4.0993	4,061.0400	4.0610	(0.932)	0	0	0
2016/12/14	2044	04/05/2017	9.68	Put	Bond Future	4,004.3200	4.0043	3,966.4700	3.9665	(0.945)	0	0	0
2016/12/14	2044	04/05/2017	9.67	Put	Bond Future	4,051.7000	4.0517	4,013.6600	4.0137	(0.939)	0	0	0
2016/12/14	2044	04/05/2017	9.68	Call	Bond Future	3,368.0400	3.3680	3,379.3700	3.3794	0.336	0	0	0
2016/12/14	2044	04/05/2017	9.66	Call	Bond Future	3,286.8800	3.2869	3,297.8500	3.2979	0.334	0	0	0
2016/12/14	2044	03/08/2017			Bond Future	9.7980	90.3397	9.7921	90.3900	(0.060)	0.0000	0.0000	0
2016/12/14	2044	03/08/2017	9.62	Put	Bond Future	5,584.9100	5.5849	5,548.3200	5.5483	(0.655)	0	0	0
2016/12/14	2044	03/08/2017	9.64	Put	Bond Future	5,485.8400	5.4858	5,449.5400	5.4495	(0.662)	0	0	0
2016/12/14	2044	03/08/2017	9.63	Put	Bond Future	5,535.0600	5.5351	5,498.6200	5.4986	(0.658)	0	0	0
2016/12/14	2044	03/08/2017	9.64	Call	Bond Future	4,108.6700	4.1087	4,122.7400	4.1227	0.342	0	0	0
2016/12/14	2044	03/08/2017	9.62	Call	Bond Future	4,030.8400	4.0308	4,044.6200	4.0446	0.342	0	0	0
2016/12/14	2044	03/08/2017	9.63	Call	Bond Future	4,069.5100	4.0695	4,083.4400	4.0834	0.342	0	0	0
2016/12/14	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2046	02/02/2017	137.14	Put	Bond Future	6,190.0600	6.1901	6,203.1500	6.2032	0.211	0	0	0
2016/12/14	2046	02/02/2017			Bond Future	130.9499	130.9499	130.9368	130.9368	(0.010)	0.0000	0.0000	18,408
2016/12/14	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2046	02/02/2017	137.13	Put	Bond Future	6,180.0600	6.1801	6,193.1500	6.1932	0.212	0	0	0
2016/12/14	2046	02/02/2017	137.15	Put	Bond Future	6,200.0600	6.2001	6,213.1500	6.2132	0.211	0	0	0
2016/12/14	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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2016/12/14	2046	04/05/2017			Bond Future	131.9634	131.9634	131.9491	131.9491	(0.011)	0.0000	0.0000	0
2016/12/14	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2046	04/05/2017	138.32	Put	Bond Future	6,356.6200	6.3566	6,370.9000	6.3709	0.225	0	0	0
2016/12/14	2046	04/05/2017	138.34	Put	Bond Future	6,376.6200	6.3766	6,390.9000	6.3909	0.224	0	0	0
2016/12/14	2046	04/05/2017	138.33	Put	Bond Future	6,366.6200	6.3666	6,380.9000	6.3809	0.224	0	0	0
2016/12/14	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2046	03/08/2017	141.17	Put	Bond Future	6,562.9100	6.5629	6,577.2700	6.5773	0.219	0	0	0
2016/12/14	2046	03/08/2017			Bond Future	134.6071	134.6071	134.5927	134.5927	(0.011)	0.0000	0.0000	0
2016/12/14	2046	03/08/2017	141.19	Put	Bond Future	6,582.9100	6.5829	6,597.2700	6.5973	0.218	0	0	0
2016/12/14	2046	03/08/2017	141.18	Put	Bond Future	6,572.9100	6.5729	6,587.2700	6.5873	0.218	0	0	0
2016/12/14	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2050	02/02/2017	144.97	Put	Bond Future	6,857.1300	6.8571	5,575.2500	5.5752	(18.694)	0	0	0
2016/12/14	2050	02/02/2017			Bond Future	138.1129	138.1129	139.3948	139.3948	0.928	0.0000	0.0000	24,832
2016/12/14	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2050	02/02/2017	144.96	Put	Bond Future	6,847.1300	6.8471	5,565.2500	5.5652	(18.721)	0	0	0
2016/12/14	2050	02/02/2017	144.98	Put	Bond Future	6,867.1300	6.8671	5,585.2500	5.5852	(18.667)	0	0	0
2016/12/14	2050	04/05/2017			Bond Future	140.7942	140.7942	142.0999	142.0999	0.927	0.0000	0.0000	0
2016/12/14	2050	04/05/2017	147.83	Put	Bond Future	7,035.8200	7.0358	5,730.1400	5.7301	(18.558)	0	0	0
2016/12/14	2050	04/05/2017	147.85	Put	Bond Future	7,055.8200	7.0558	5,750.1400	5.7501	(18.505)	0	0	0
2016/12/14	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2050	04/05/2017	147.84	Put	Bond Future	7,045.8200	7.0458	5,740.1400	5.7401	(18.531)	0	0	0
2016/12/14	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2050	03/08/2017			Bond Future	141.9520	141.9520	143.2842	143.2842	0.939	0.0000	0.0000	0
2016/12/14	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	2050	03/08/2017	149.22	Put	Bond Future	7,268.0100	7.2680	5,935.7700	5.9358	(18.330)	0	0	0
2016/12/14	2050	03/08/2017	149.24	Put	Bond Future	7,288.0100	7.2880	5,955.7700	5.9558	(18.280)	0	0	0
2016/12/14	2050	03/08/2017	149.23	Put	Bond Future	7,278.0100	7.2780	5,945.7700	5.9458	(18.305)	0	0	0
2016/12/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	AL37	02/02/2017			Index Future	511.1020	511.1020	511.1380	511.1380	0.007	0.0000	0.0000	7
2016/12/14	AL37	04/05/2017			Index Future	520.9950	520.9950	521.0270	521.0270	0.006	0.0000	0.0000	0
2016/12/14	AL37	03/08/2017			Index Future	531.4020	531.4020	531.4350	531.4350	0.006	0.0000	0.0000	0
2016/12/14	AL7T	02/02/2017			Index Future	590.6880	590.6880	590.8860	590.8860	0.034	0.0000	0.0000	2
2016/12/14	AL7T	04/05/2017			Index Future	602.1220	602.1220	602.3180	602.3180	0.033	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
2016/12/14	AL7T	03/08/2017			Index Future	614.1480	614.1480	614.3500	614.3500	0.033	0.0000	0.0000	0
2016/12/14	ALBI	02/02/2017			Index Future	535.9130	535.9130	536.0090	536.0090	0.018	0.0000	0.0000	746
2016/12/14	ALBI	04/05/2017			Index Future	546.2870	546.2870	546.3790	546.3790	0.017	0.0000	0.0000	0
2016/12/14	ALBI	03/08/2017			Index Future	557.1980	557.1980	557.2940	557.2940	0.017	0.0000	0.0000	0
2016/12/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	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
2016/12/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/14	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	EL28	02/02/2017			Bond Future	128.0495	128.0495	128.0392	128.0392	(0.008)	0.0000	0.0000	0
2016/12/14	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	EL28	02/02/2017	135.10	Put	Bond Future	7,050.4700	7.0505	7,060.8200	7.0608	0.147	0	0	0
2016/12/14	EL28	02/02/2017	135.12	Put	Bond Future	7,070.4700	7.0705	7,080.8200	7.0808	0.146	0	0	0
