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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/12/2016 TO 20/12/2016

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
2016/12/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	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
2016/12/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	2025	02/02/2017	130.01	Put	Bond Future	2,801.7100	2.8017	2,814.2100	2.8142	0.446	0	0	0
2016/12/20	2025	02/02/2017			Bond Future	127.2083	127.2083	127.1958	127.1958	(0.010)	0.0000	0.0000	3,231
2016/12/20	2025	02/02/2017	130.00	Put	Bond Future	2,791.7100	2.7917	2,804.2100	2.8042	0.448	0	0	0
2016/12/20	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2025	02/02/2017	129.99	Put	Bond Future	2,781.7100	2.7817	2,794.2100	2.7942	0.449	0	0	0
2016/12/20	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2025	04/05/2017			Bond Future	129.6747	129.6747	129.6616	129.6616	(0.010)	0.0000	0.0000	0
2016/12/20	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2025	04/05/2017	132.56	Put	Bond Future	2,885.3200	2.8853	2,898.4500	2.8985	0.455	0	0	0
2016/12/20	2025	04/05/2017	132.58	Put	Bond Future	2,905.3200	2.9053	2,918.4500	2.9185	0.452	0	0	0
2016/12/20	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2025	04/05/2017	132.57	Put	Bond Future	2,895.3200	2.8953	2,908.4500	2.9085	0.453	0	0	0
2016/12/20	2025	03/08/2017			Bond Future	130.9353	130.9353	130.9203	130.9203	(0.012)	0.0000	0.0000	0
2016/12/20	2025	03/08/2017	133.96	Put	Bond Future	3,024.6600	3.0247	3,039.7400	3.0397	0.499	0	0	0
2016/12/20	2025	03/08/2017	133.98	Put	Bond Future	3,044.6600	3.0447	3,059.7400	3.0597	0.495	0	0	0
2016/12/20	2025	03/08/2017	133.97	Put	Bond Future	3,034.6600	3.0347	3,049.7400	3.0497	0.497	0	0	0
2016/12/20	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2030	02/02/2017	9.29	Put	Bond Future	749.0100	0.7490	884.5100	0.8845	18.091	0	0	0
2016/12/20	2030	02/02/2017			Bond Future	9.3984	89.7887	9.4182	89.6532	0.210	0.0000	0.0000	34,064
2016/12/20	2030	02/02/2017	9.31	Put	Bond Future	610.2000	0.6102	745.7000	0.7457	22.206	0	0	0
2016/12/20	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2030	02/02/2017	9.30	Put	Bond Future	679.5700	0.6796	815.0700	0.8151	19.939	0	0	0
2016/12/20	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2030	04/05/2017			Bond Future	9.4517	91.5243	9.4722	91.3859	0.217	0.0000	0.0000	0
2016/12/20	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2030	04/05/2017	9.32	Put	Bond Future	897.6300	0.8976	1,036.0600	1.0361	15.422	0	0	0
2016/12/20	2030	04/05/2017	9.34	Put	Bond Future	760.5000	0.7605	898.9300	0.8989	18.202	0	0	0
2016/12/20	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2030	04/05/2017	9.33	Put	Bond Future	829.0300	0.8290	967.4600	0.9675	16.698	0	0	0