2016/12/14	EL28	02/02/2017	135.11	Put	Bond Future	7,060.4700	7.0605	7,070.8200	7.0708	0.147	0	0	0
2016/12/14	EL28	04/05/2017			Bond Future	128.8528	128.8528	128.8409	128.8409	(0.009)	0.0000	0.0000	0
2016/12/14	EL28	04/05/2017	137.90	Put	Bond Future	9,047.2400	9.0472	9,059.1000	9.0591	0.131	0	0	0
2016/12/14	EL28	04/05/2017	137.92	Put	Bond Future	9,067.2400	9.0672	9,079.1000	9.0791	0.131	0	0	0
2016/12/14	EL28	04/05/2017	137.91	Put	Bond Future	9,057.2400	9.0572	9,069.1000	9.0691	0.131	0	0	0
2016/12/14	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	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
2016/12/14	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	EL28	03/08/2017			Bond Future	131.4341	131.4341	131.4224	131.4224	(0.009)	0.0000	0.0000	0
2016/12/14	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	EL28	03/08/2017	135.16	Put	Bond Future	3,725.9300	3.7259	3,737.5700	3.7376	0.312	0	0	0
2016/12/14	EL28	03/08/2017	135.18	Put	Bond Future	3,745.9300	3.7459	3,757.5700	3.7576	0.311	0	0	0
2016/12/14	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	EL28	03/08/2017	135.17	Put	Bond Future	3,735.9300	3.7359	3,747.5700	3.7476	0.312	0	0	0
2016/12/14	ES33	02/02/2017			Bond Future	10.5841	79.1093	10.5832	79.1152	(0.009)	0.0000	0.0000	8,849
2016/12/14	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	ES33	02/02/2017	10.59	Call	Bond Future	37.1300	0.0371	43.0000	0.0430	15.809	0	0	0
2016/12/14	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	ES33	02/02/2017	10.60	Call	Bond Future	100.2200	0.1002	106.0900	0.1061	5.857	0	0	0
2016/12/14	ES33	02/02/2017	10.61	Call	Bond Future	163.2300	0.1632	169.1000	0.1691	3.596	0	0	0
2016/12/14	ES33	04/05/2017			Bond Future	10.6658	76.8468	10.6649	76.8520	(0.008)	0.0000	0.0000	0
2016/12/14	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	ES33	04/05/2017	10.54	Put	Bond Future	789.8900	0.7899	784.6500	0.7847	(0.663)	0	0	0
2016/12/14	ES33	04/05/2017	10.56	Put	Bond Future	663.4600	0.6635	658.2200	0.6582	(0.790)	0	0	0
2016/12/14	ES33	04/05/2017	10.55	Put	Bond Future	726.6400	0.7266	721.4000	0.7214	(0.721)	0	0	0
2016/12/14	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	ES33	03/08/2017			Bond Future	10.7410	78.3820	10.7401	78.3876	(0.008)	0.0000	0.0000	0
2016/12/14	ES33	03/08/2017	10.53	Put	Bond Future	1,314.9600	1.3150	1,309.3600	1.3094	(0.426)	0	0	0
2016/12/14	ES33	03/08/2017	10.55	Put	Bond Future	1,188.8600	1.1889	1,183.2600	1.1833	(0.471)	0	0	0
2016/12/14	ES33	03/08/2017	10.54	Put	Bond Future	1,251.8700	1.2519	1,246.2700	1.2463	(0.447)	0	0	0
2016/12/14	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	ES42	02/02/2017			Bond Future	10.7214	83.1946	10.7154	83.2377	(0.056)	0.0000	0.0000	8,777
2016/12/14	ES42	04/05/2017			Bond Future	10.8029	80.5422	10.7968	80.5854	(0.056)	0.0000	0.0000	0
2016/12/14	ES42	03/08/2017			Bond Future	10.8771	82.1515	10.8709	82.1958	(0.058)	0.0000	0.0000	0
2016/12/14	GOVI	02/02/2017	533.34	Call	GOVI	4,660.0000	0.4660	5,680.0000	0.5680	21.888	0	0	0
2016/12/14	GOVI	02/02/2017			GOVI	533.8060	533.8060	533.9080	533.9080	0.019	0.0000	0.0000	487
2016/12/14	GOVI	02/02/2017	533.32	Call	GOVI	4,860.0000	0.4860	5,880.0000	0.5880	20.988	0	0	0
2016/12/14	GOVI	02/02/2017	533.33	Call	GOVI	4,760.0000	0.4760	5,780.0000	0.5780	21.429	0	0	0
2016/12/14	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	GOVI	04/05/2017			GOVI	544.1380	544.1380	544.2370	544.2370	0.018	0.0000	0.0000	0
2016/12/14	GOVI	04/05/2017	262.19	Call	GOVI	2,819,480.0000	281.9480	2,820,470.0000	282.0470	0.035	0	0	0
2016/12/14	GOVI	04/05/2017	262.20	Call	GOVI	2,819,380.0000	281.9380	2,820,370.0000	282.0370	0.035	0	0	0
2016/12/14	GOVI	04/05/2017	262.18	Call	GOVI	2,819,580.0000	281.9580	2,820,570.0000	282.0570	0.035	0	0	0
2016/12/14	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	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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2016/12/14	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	GOVI	03/08/2017			GOVI	555.0060	555.0060	555.1090	555.1090	0.019	0.0000	0.0000	0
2016/12/14	GOVI	03/08/2017	561.11	Put	GOVI	61,040.0000	6.1040	60,010.0000	6.0010	(1.687)	0	0	0
2016/12/14	GOVI	03/08/2017	561.09	Put	GOVI	60,840.0000	6.0840	59,810.0000	5.9810	(1.693)	0	0	0
2016/12/14	GOVI	03/08/2017	561.10	Put	GOVI	60,940.0000	6.0940	59,910.0000	5.9910	(1.690)	0	0	0
2016/12/14	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/14	IGOV	02/02/2017			Index Future	246.7760	246.7760	247.3190	247.3190	0.220	0.0000	0.0000	1,030
2016/12/14	IGOV	04/05/2017			Index Future	251.5680	251.5680	252.1190	252.1190	0.219	0.0000	0.0000	0
2016/12/14	IGOV	03/08/2017			Index Future	256.6080	256.6080	257.1700	257.1700	0.219	0.0000	0.0000	0
2016/12/14	ILBI	02/02/2017			Index Future	669.8690	669.8690	671.8310	671.8310	0.293	0.0000	0.0000	157
2016/12/14	ILBI	04/05/2017			Index Future	682.8670	682.8670	684.8660	684.8660	0.293	0.0000	0.0000	0
2016/12/14	ILBI	03/08/2017			Index Future	696.3100	696.3100	698.3480	698.3480	0.293	0.0000	0.0000	0
2016/12/14	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/12/14	IS01	16/03/2017			Interest Rate Swap	100.0067	100.0067	100.0067	100.0067	0.000	0.0000	0.0000	0
2016/12/14	IS01	15/06/2017			Interest Rate Swap	99.6267	99.6267	99.6205	99.6205	(0.006)	0.0000	0.0000	0
2016/12/14	IS01	21/09/2017			Interest Rate Swap	99.6771	99.6771	99.6625	99.6625	(0.015)	0.0000	0.0000	0
2016/12/14	IS01	21/12/2017			Interest Rate Swap	99.9551	99.9551	99.9282	99.9282	(0.027)	0.0000	0.0000	0
2016/12/14	IS01	15/03/2018			Interest Rate Swap	100.0000	100.0000	99.9534	99.9534	(0.047)	0.0000	0.0000	0
2016/12/14	IS02	18/12/2017			Interest Rate Swap	99.9771	99.9771	99.9505	99.9505	(0.027)	0.0000	0.0000	0
2016/12/14	IS02	16/03/2018			Interest Rate Swap	99.2798	99.2798	99.2436	99.2436	(0.036)	0.0000	0.0000	0
2016/12/14	IS02	15/06/2018			Interest Rate Swap	98.9668	98.9668	98.9207	98.9207	(0.047)	0.0000	0.0000	0
2016/12/14	IS02	21/09/2018			Interest Rate Swap	99.0619	99.0619	99.0077	99.0077	(0.055)	0.0000	0.0000	0
2016/12/14	IS02	21/12/2018			Interest Rate Swap	99.5800	99.5800	99.5200	99.5200	(0.060)	0.0000	0.0000	0
2016/12/14	IS02	15/03/2019			Interest Rate Swap	100.0000	100.0000	100.0361	100.0361	0.036	0.0000	0.0000	0
2016/12/14	IS05	17/12/2020			Interest Rate Swap	98.2181	98.2181	98.0786	98.0786	(0.142)	0.0000	0.0000	0
2016/12/14	IS05	16/03/2021			Interest Rate Swap	97.5954	97.5954	97.4413	97.4413	(0.158)	0.0000	0.0000	0
2016/12/14	IS05	15/06/2021			Interest Rate Swap	96.9409	96.9409	96.7693	96.7693	(0.177)	0.0000	0.0000	0
2016/12/14	IS05	21/09/2021			Interest Rate Swap	97.2689	97.2689	97.0818	97.0818	(0.192)	0.0000	0.0000	0
2016/12/14	IS05	21/12/2021			Interest Rate Swap	99.5543	99.5543	99.3571	99.3571	(0.198)	0.0000	0.0000	50
2016/12/14	IS05	15/03/2022			Interest Rate Swap	100.0000	100.0000	99.5870	99.5870	(0.413)	0.0000	0.0000	0
2016/12/14	IS10	17/12/2025			Interest Rate Swap	99.1325	99.1325	98.8964	98.8964	(0.238)	0.0000	0.0000	0
2016/12/14	IS10	16/03/2026			Interest Rate Swap	96.2885	96.2885	96.0484	96.0484	(0.249)	0.0000	0.0000	0
2016/12/14	IS10	15/06/2026			Interest Rate Swap	95.1340	95.1340	94.8885	94.8885	(0.258)	0.0000	0.0000	0
2016/12/14	IS10	21/09/2026			Interest Rate Swap	97.2955	97.2955	97.0509	97.0509	(0.251)	0.0000	0.0000	0
2016/12/14	IS10	21/12/2026			Interest Rate Swap	100.9993	100.9993	100.7587	100.7587	(0.238)	0.0000	0.0000	0
2016/12/14	IS10	15/03/2027			Interest Rate Swap	100.0000	100.0000	99.4006	99.4006	(0.599)	0.0000	0.0000	0

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2016/12/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/12/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/12/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/14	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10,000
2016/12/14	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/12/14	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/12/14	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2016/12/14	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/12/14	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/12/14	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/12/14	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/12/14	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/12/14	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/12/14	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/12/14	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/12/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/14	R023	02/02/2017	8.85	Call	Bond Future	1,372.5200	1.3725	1,364.8000	1.3648	(0.562)	0	0	0
2016/12/14	R023	02/02/2017			Bond Future	8.6920	99.0521	8.6914	99.0545	(0.006)	0.0000	0.0000	19,260
2016/12/14	R023	02/02/2017	8.86	Call	Bond Future	1,400.4400	1.4004	1,392.7800	1.3928	(0.547)	0	0	0
2016/12/14	R023	02/02/2017	8.84	Put	Bond Future	680.3900	0.6804	670.1800	0.6702	(1.501)	0	0	0
2016/12/14	R023	02/02/2017	8.86	Put	Bond Future	646.6100	0.6466	636.5200	0.6365	(1.560)	0	0	0
2016/12/14	R023	02/02/2017	8.84	Call	Bond Future	1,344.8900	1.3449	1,337.1100	1.3371	(0.578)	0	0	0
2016/12/14	R023	02/02/2017	8.85	Put	Bond Future	663.3400	0.6633	653.1900	0.6532	(1.530)	0	0	0
2016/12/14	R023	04/05/2017	8.61	Call	Bond Future	1,332.1100	1.3321	1,327.2600	1.3273	(0.364)	0	0	0
2016/12/14	R023	04/05/2017			Bond Future	8.7358	97.0368	8.7354	97.0383	(0.004)	0.0000	0.0000	0
2016/12/14	R023	04/05/2017	8.59	Call	Bond Future	1,293.1300	1.2931	1,288.2800	1.2883	(0.375)	0	0	0
2016/12/14	R023	04/05/2017	8.60	Call	Bond Future	1,312.5300	1.3125	1,307.6800	1.3077	(0.370)	0	0	0
2016/12/14	R023	04/05/2017	8.59	Put	Bond Future	1,931.4700	1.9315	1,925.0500	1.9250	(0.332)	0	0	0
2016/12/14	R023	04/05/2017	8.61	Put	Bond Future	1,882.5700	1.8826	1,876.1500	1.8762	(0.341)	0	0	0
2016/12/14	R023	04/05/2017	8.60	Put	Bond Future	1,906.9200	1.9069	1,900.5000	1.9005	(0.337)	0	0	0
2016/12/14	R023	03/08/2017	8.60	Put	Bond Future	2,373.9500	2.3740	2,368.6700	2.3687	(0.222)	0	0	0
2016/12/14	R023	03/08/2017			Bond Future	8.7679	98.9752	8.7674	98.9771	(0.005)	0.0000	0.0000	0
2016/12/14	R023	03/08/2017	8.59	Put	Bond Future	2,397.4700	2.3975	2,392.1900	2.3922	(0.220)	0	0	0
2016/12/14	R023	03/08/2017	8.60	Call	Bond Future	1,663.8200	1.6638	1,660.4300	1.6604	(0.204)	0	0	0
2016/12/14	R023	03/08/2017	8.58	Call	Bond Future	1,625.6500	1.6256	1,622.2600	1.6223	(0.209)	0	0	0
2016/12/14	R023	03/08/2017	8.59	Call	Bond Future	1,644.8300	1.6448	1,641.4400	1.6414	(0.206)	0	0	0
2016/12/14	R023	03/08/2017	8.58	Put	Bond Future	2,420.8300	2.4208	2,415.5500	2.4156	(0.218)	0	0	0
2016/12/14	R035	02/02/2017			Bond Future	9.6224	97.5677	9.6218	97.5724	(0.006)	0.0000	0.0000	7,194
2016/12/14	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R035	02/02/2017	9.50	Put	Bond Future	996.4500	0.9964	991.6900	0.9917	(0.478)	0	0	0
2016/12/14	R035	02/02/2017	9.51	Put	Bond Future	914.4400	0.9144	909.6800	0.9097	(0.521)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/14	R035	02/02/2017	9.52	Put	Bond Future	832.5300		0.8325	827.7700	0.8278	(0.572)	0	0	0
2016/12/14	R035	02/02/2017	9.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R035	02/02/2017	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R035	04/05/2017	9.55	Put	Bond Future	984.9400		0.9849	980.9500	0.9809	(0.405)	0	0	0
2016/12/14	R035	04/05/2017			Bond Future	9.6724		94.9528	9.6719	94.9567	(0.005)	0.0000	0.0000	0