2016/12/20	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2030	03/08/2017	9.34	Put	Bond Future	1,072.9000	1.0729	1,215.3200	1.2153	13.274	0	0	0
2016/12/20	2030	03/08/2017			Bond Future	9.4995	89.3430	9.5209	89.2006	0.225	0.0000	0.0000	0
2016/12/20	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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2016/12/20	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2030	03/08/2017	9.33	Put	Bond Future	1,140.7700	1.1408	1,283.1900	1.2832	12.485	0	0	0
2016/12/20	2030	03/08/2017	9.35	Put	Bond Future	1,005.1100	1.0051	1,147.5300	1.1475	14.170	0	0	0
2016/12/20	2032	02/02/2017	9.53	Call	Bond Future	1,574.1700	1.5742	1,485.5800	1.4856	(5.628)	0	0	0
2016/12/20	2032	02/02/2017			Bond Future	9.5501	92.6280	9.5698	92.4839	0.206	0.0000	0.0000	19,889
2016/12/20	2032	02/02/2017	9.51	Call	Bond Future	1,503.1500	1.5031	1,416.6800	1.4167	(5.753)	0	0	0
2016/12/20	2032	02/02/2017	9.52	Call	Bond Future	1,538.3600	1.5384	1,450.8200	1.4508	(5.690)	0	0	0
2016/12/20	2032	02/02/2017	9.51	Put	Bond Future	1,797.5500	1.7975	1,855.1300	1.8551	3.203	0	0	0
2016/12/20	2032	02/02/2017	9.53	Put	Bond Future	1,721.5600	1.7216	1,777.0200	1.7770	3.221	0	0	0
2016/12/20	2032	02/02/2017	9.52	Put	Bond Future	1,759.2100	1.7592	1,815.7200	1.8157	3.212	0	0	0
2016/12/20	2032	04/05/2017	9.45	Call	Bond Future	2,344.2700	2.3443	2,267.6300	2.2676	(3.269)	0	0	0
2016/12/20	2032	04/05/2017			Bond Future	9.6029	90.2592	9.6233	90.1120	0.212	0.0000	0.0000	0
2016/12/20	2032	04/05/2017	9.46	Call	Bond Future	2,376.4000	2.3764	2,299.1400	2.2991	(3.251)	0	0	0
2016/12/20	2032	04/05/2017	9.44	Put	Bond Future	3,501.6800	3.5017	3,572.9100	3.5729	2.034	0	0	0
2016/12/20	2032	04/05/2017	9.46	Put	Bond Future	3,418.4500	3.4185	3,488.4500	3.4885	2.048	0	0	0
2016/12/20	2032	04/05/2017	9.44	Call	Bond Future	2,312.4100	2.3124	2,236.3800	2.2364	(3.288)	0	0	0
2016/12/20	2032	04/05/2017	9.45	Put	Bond Future	3,459.8900	3.4599	3,530.5100	3.5305	2.041	0	0	0
2016/12/20	2032	03/08/2017	9.43	Put	Bond Future	4,582.9600	4.5830	4,658.1600	4.6582	1.641	0	0	0
2016/12/20	2032	03/08/2017			Bond Future	9.6488	92.0599	9.6700	91.9086	0.220	0.0000	0.0000	0
2016/12/20	2032	03/08/2017	9.45	Put	Bond Future	4,499.8100	4.4998	4,574.0500	4.5740	1.650	0	0	0
2016/12/20	2032	03/08/2017	9.44	Put	Bond Future	4,541.2500	4.5413	4,615.9700	4.6160	1.645	0	0	0
2016/12/20	2032	03/08/2017	9.44	Call	Bond Future	3,031.1900	3.0312	2,954.5800	2.9546	(2.527)	0	0	0
2016/12/20	2032	03/08/2017	9.43	Call	Bond Future	2,999.6700	2.9997	2,923.5400	2.9235	(2.538)	0	0	0
2016/12/20	2032	03/08/2017	9.45	Call	Bond Future	3,062.8900	3.0629	2,985.8000	2.9858	(2.517)	0	0	0
2016/12/20	2033	02/02/2017			Bond Future	105.8883	105.8883	105.8785	105.8785	(0.009)	0.0000	0.0000	5,474