2016/12/14	R035	04/05/2017	9.54	Put	Bond Future	1,066.1300		1.0661	1,062.1400	1.0621	(0.374)	0	0	0
2016/12/14	R035	04/05/2017	9.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R035	04/05/2017	9.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R035	04/05/2017	9.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R035	04/05/2017	9.53	Put	Bond Future	1,147.4300		1.1474	1,143.4400	1.1434	(0.348)	0	0	0
2016/12/14	R035	03/08/2017			Bond Future	9.7162		96.8496	9.7156	96.8540	(0.006)	0.0000	0.0000	0
2016/12/14	R035	03/08/2017	9.52	Put	Bond Future	1,569.6600		1.5697	1,565.2300	1.5652	(0.282)	0	0	0
2016/12/14	R035	03/08/2017	9.50	Put	Bond Future	1,731.9300		1.7319	1,727.5000	1.7275	(0.256)	0	0	0
2016/12/14	R035	03/08/2017	9.51	Put	Bond Future	1,650.7400		1.6507	1,646.3100	1.6463	(0.268)	0	0	0
2016/12/14	R035	03/08/2017	9.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R035	03/08/2017	9.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R035	03/08/2017	9.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R186	02/02/2017	8.00	Put	Bond Future	6,866.3700		6.8664	6,826.0000	6.8260	(0.588)	0	0	0
2016/12/14	R186	02/02/2017	9.40	Call	Bond Future	3,538.4000		3.5384	3,557.2100	3.5572	0.532	0	0	0
2016/12/14	R186	02/02/2017	8.81	Put	Bond Future	2,057.1300		2.0571	2,019.8100	2.0198	(1.814)	0	0	0
2016/12/14	R186	02/02/2017	9.10	Put	Bond Future	1,072.3700		1.0724	1,042.4000	1.0424	(2.795)	0	0	2,546
2016/12/14	R186	02/02/2017			Bond Future	8.9479		111.3958	8.9424	111.4342	(0.062)	0.0000	0.0000	114,036
2016/12/14	R186	02/02/2017	9.50	Call	Bond Future	4,075.4300		4.0754	4,097.9400	4.0979	0.552	0	0	0
2016/12/14	R186	02/02/2017	8.43	Put	Bond Future	4,002.2300		4.0022	3,959.8700	3.9599	(1.058)	0	0	0
2016/12/14	R186	02/02/2017	8.80	Put	Bond Future	2,099.1400		2.0991	2,061.6100	2.0616	(1.788)	0	0	0
2016/12/14	R186	02/02/2017	8.87	Call	Bond Future	1,276.9800		1.2770	1,279.4200	1.2794	0.191	0	0	0
2016/12/14	R186	02/02/2017	8.90	Put	Bond Future	1,703.1800		1.7032	1,667.9400	1.6679	(2.069)	0	0	750
2016/12/14	R186	02/02/2017	8.00	Call	Bond Future	57.8900		0.0579	55.9500	0.0559	(3.351)	0	0	7,000
2016/12/14	R186	02/02/2017	8.60	Call	Bond Future	611.6600		0.6117	608.8300	0.6088	(0.463)	0	0	7,000
2016/12/14	R186	02/02/2017	8.81	Call	Bond Future	1,100.1000		1.1001	1,101.2100	1.1012	0.101	0	0	0
2016/12/14	R186	02/02/2017	8.37	Call	Bond Future	281.9300		0.2819	278.0900	0.2781	(1.362)	0	0	500
2016/12/14	R186	02/02/2017	8.62	Put	Bond Future	2,943.5500		2.9436	2,902.4700	2.9025	(1.396)	0	0	0
2016/12/14	R186	02/02/2017	8.79	Call	Bond Future	1,044.9400		1.0449	1,045.6500	1.0456	0.068	0	0	0
2016/12/14	R186	02/02/2017	8.95	Call	Bond Future	1,539.2300		1.5392	1,543.7400	1.5437	0.293	0	0	0
2016/12/14	R186	02/02/2017	9.02	Call	Bond Future	1,793.9200		1.7939	1,800.3200	1.8003	0.357	0	0	0
2016/12/14	R186	02/02/2017	8.87	Put	Bond Future	1,816.3600		1.8164	1,780.3700	1.7804	(1.981)	0	0	500
2016/12/14	R186	02/02/2017	9.50	Put	Bond Future	354.7500		0.3548	338.8300	0.3388	(4.488)	0	0	13,500
2016/12/14	R186	02/02/2017	8.43	Call	Bond Future	350.1900		0.3502	346.2600	0.3463	(1.122)	0	0	750
2016/12/14	R186	02/02/2017	8.80	Call	Bond Future	1,072.2900		1.0723	1,073.1900	1.0732	0.084	0	0	0
2016/12/14	R186	02/02/2017	8.90	Call	Bond Future	1,371.8400		1.3718	1,375.0300	1.3750	0.233	0	0	0
2016/12/14	R186	02/02/2017	9.40	Put	Bond Future	478.9300		0.4789	459.3100	0.4593	(4.097)	0	0	750
2016/12/14	R186	02/02/2017	9.10	Call	Bond Future	2,114.5300		2.1145	2,122.9900	2.1230	0.400	0	0	0
2016/12/14	R186	02/02/2017	8.37	Put	Bond Future	4,367.5000		4.3675	4,325.2300	4.3252	(0.968)	0	0	0
2016/12/14	R186	02/02/2017	8.60	Put	Bond Future	3,047.3000		3.0473	3,006.0400	3.0060	(1.354)	0	0	0
2016/12/14	R186	02/02/2017	8.62	Call	Bond Future	649.8700		0.6499	647.2200	0.6472	(0.408)	0	0	500
2016/12/14	R186	02/02/2017	8.79	Put	Bond Future	2,141.6600		2.1417	2,103.9400	2.1039	(1.761)	0	0	0
2016/12/14	R186	02/02/2017	8.95	Put	Bond Future	1,525.0200		1.5250	1,491.1000	1.4911	(2.224)	0	0	2,546

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/14	R186	02/02/2017	9.02	Put	Bond Future	1,298.3800	1.2984	1,266.3500	1.2664	(2.467)	0	0	500
2016/12/14	R186	04/05/2017			Bond Future	8.9936	113.5518	8.9879	113.5900	(0.063)	0.0000	0.0000	0
2016/12/14	R186	04/05/2017	8.89	Put	Bond Future	2,912.7900	2.9128	2,880.7700	2.8808	(1.099)	0	0	0
2016/12/14	R186	04/05/2017	8.91	Put	Bond Future	2,839.5400	2.8395	2,807.8200	2.8078	(1.117)	0	0	0
2016/12/14	R186	04/05/2017	8.90	Put	Bond Future	2,876.0100	2.8760	2,844.1400	2.8441	(1.108)	0	0	0
2016/12/14	R186	04/05/2017	8.91	Call	Bond Future	2,273.3600	2.2734	2,279.8000	2.2798	0.283	0	0	0
2016/12/14	R186	04/05/2017	8.89	Call	Bond Future	2,210.5200	2.2105	2,216.6600	2.2167	0.278	0	0	0
2016/12/14	R186	04/05/2017	8.90	Call	Bond Future	2,241.8100	2.2418	2,248.1000	2.2481	0.281	0	0	0
2016/12/14	R186	03/08/2017	8.93	Put	Bond Future	3,617.7100	3.6177	3,586.9000	3.5869	(0.852)	0	0	0
2016/12/14	R186	03/08/2017			Bond Future	9.0303	110.5150	9.0244	110.5542	(0.066)	0.0000	0.0000	0
2016/12/14	R186	03/08/2017	8.92	Put	Bond Future	3,652.8900	3.6529	3,621.9600	3.6220	(0.847)	0	0	0
2016/12/14	R186	03/08/2017	8.91	Call	Bond Future	2,889.0200	2.8890	2,897.2400	2.8972	0.285	0	0	0
2016/12/14	R186	03/08/2017	8.93	Call	Bond Future	2,951.4900	2.9515	2,959.9600	2.9600	0.287	0	0	0
2016/12/14	R186	03/08/2017	8.92	Call	Bond Future	2,919.9800	2.9200	2,928.3300	2.9283	0.286	0	0	0
2016/12/14	R186	03/08/2017	8.91	Put	Bond Future	3,688.6700	3.6887	3,657.6100	3.6576	(0.842)	0	0	0
2016/12/14	R197	02/02/2017			Bond Future	294.6181	294.6181	295.2881	295.2881	0.227	0.0000	0.0000	1,246