2016/12/20	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2033	02/02/2017	109.70	Put	Bond Future	3,811.6600	3.8117	3,821.4700	3.8215	0.257	0	0	0
2016/12/20	2033	02/02/2017	109.71	Put	Bond Future	3,821.6600	3.8217	3,831.4700	3.8315	0.257	0	0	0
2016/12/20	2033	02/02/2017	109.72	Put	Bond Future	3,831.6600	3.8317	3,841.4700	3.8415	0.256	0	0	0
2016/12/20	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2033	04/05/2017			Bond Future	106.9017	106.9017	106.8910	106.8910	(0.010)	0.0000	0.0000	0
2016/12/20	2033	04/05/2017	110.83	Put	Bond Future	3,928.2700	3.9283	3,938.9500	3.9389	0.272	0	0	0
2016/12/20	2033	04/05/2017	110.85	Put	Bond Future	3,948.2700	3.9483	3,958.9500	3.9589	0.270	0	0	0
2016/12/20	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2033	04/05/2017	110.84	Put	Bond Future	3,938.2700	3.9383	3,948.9500	3.9489	0.271	0	0	0
2016/12/20	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2033	03/08/2017	113.14	Put	Bond Future	4,099.8400	4.0998	4,111.9700	4.1120	0.296	0	0	0
2016/12/20	2033	03/08/2017			Bond Future	109.0402	109.0402	109.0280	109.0280	(0.011)	0.0000	0.0000	0
2016/12/20	2033	03/08/2017	113.13	Put	Bond Future	4,089.8400	4.0898	4,101.9700	4.1020	0.297	0	0	0
2016/12/20	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2033	03/08/2017	113.12	Put	Bond Future	4,079.8400	4.0798	4,091.9700	4.0920	0.297	0	0	0

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2016/12/20	2037	02/02/2017	9.68	Put	Bond Future	1,888.7900		1.8888	1,947.6100	1.9476	3.114	0	0	0
2016/12/20	2037	02/02/2017			Bond Future	9.6884		89.7466	9.7081	89.5883	0.203	0.0000	0.0000	45,256
2016/12/20	2037	02/02/2017	9.67	Put	Bond Future	1,930.1400		1.9301	1,990.0700	1.9901	3.105	0	0	0
2016/12/20	2037	02/02/2017	9.68	Call	Bond Future	1,820.9600		1.8210	1,721.5000	1.7215	(5.462)	0	0	0
2016/12/20	2037	02/02/2017	9.66	Call	Bond Future	1,742.9200		1.7429	1,645.6900	1.6457	(5.579)	0	0	0
2016/12/20	2037	02/02/2017	9.67	Call	Bond Future	1,781.7500		1.7818	1,683.4000	1.6834	(5.520)	0	0	0
2016/12/20	2037	02/02/2017	9.66	Put	Bond Future	1,971.9900		1.9720	2,033.0400	2.0330	3.096	0	0	0
2016/12/20	2037	04/05/2017			Bond Future	9.7417		91.4814	9.7620	91.3197	0.209	0.0000	0.0000	0
2016/12/20	2037	04/05/2017	9.58	Put	Bond Future	3,936.0800		3.9361	4,013.3000	4.0133	1.962	0	0	0
2016/12/20	2037	04/05/2017	9.60	Put	Bond Future	3,844.3100		3.8443	3,920.2100	3.9202	1.974	0	0	0
2016/12/20	2037	04/05/2017	9.59	Put	Bond Future	3,889.8900		3.8899	3,966.4500	3.9664	1.968	0	0	0
2016/12/20	2037	04/05/2017	9.60	Call	Bond Future	2,705.9800		2.7060	2,620.1500	2.6201	(3.172)	0	0	0
2016/12/20	2037	04/05/2017	9.58	Call	Bond Future	2,635.2300		2.6352	2,550.7200	2.5507	(3.207)	0	0	0
2016/12/20	2037	04/05/2017	9.59	Call	Bond Future	2,670.3600		2.6704	2,585.1900	2.5852	(3.189)	0	0	0