2016/12/14	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R197	02/02/2017	302.57	Put	Bond Future	7,951.8700	7.9519	7,281.8700	7.2819	(8.426)	0	0	0
2016/12/14	R197	02/02/2017	302.59	Put	Bond Future	7,971.8700	7.9719	7,301.8700	7.3019	(8.405)	0	0	0
2016/12/14	R197	02/02/2017	302.58	Put	Bond Future	7,961.8700	7.9619	7,291.8700	7.2919	(8.415)	0	0	0
2016/12/14	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R197	04/05/2017	308.58	Put	Bond Future	8,241.7100	8.2417	7,561.4500	7.5614	(8.254)	0	0	0
2016/12/14	R197	04/05/2017			Bond Future	300.3383	300.3383	301.0185	301.0185	0.226	0.0000	0.0000	0
2016/12/14	R197	04/05/2017	308.60	Put	Bond Future	8,261.7100	8.2617	7,581.4500	7.5814	(8.234)	0	0	0
2016/12/14	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R197	04/05/2017	308.59	Put	Bond Future	8,251.7100	8.2517	7,571.4500	7.5714	(8.244)	0	0	0
2016/12/14	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R197	03/08/2017			Bond Future	299.4510	299.4510	300.1456	300.1456	0.232	0.0000	0.0000	0
2016/12/14	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R197	03/08/2017	308.05	Put	Bond Future	8,599.0000	8.5990	7,904.3500	7.9043	(8.078)	0	0	0
2016/12/14	R197	03/08/2017	308.07	Put	Bond Future	8,619.0000	8.6190	7,924.3500	7.9243	(8.060)	0	0	0
2016/12/14	R197	03/08/2017	308.06	Put	Bond Future	8,609.0000	8.6090	7,914.3500	7.9143	(8.069)	0	0	0
2016/12/14	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R202	02/02/2017			Bond Future	242.8083	242.8083	243.1049	243.1049	0.122	0.0000	0.0000	36,370
2016/12/14	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R202	02/02/2017	251.72	Put	Bond Future	8,911.7000	8.9117	8,615.0800	8.6151	(3.328)	0	0	0
2016/12/14	R202	02/02/2017	251.74	Put	Bond Future	8,931.7000	8.9317	8,635.0800	8.6351	(3.321)	0	0	0
2016/12/14	R202	02/02/2017	251.73	Put	Bond Future	8,921.7000	8.9217	8,625.0800	8.6251	(3.325)	0	0	0
2016/12/14	R202	04/05/2017	256.73	Put	Bond Future	9,207.5900	9.2076	8,907.2400	8.9072	(3.262)	0	0	0
2016/12/14	R202	04/05/2017			Bond Future	247.5224	247.5224	247.8228	247.8228	0.121	0.0000	0.0000	0
2016/12/14	R202	04/05/2017	256.72	Put	Bond Future	9,197.5900	9.1976	8,897.2400	8.8972	(3.266)	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
2016/12/14	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R202	04/05/2017	256.71	Put	Bond Future	9,187.5900	9.1876	8,887.2400	8.8872	(3.269)	0	0	0
2016/12/14	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R202	03/08/2017			Bond Future	248.8139	248.8139	249.1208	249.1208	0.123	0.0000	0.0000	0
2016/12/14	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R202	03/08/2017	258.35	Put	Bond Future	9,536.1100	9.5361	9,229.2200	9.2292	(3.218)	0	0	0
2016/12/14	R202	03/08/2017	258.37	Put	Bond Future	9,556.1100	9.5561	9,249.2200	9.2492	(3.211)	0	0	0
2016/12/14	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R202	03/08/2017	258.36	Put	Bond Future	9,546.1100	9.5461	9,239.2200	9.2392	(3.215)	0	0	0
2016/12/14	R203	02/02/2017	7.70	Call	Bond Future	79.8200	0.0798	75.7500	0.0758	(5.099)	0	0	0
2016/12/14	R203	02/02/2017	7.71	Put	Bond Future	109.7600	0.1098	112.7700	0.1128	2.742	0	0	0
2016/12/14	R203	02/02/2017			Bond Future	7.7573	103.5753	7.7697	103.5681	0.159	0.0000	0.0000	27,216
2016/12/14	R203	02/02/2017	7.71	Call	Bond Future	82.4100	0.0824	78.2700	0.0783	(5.024)	0	0	0
2016/12/14	R203	02/02/2017	7.72	Call	Bond Future	85.2200	0.0852	81.0100	0.0810	(4.940)	0	0	0
2016/12/14	R203	02/02/2017	7.70	Put	Bond Future	112.9500	0.1129	116.0300	0.1160	2.727	0	0	0
2016/12/14	R203	02/02/2017	7.72	Put	Bond Future	106.7800	0.1068	109.7200	0.1097	2.753	0	0	0
2016/12/14	R203	04/05/2017	6.91	Call	Bond Future	20.2000	0.0202	18.7000	0.0187	(7.426)	0	0	0
2016/12/14	R203	04/05/2017	6.92	Put	Bond Future	253.2600	0.2533	259.9700	0.2600	2.649	0	0	0
2016/12/14	R203	04/05/2017			Bond Future	7.5841	101.4069	7.6077	101.3986	0.312	0.0000	0.0000	0
2016/12/14	R203	04/05/2017	6.92	Call	Bond Future	20.9300	0.0209	19.3900	0.0194	(7.358)	0	0	0
2016/12/14	R203	04/05/2017	6.93	Call	Bond Future	21.5100	0.0215	19.9500	0.0200	(7.252)	0	0	0
2016/12/14	R203	04/05/2017	6.91	Put	Bond Future	256.0400	0.2560	262.7900	0.2628	2.636	0	0	0
2016/12/14	R203	04/05/2017	6.93	Put	Bond Future	250.3300	0.2503	257.0200	0.2570	2.672	0	0	0
2016/12/14	R203	03/08/2017	4.89	Call	Bond Future	52.9400	0.0529	52.8600	0.0529	(0.151)	0	0	0
2016/12/14	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/14	R203	03/08/2017	4.87	Call	Bond Future	51.6700	0.0517	51.5900	0.0516	(0.155)	0	0	0
2016/12/14	R203	03/08/2017	4.88	Call	Bond Future	52.3100	0.0523	52.2200	0.0522	(0.172)	0	0	0
2016/12/14	R203	03/08/2017	4.87	Put	Bond Future	29.5500	0.0296	29.4700	0.0295	(0.271)	0	0	0
2016/12/14	R203	03/08/2017	4.89	Put	Bond Future	28.6700	0.0287	28.5900	0.0286	(0.279)	0	0	0
2016/12/14	R203	03/08/2017	4.88	Put	Bond Future	29.1100	0.0291	29.0200	0.0290	(0.309)	0	0	0
2016/12/14	R204	02/02/2017	8.28	Call	Bond Future	651.4900	0.6515	635.3400	0.6353	(2.479)	0	0	0
2016/12/14	R204	02/02/2017			Bond Future	7.9552	101.1162	7.9658	101.0981	0.133	0.0000	0.0000	30,150
2016/12/14	R204	02/02/2017	8.29	Call	Bond Future	664.7100	0.6647	648.4700	0.6485	(2.443)	0	0	0
2016/12/14	R204	02/02/2017	8.30	Call	Bond Future	678.1400	0.6781	661.8200	0.6618	(2.407)	0	0	0
2016/12/14	R204	02/02/2017	8.28	Put	Bond Future	98.9800	0.0990	100.9100	0.1009	1.950	0	0	0
2016/12/14	R204	02/02/2017	8.30	Put	Bond Future	91.7400	0.0917	93.5000	0.0935	1.918	0	0	0
2016/12/14	R204	02/02/2017	8.29	Put	Bond Future	95.2500	0.0953	97.0900	0.0971	1.932	0	0	0
2016/12/14	R204	04/05/2017	7.90	Put	Bond Future	496.6500	0.4966	506.6900	0.5067	2.022	0	0	0
2016/12/14	R204	04/05/2017			Bond Future	7.9782	103.0733	7.9912	103.0539	0.163	0.0000	0.0000	0