2016/12/20	2037	03/08/2017	9.57	Call	Bond Future	3,414.1000		3.4141	3,329.4400	3.3294	(2.480)	0	0	0
2016/12/20	2037	03/08/2017			Bond Future	9.7903		89.0489	9.8115	88.8827	0.216	0.0000	0.0000	0
2016/12/20	2037	03/08/2017	9.58	Call	Bond Future	3,448.9500		3.4489	3,363.7700	3.3638	(2.470)	0	0	0
2016/12/20	2037	03/08/2017	9.56	Put	Bond Future	5,222.0300		5.2220	5,304.0200	5.3040	1.570	0	0	0
2016/12/20	2037	03/08/2017	9.57	Put	Bond Future	5,175.2000		5.1752	5,256.6800	5.2567	1.574	0	0	0
2016/12/20	2037	03/08/2017	9.58	Put	Bond Future	5,128.9500		5.1289	5,209.9100	5.2099	1.578	0	0	0
2016/12/20	2037	03/08/2017	9.56	Call	Bond Future	3,379.7200		3.3797	3,295.5700	3.2956	(2.490)	0	0	0
2016/12/20	2038	02/02/2017	137.07	Put	Bond Future	6,333.8800		6.3339	6,346.5500	6.3465	0.200	0	0	0
2016/12/20	2038	02/02/2017			Bond Future	130.7361		130.7361	130.7234	130.7234	(0.010)	0.0000	0.0000	22,790
2016/12/20	2038	02/02/2017	137.06	Put	Bond Future	6,323.8800		6.3239	6,336.5500	6.3365	0.200	0	0	0
2016/12/20	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2038	02/02/2017	137.05	Put	Bond Future	6,313.8800		6.3139	6,326.5500	6.3265	0.201	0	0	0
2016/12/20	2038	04/05/2017	139.77	Put	Bond Future	6,499.1400		6.4991	6,512.5200	6.5125	0.206	0	0	0
2016/12/20	2038	04/05/2017			Bond Future	133.2709		133.2709	133.2575	133.2575	(0.010)	0.0000	0.0000	0
2016/12/20	2038	04/05/2017	139.79	Put	Bond Future	6,519.1400		6.5191	6,532.5200	6.5325	0.205	0	0	0
2016/12/20	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2038	04/05/2017	139.78	Put	Bond Future	6,509.1400		6.5091	6,522.5200	6.5225	0.206	0	0	0
2016/12/20	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2038	03/08/2017			Bond Future	134.4369		134.4369	134.4215	134.4215	(0.011)	0.0000	0.0000	0
2016/12/20	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2038	03/08/2017	141.16	Put	Bond Future	6,723.1200		6.7231	6,738.5100	6.7385	0.229	0	0	0
2016/12/20	2038	03/08/2017	141.18	Put	Bond Future	6,743.1200		6.7431	6,758.5100	6.7585	0.228	0	0	0
2016/12/20	2038	03/08/2017	141.17	Put	Bond Future	6,733.1200		6.7331	6,748.5100	6.7485	0.229	0	0	0
2016/12/20	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2040	02/02/2017	9.58	Call	Bond Future	1,575.7300		1.5757	1,480.7200	1.4807	(6.030)	0	0	0
2016/12/20	2040	02/02/2017			Bond Future	9.6926		93.8357	9.7124	93.6650	0.203	0.0000	0.0000	8,238
2016/12/20	2040	02/02/2017	9.59	Call	Bond Future	1,613.0500		1.6131	1,516.8000	1.5168	(5.967)	0	0	0
2016/12/20	2040	02/02/2017	9.60	Call	Bond Future	1,650.9100		1.6509	1,553.4200	1.5534	(5.905)	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
2016/12/20	2040	02/02/2017	9.58	Put	Bond Future	2,560.8000	2.5608	2,636.5100	2.6365	2.956	0	0	0
2016/12/20	2040	02/02/2017	9.60	Put	Bond Future	2,459.8500	2.4599	2,533.0800	2.5331	2.977	0	0	0