2016/12/14	R204	04/05/2017	7.92	Put	Bond Future	481.0500	0.4810	490.8700	0.4909	2.041	0	0	0
2016/12/14	R204	04/05/2017	7.90	Call	Bond Future	379.8200	0.3798	370.4700	0.3705	(2.462)	0	0	0
2016/12/14	R204	04/05/2017	7.91	Put	Bond Future	488.8100	0.4888	498.7400	0.4987	2.031	0	0	0
2016/12/14	R204	04/05/2017	7.91	Call	Bond Future	386.9300	0.3869	377.4700	0.3775	(2.445)	0	0	0
2016/12/14	R204	04/05/2017	7.92	Call	Bond Future	394.1100	0.3941	384.5400	0.3845	(2.428)	0	0	0

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2016/12/14	R204	03/08/2017	7.77	Put	Bond Future	631.6200	0.6316	644.9200	0.6449	2.106	0	0	0
2016/12/14	R204	03/08/2017			Bond Future	7.9560	101.0901	7.9713	101.0706	0.192	0.0000	0.0000	0
2016/12/14	R204	03/08/2017	7.76	Put	Bond Future	638.7100	0.6387	652.0800	0.6521	2.093	0	0	0
2016/12/14	R204	03/08/2017	7.75	Call	Bond Future	382.6000	0.3826	376.5700	0.3766	(1.576)	0	0	0
2016/12/14	R204	03/08/2017	7.76	Call	Bond Future	388.2600	0.3883	382.1400	0.3821	(1.576)	0	0	0
2016/12/14	R204	03/08/2017	7.77	Call	Bond Future	393.9600	0.3940	387.7700	0.3878	(1.571)	0	0	0
2016/12/14	R204	03/08/2017	7.75	Put	Bond Future	645.8500	0.6458	659.3100	0.6593	2.084	0	0	0
2016/12/14	R207	02/02/2017	9.24	Call	Bond Future	2,582.3900	2.5824	2,582.9000	2.5829	0.020	0	0	0
2016/12/14	R207	02/02/2017			Bond Future	8.2033	98.0090	8.2029	98.0099	(0.004)	0.0000	0.0000	75,635
2016/12/14	R207	02/02/2017	8.91	Call	Bond Future	1,801.6200	1.8016	1,800.8600	1.8009	(0.042)	0	0	62
2016/12/14	R207	02/02/2017	9.22	Call	Bond Future	2,534.3500	2.5344	2,534.8000	2.5348	0.018	0	0	0
2016/12/14	R207	02/02/2017	9.23	Call	Bond Future	2,558.3700	2.5584	2,558.8500	2.5588	0.019	0	0	0
2016/12/14	R207	02/02/2017	8.91	Put	Bond Future	36.9400	0.0369	35.3200	0.0353	(4.385)	0	0	0
2016/12/14	R207	02/02/2017	9.22	Put	Bond Future	8.0800	0.0081	7.6700	0.0077	(5.074)	0	0	0
2016/12/14	R207	02/02/2017	9.24	Put	Bond Future	7.2500	0.0073	6.9000	0.0069	(4.828)	0	0	0
2016/12/14	R207	02/02/2017	9.23	Put	Bond Future	7.6600	0.0077	7.2800	0.0073	(4.961)	0	0	0
2016/12/14	R207	04/05/2017	8.21	Put	Bond Future	764.6500	0.7647	764.6100	0.7646	(0.005)	0	0	0
2016/12/14	R207	04/05/2017			Bond Future	8.2477	99.9061	8.2478	99.9061	0.000	0.0000	0.0000	0
2016/12/14	R207	04/05/2017	8.22	Call	Bond Future	688.0200	0.6880	687.9400	0.6879	(0.012)	0	0	0
2016/12/14	R207	04/05/2017	8.20	Call	Bond Future	665.0000	0.6650	664.9200	0.6649	(0.012)	0	0	0
2016/12/14	R207	04/05/2017	8.21	Call	Bond Future	676.5800	0.6766	676.5000	0.6765	(0.012)	0	0	0
2016/12/14	R207	04/05/2017	8.20	Put	Bond Future	776.4300	0.7764	776.3900	0.7764	(0.005)	0	0	0
2016/12/14	R207	04/05/2017	8.22	Put	Bond Future	752.7500	0.7528	752.7100	0.7527	(0.005)	0	0	0
2016/12/14	R207	03/08/2017	8.19	Call	Bond Future	812.1300	0.8121	812.4900	0.8125	0.044	0	0	51
2016/12/14	R207	03/08/2017			Bond Future	8.2692	98.2577	8.2691	98.2579	(0.001)	0.0000	0.0000	0
2016/12/14	R207	03/08/2017	8.39	Put	Bond Future	780.3600	0.7804	779.5800	0.7796	(0.100)	0	0	0
2016/12/14	R207	03/08/2017	8.41	Put	Bond Future	762.2100	0.7622	761.4400	0.7614	(0.101)	0	0	0
2016/12/14	R207	03/08/2017	8.19	Put	Bond Future	981.5400	0.9815	981.7100	0.9817	0.017	0	0	0
2016/12/14	R207	03/08/2017	8.40	Put	Bond Future	771.2400	0.7712	770.4700	0.7705	(0.100)	0	0	0
2016/12/14	R207	03/08/2017	8.41	Call	Bond Future	1,062.3000	1.0623	1,061.7200	1.0617	(0.055)	0	0	0
2016/12/14	R207	03/08/2017	8.39	Call	Bond Future	1,037.8900	1.0379	1,037.3000	1.0373	(0.057)	0	0	0
2016/12/14	R207	03/08/2017	8.40	Call	Bond Future	1,050.0500	1.0500	1,049.4700	1.0495	(0.055)	0	0	0
2016/12/14	R208	02/02/2017			Bond Future	8.3682	96.8280	8.3626	96.8467	(0.067)	0.0000	0.0000	29,139
2016/12/14	R208	02/02/2017	8.64	Call	Bond Future	1,208.1300	1.2081	1,215.8100	1.2158	0.636	0	0	0
2016/12/14	R208	02/02/2017	8.63	Put	Bond Future	319.2700	0.3193	308.0400	0.3080	(3.517)	0	0	0
2016/12/14	R208	02/02/2017	8.65	Put	Bond Future	300.3100	0.3003	289.4500	0.2895	(3.616)	0	0	0
2016/12/14	R208	02/02/2017	8.64	Put	Bond Future	309.7400	0.3097	298.7000	0.2987	(3.564)	0	0	0
2016/12/14	R208	02/02/2017	8.65	Call	Bond Future	1,231.5600	1.2316	1,239.4200	1.2394	0.638	0	0	0
2016/12/14	R208	02/02/2017	8.63	Call	Bond Future	1,184.7900	1.1848	1,192.2800	1.1923	0.632	0	0	0
2016/12/14	R208	04/05/2017	8.39	Call	Bond Future	1,008.5100	1.0085	1,013.9100	1.0139	0.535	0	0	0
2016/12/14	R208	04/05/2017			Bond Future	8.4076	95.2992	8.4019	95.3173	(0.069)	0.0000	0.0000	0
2016/12/14	R208	04/05/2017	8.37	Call	Bond Future	977.1600	0.9772	982.3900	0.9824	0.535	0	0	0
2016/12/14	R208	04/05/2017	8.38	Call	Bond Future	992.7600	0.9928	998.0800	0.9981	0.536	0	0	0
2016/12/14	R208	04/05/2017	8.37	Put	Bond Future	1,095.9600	1.0960	1,083.0200	1.0830	(1.181)	0	0	0
2016/12/14	R208	04/05/2017	8.39	Put	Bond Future	1,064.1300	1.0641	1,051.3600	1.0514	(1.200)	0	0	0
2016/12/14	R208	04/05/2017	8.38	Put	Bond Future	1,079.9600	1.0800	1,067.1100	1.0671	(1.190)	0	0	0

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2016/12/14	R208	03/08/2017	8.32	Call	Bond Future	1,146.2900	1.1463	1,151.3800	1.1514	0.444	0	0	0
2016/12/14	R208	03/08/2017			Bond Future	8.4303	97.2030	8.4240	97.2218	(0.075)	0.0000	0.0000	0
2016/12/14	R208	03/08/2017	8.30	Call	Bond Future	1,118.0900	1.1181	1,123.3600	1.1234	0.471	0	0	0
2016/12/14	R208	03/08/2017	8.31	Call	Bond Future	1,132.1300	1.1321	1,137.4700	1.1375	0.472	0	0	0
2016/12/14	R208	03/08/2017	8.30	Put	Bond Future	1,508.1100	1.5081	1,494.5400	1.4945	(0.900)	0	0	0
2016/12/14	R208	03/08/2017	8.32	Put	Bond Future	1,476.3200	1.4763	1,462.5700	1.4626	(0.931)	0	0	0
2016/12/14	R208	03/08/2017	8.31	Put	Bond Future	1,492.1500	1.4922	1,478.6500	1.4787	(0.905)	0	0	0
2016/12/14	R209	02/02/2017	9.55	Put	Bond Future	1,671.7500	1.6718	1,654.1600	1.6542	(1.052)	0	0	0
2016/12/14	R209	02/02/2017			Bond Future	9.5677	73.3363	9.5672	73.3397	(0.005)	0.0000	0.0000	66,520
2016/12/14	R209	02/02/2017	9.54	Put	Bond Future	1,706.3700	1.7064	1,688.7800	1.6888	(1.031)	0	0	0
2016/12/14	R209	02/02/2017	9.55	Call	Bond Future	1,552.3800	1.5524	1,538.2300	1.5382	(0.912)	0	0	0
2016/12/14	R209	02/02/2017	9.53	Call	Bond Future	1,486.6600	1.4867	1,472.4900	1.4725	(0.953)	0	0	0
2016/12/14	R209	02/02/2017	9.54	Call	Bond Future	1,519.3100	1.5193	1,505.1600	1.5052	(0.931)	0	0	0
2016/12/14	R209	02/02/2017	9.53	Put	Bond Future	1,741.5000	1.7415	1,723.8900	1.7239	(1.011)	0	0	0
2016/12/14	R209	04/05/2017	9.48	Put	Bond Future	3,186.3400	3.1863	3,173.5600	3.1736	(0.401)	0	0	0
2016/12/14	R209	04/05/2017			Bond Future	9.6131	71.6048	9.6127	71.6077	(0.004)	0.0000	0.0000	0
2016/12/14	R209	04/05/2017	9.47	Put	Bond Future	3,224.3600	3.2244	3,211.9300	3.2119	(0.386)	0	0	0
2016/12/14	R209	04/05/2017	9.46	Call	Bond Future	2,227.9100	2.2279	2,218.3600	2.2184	(0.429)	0	0	0
2016/12/14	R209	04/05/2017	9.47	Call	Bond Future	2,257.6900	2.2577	2,248.1300	2.2481	(0.423)	0	0	0
2016/12/14	R209	04/05/2017	9.48	Call	Bond Future	2,287.8700	2.2879	2,277.9600	2.2780	(0.433)	0	0	0
2016/12/14	R209	04/05/2017	9.46	Put	Bond Future	3,262.8800	3.2629	3,250.4600	3.2505	(0.381)	0	0	0
2016/12/14	R209	03/08/2017			Bond Future	9.6523	73.0354	9.6518	73.0385	(0.005)	0.0000	0.0000	0
2016/12/14	R209	03/08/2017	9.44	Call	Bond Future	2,837.3100	2.8373	2,830.8300	2.8308	(0.228)	0	0	0
2016/12/14	R209	03/08/2017	9.43	Put	Bond Future	4,306.3000	4.3063	4,296.5400	4.2965	(0.227)	0	0	0
2016/12/14	R209	03/08/2017	9.45	Put	Bond Future	4,228.0000	4.2280	4,218.4700	4.2185	(0.225)	0	0	0
2016/12/14	R209	03/08/2017	9.44	Put	Bond Future	4,266.9000	4.2669	4,257.3700	4.2574	(0.223)	0	0	0
2016/12/14	R209	03/08/2017	9.45	Call	Bond Future	2,866.7200	2.8667	2,860.2400	2.8602	(0.226)	0	0	0
2016/12/14	R209	03/08/2017	9.43	Call	Bond Future	2,808.2900	2.8083	2,801.5800	2.8016	(0.239)	0	0	0
2016/12/14	R210	02/02/2017	190.85	Put	Bond Future	4,847.8600	4.8479	4,866.4300	4.8664	0.383	0	0	0
2016/12/14	R210	02/02/2017			Bond Future	186.0021	186.0021	185.9836	185.9836	(0.010)	0.0000	0.0000	1,885
2016/12/14	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R210	02/02/2017	190.84	Put	Bond Future	4,837.8600	4.8379	4,856.4300	4.8564	0.384	0	0	0
2016/12/14	R210	02/02/2017	190.86	Put	Bond Future	4,857.8600	4.8579	4,876.4300	4.8764	0.382	0	0	0
2016/12/14	R210	04/05/2017			Bond Future	187.2957	187.2957	187.2752	187.2752	(0.011)	0.0000	0.0000	0
2016/12/14	R210	04/05/2017	192.31	Put	Bond Future	5,014.2700	5.0143	5,034.8400	5.0348	0.410	0	0	0
2016/12/14	R210	04/05/2017	192.33	Put	Bond Future	5,034.2700	5.0343	5,054.8400	5.0548	0.409	0	0	0
2016/12/14	R210	04/05/2017	192.32	Put	Bond Future	5,024.2700	5.0243	5,044.8400	5.0448	0.409	0	0	0
2016/12/14	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R210	03/08/2017	196.29	Put	Bond Future	5,242.1500	5.2422	5,262.7300	5.2627	0.393	0	0	0
2016/12/14	R210	03/08/2017			Bond Future	191.0478	191.0478	191.0273	191.0273	(0.011)	0.0000	0.0000	0
2016/12/14	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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2016/12/14	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R210	03/08/2017	196.28	Put	Bond Future	5,232.1500	5.2322	5,252.7300	5.2527	0.393	0	0	0
2016/12/14	R210	03/08/2017	196.30	Put	Bond Future	5,252.1500	5.2522	5,272.7300	5.2727	0.392	0	0	0
2016/12/14	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R212	02/02/2017			Bond Future	145.9203	145.9203	146.1846	146.1846	0.181	0.0000	0.0000	3,380
2016/12/14	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R212	02/02/2017	149.27	Put	Bond Future	3,349.7300	3.3497	3,085.4400	3.0854	(7.890)	0	0	0
2016/12/14	R212	02/02/2017	149.29	Put	Bond Future	3,369.7300	3.3697	3,105.4400	3.1054	(7.843)	0	0	0
2016/12/14	R212	02/02/2017	149.28	Put	Bond Future	3,359.7300	3.3597	3,095.4400	3.0954	(7.866)	0	0	0
2016/12/14	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R212	04/05/2017			Bond Future	148.7535	148.7535	149.0216	149.0216	0.180	0.0000	0.0000	0
2016/12/14	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R212	04/05/2017	152.23	Put	Bond Future	3,476.4500	3.4764	3,208.4000	3.2084	(7.710)	0	0	0
2016/12/14	R212	04/05/2017	152.25	Put	Bond Future	3,496.4500	3.4964	3,228.4000	3.2284	(7.666)	0	0	0
2016/12/14	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R212	04/05/2017	152.24	Put	Bond Future	3,486.4500	3.4864	3,218.4000	3.2184	(7.688)	0	0	0
2016/12/14	R212	03/08/2017			Bond Future	149.7017	149.7017	149.9755	149.9755	0.183	0.0000	0.0000	0
2016/12/14	R212	03/08/2017	153.34	Put	Bond Future	3,638.2900	3.6383	3,364.4600	3.3645	(7.526)	0	0	0
2016/12/14	R212	03/08/2017	153.36	Put	Bond Future	3,658.2900	3.6583	3,384.4600	3.3845	(7.485)	0	0	0
2016/12/14	R212	03/08/2017	153.35	Put	Bond Future	3,648.2900	3.6483	3,374.4600	3.3745	(7.506)	0	0	0
2016/12/14	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/14	R213	02/02/2017	9.40	Call	Bond Future	1,644.2800	1.6443	1,630.1600	1.6302	(0.859)	0	0	0
2016/12/14	R213	02/02/2017	9.42	Call	Bond Future	1,714.4400	1.7144	1,700.3900	1.7004	(0.820)	0	0	0
2016/12/14	R213	02/02/2017			Bond Future	9.3799	84.7071	9.3794	84.7107	(0.006)	0.0000	0.0000	50,655
2016/12/14	R213	02/02/2017	9.41	Call	Bond Future	1,679.0900	1.6791	1,665.1300	1.6651	(0.831)	0	0	0
2016/12/14	R213	02/02/2017	9.40	Put	Bond Future	1,509.7000	1.5097	1,491.9600	1.4920	(1.175)	0	0	0
2016/12/14	R213	02/02/2017	9.42	Put	Bond Future	1,446.2600	1.4463	1,428.5900	1.4286	(1.222)	0	0	0
2016/12/14	R213	02/02/2017	9.41	Put	Bond Future	1,477.6700	1.4777	1,460.0900	1.4601	(1.190)	0	0	0
2016/12/14	R213	04/05/2017			Bond Future	9.4251	82.7947	9.4247	82.7976	(0.005)	0.0000	0.0000	0
2016/12/14	R213	04/05/2017	9.35	Put	Bond Future	2,872.9000	2.8729	2,860.1200	2.8601	(0.445)	0	0	0
2016/12/14	R213	04/05/2017	9.37	Put	Bond Future	2,802.2100	2.8022	2,789.4400	2.7894	(0.456)	0	0	0
2016/12/14	R213	04/05/2017	9.35	Call	Bond Future	2,373.0900	2.3731	2,363.2900	2,3633	(0.413)	0	0	0
2016/12/14	R213	04/05/2017	9.36	Put	Bond Future	2,837.4000	2.8374	2,824.6300	2.8246	(0.450)	0	0	0
2016/12/14	R213	04/05/2017	9.36	Call	Bond Future	2,404.3600	2.4044	2,394.5700	2.3946	(0.407)	0	0	0
2016/12/14	R213	04/05/2017	9.37	Call	Bond Future	2,435.8700	2.4359	2,426.0800	2.4261	(0.402)	0	0	0
2016/12/14	R213	03/08/2017	9.33	Put	Bond Future	3,851.5400	3.8515	3,842.6200	3.8426	(0.232)	0	0	0
2016/12/14	R213	03/08/2017			Bond Future	9.4637	84.4486	9.4632	84.4518	(0.005)	0.0000	0.0000	0
2016/12/14	R213	03/08/2017	9.35	Put	Bond Future	3,779.5800	3.7796	3,770.6800	3.7707	(0.235)	0	0	0
2016/12/14	R213	03/08/2017	9.33	Call	Bond Future	2,969.2900	2.9693	2,963.5800	2.9636	(0.192)	0	0	0
2016/12/14	R213	03/08/2017	9.34	Put	Bond Future	3,815.4400	3.8154	3,806.5300	3.8065	(0.234)	0	0	0
2016/12/14	R213	03/08/2017	9.34	Call	Bond Future	2,999.6200	2.9996	2,993.9200	2.9939	(0.190)	0	0	0
2016/12/14	R213	03/08/2017	9.35	Call	Bond Future	3,030.1300	3.0301	3,024.4400	3.0244	(0.188)	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
2016/12/14	R214	02/02/2017			Bond Future	9.6282	73.7578	9.6226	73.7974	(0.058)	0.0000	0.0000	36,737
2016/12/14	R214	02/02/2017	9.67	Call	Bond Future	1,861.8500	1.8619	1,866.4400	1.8664	0.247	0	0	0
2016/12/14	R214	02/02/2017	9.66	Put	Bond Future	1,600.7300	1.6007	1,565.4900	1.5655	(2.201)	0	0	0
2016/12/14	R214	02/02/2017	9.68	Put	Bond Future	1,534.9100	1.5349	1,500.2200	1.5002	(2.260)	0	0	0
2016/12/14	R214	02/02/2017	9.67	Put	Bond Future	1,567.5100	1.5675	1,532.5500	1.5325	(2.230)	0	0	0
2016/12/14	R214	02/02/2017	9.68	Call	Bond Future	1,899.3100	1.8993	1,904.1700	1.9042	0.256	0	0	0
2016/12/14	R214	02/02/2017	9.66	Call	Bond Future	1,824.9100	1.8249	1,829.2200	1.8292	0.236	0	0	0
2016/12/14	R214	04/05/2017	9.58	Put	Bond Future	3,178.6900	3.1787	3,148.2700	3.1483	(0.957)	0	0	0
2016/12/14	R214	04/05/2017			Bond Future	9.6714	71.8872	9.6657	71.9269	(0.059)	0.0000	0.0000	0
2016/12/14	R214	04/05/2017	9.57	Put	Bond Future	3,217.4600	3.2175	3,186.8900	3.1869	(0.950)	0	0	0
2016/12/14	R214	04/05/2017	9.58	Call	Bond Future	2,533.7900	2.5338	2,543.0300	2.5430	0.365	0	0	0
2016/12/14	R214	04/05/2017	9.56	Call	Bond Future	2,469.4600	2.4695	2,478.3900	2.4784	0.362	0	0	0
2016/12/14	R214	04/05/2017	9.57	Call	Bond Future	2,501.4200	2.5014	2,510.5100	2.5105	0.363	0	0	0
2016/12/14	R214	04/05/2017	9.56	Put	Bond Future	3,256.7600	3.2568	3,226.0300	3.2260	(0.944)	0	0	0
2016/12/14	R214	03/08/2017	9.51	Call	Bond Future	3,042.2700	3.0423	3,053.3300	3.0533	0.364	0	0	0
2016/12/14	R214	03/08/2017			Bond Future	9.7091	73.3233	9.7032	73.3639	(0.060)	0.0000	0.0000	0
2016/12/14	R214	03/08/2017	9.52	Call	Bond Future	3,073.1000	3.0731	3,084.2700	3.0843	0.363	0	0	0
2016/12/14	R214	03/08/2017	9.53	Call	Bond Future	3,104.3300	3.1043	3,115.6200	3.1156	0.364	0	0	0
2016/12/14	R214	03/08/2017	9.51	Put	Bond Future	4,448.8400	4.4488	4,419.2700	4.4193	(0.665)	0	0	0
2016/12/14	R214	03/08/2017	9.53	Put	Bond Future	4,367.5200	4.3675	4,338.1800	4.3382	(0.672)	0	0	0
2016/12/14	R214	03/08/2017	9.52	Put	Bond Future	4,407.9200	4.4079	4,378.4600	4.3785	(0.668)	0	0	0
2016/12/14	R248	02/02/2017	9.76	Put	Bond Future	1,929.0700	1.9291	1,903.5700	1.9036	(1.322)	0	0	0
2016/12/14	R248	02/02/2017	9.78	Put	Bond Future	1,850.3500	1.8503	1,825.0100	1.8250	(1.369)	0	0	0
2016/12/14	R248	02/02/2017			Bond Future	9.6841	94.7220	9.6836	94.7267	(0.005)	0.0000	0.0000	74,008
2016/12/14	R248	02/02/2017	9.77	Put	Bond Future	1,889.4700	1.8895	1,864.0500	1.8641	(1.345)	0	0	0
2016/12/14	R248	02/02/2017	9.76	Call	Bond Future	2,606.2900	2.6063	2,585.5600	2.5856	(0.795)	0	0	0
2016/12/14	R248	02/02/2017	9.77	Call	Bond Future	2,655.3100	2.6553	2,634.6600	2.6347	(0.778)	0	0	0
2016/12/14	R248	02/02/2017	9.78	Call	Bond Future	2,704.6500	2.7046	2,684.0800	2.6841	(0.761)	0	0	0
2016/12/14	R248	04/05/2017	9.66	Call	Bond Future	3,481.5500	3.4815	3,470.2600	3.4703	(0.324)	0	0	0
2016/12/14	R248	04/05/2017			Bond Future	9.7291	92.1154	9.7286	92.1195	(0.005)	0.0000	0.0000	0
2016/12/14	R248	04/05/2017	9.67	Call	Bond Future	3,523.7300	3.5237	3,512.4600	3.5125	(0.320)	0	0	0
2016/12/14	R248	04/05/2017	9.65	Put	Bond Future	4,149.2800	4.1493	4,133.8900	4.1339	(0.371)	0	0	0
2016/12/14	R248	04/05/2017	9.67	Put	Bond Future	4,053.0200	4.0530	4,037.6600	4.0377	(0.379)	0	0	0
2016/12/14	R248	04/05/2017	9.65	Call	Bond Future	3,439.6300	3.4396	3,428.3300	3.4283	(0.329)	0	0	0
2016/12/14	R248	04/05/2017	9.66	Put	Bond Future	4,100.9400	4.1009	4,085.5600	4.0856	(0.375)	0	0	0
2016/12/14	R248	03/08/2017			Bond Future	9.7685	93.9556	9.7680	93.9600	(0.005)	0.0000	0.0000	0
2016/12/14	R248	03/08/2017	9.57	Call	Bond Future	4,069.0800	4.0691	4,057.7500	4.0577	(0.278)	0	0	0
2016/12/14	R248	03/08/2017	9.56	Put	Bond Future	5,906.4400	5.9064	5,890.6800	5.8907	(0.267)	0	0	0
2016/12/14	R248	03/08/2017	9.58	Put	Bond Future	5,802.4200	5.8024	5,786.6700	5.7867	(0.271)	0	0	0
2016/12/14	R248	03/08/2017	9.57	Put	Bond Future	5,854.1000	5.8541	5,838.3500	5.8384	(0.269)	0	0	0
2016/12/14	R248	03/08/2017	9.58	Call	Bond Future	4,108.8200	4.1088	4,097.4900	4.0975	(0.276)	0	0	0
2016/12/14	R248	03/08/2017	9.56	Call	Bond Future	4,029.8400	4.0298	4,018.5000	4.0185	(0.281)	0	0	0

**Total**

**845741**