2016/12/20	2040	02/02/2017	9.59	Put	Bond Future	2,509.9900	2.5100	2,584.4600	2.5845	2.967	0	0	0
2016/12/20	2040	04/05/2017			Bond Future	9.7444	95.6496	9.7647	95.4752	0.209	0.0000	0.0000	0
2016/12/20	2040	04/05/2017	9.62	Put	Bond Future	4,109.2500	4.1093	4,189.4700	4.1895	1.952	0	0	0
2016/12/20	2040	04/05/2017	9.64	Put	Bond Future	4,013.1100	4.0131	4,091.9300	4.0919	1.964	0	0	0
2016/12/20	2040	04/05/2017	9.62	Call	Bond Future	3,031.9400	3.0319	2,937.7200	2.9377	(3.108)	0	0	0
2016/12/20	2040	04/05/2017	9.63	Put	Bond Future	4,060.8600	4.0609	4,140.3700	4.1404	1.958	0	0	0
2016/12/20	2040	04/05/2017	9.63	Call	Bond Future	3,070.9200	3.0709	2,975.9900	2.9760	(3.091)	0	0	0
2016/12/20	2040	04/05/2017	9.64	Call	Bond Future	3,110.4100	3.1104	3,014.7900	3.0148	(3.074)	0	0	0
2016/12/20	2040	03/08/2017			Bond Future	9.7916	93.0498	9.8127	92.8706	0.216	0.0000	0.0000	0
2016/12/20	2040	03/08/2017	9.61	Put	Bond Future	5,453.3900	5.4534	5,538.6300	5.5386	1.563	0	0	0
2016/12/20	2040	03/08/2017	9.63	Put	Bond Future	5,355.7900	5.3558	5,439.9500	5.4400	1.571	0	0	0
2016/12/20	2040	03/08/2017	9.61	Call	Bond Future	3,889.7400	3.8897	3,795.8500	3.7958	(2.414)	0	0	0
2016/12/20	2040	03/08/2017	9.62	Put	Bond Future	5,404.5700	5.4046	5,489.2700	5.4893	1.567	0	0	0
2016/12/20	2040	03/08/2017	9.62	Call	Bond Future	3,928.1400	3.9281	3,833.7100	3.8337	(2.404)	0	0	0
2016/12/20	2040	03/08/2017	9.63	Call	Bond Future	3,966.4600	3.9665	3,871.4900	3.8715	(2.394)	0	0	0
2016/12/20	2044	02/02/2017			Bond Future	9.6864	91.2511	9.7113	91.0333	0.256	0.0000	0.0000	20,531
2016/12/20	2044	02/02/2017	9.77	Call	Bond Future	2,444.7600	2.4448	2,300.1200	2.3001	(5.916)	0	0	0
2016/12/20	2044	02/02/2017	9.76	Put	Bond Future	1,753.6900	1.7537	1,828.2700	1.8283	4.253	0	0	0
2016/12/20	2044	02/02/2017	9.78	Put	Bond Future	1,676.9000	1.6769	1,748.6600	1.7487	4.279	0	0	0
2016/12/20	2044	02/02/2017	9.77	Put	Bond Future	1,715.0400	1.7150	1,788.2000	1.7882	4.266	0	0	0
2016/12/20	2044	02/02/2017	9.78	Call	Bond Future	2,493.2800	2.4933	2,347.2400	2.3472	(5.857)	0	0	0
2016/12/20	2044	02/02/2017	9.76	Call	Bond Future	2,396.6100	2.3966	2,253.3900	2.2534	(5.976)	0	0	0
2016/12/20	2044	04/05/2017			Bond Future	9.7358	93.0150	9.7614	92.7926	0.263	0.0000	0.0000	0
2016/12/20	2044	04/05/2017	9.67	Call	Bond Future	3,321.7000	3.3217	3,199.8000	3.1998	(3.670)	0	0	0
2016/12/20	2044	04/05/2017	9.66	Put	Bond Future	3,945.2200	3.9452	4,046.5200	4.0465	2.568	0	0	0
2016/12/20	2044	04/05/2017	9.68	Put	Bond Future	3,851.3500	3.8513	3,950.9100	3.9509	2.585	0	0	0
2016/12/20	2044	04/05/2017	9.67	Put	Bond Future	3,898.1900	3.8982	3,998.6200	3.9986	2.576	0	0	0
2016/12/20	2044	04/05/2017	9.68	Call	Bond Future	3,362.8400	3.3628	3,240.0700	3.2401	(3.651)	0	0	0
2016/12/20	2044	04/05/2017	9.66	Call	Bond Future	3,280.6200	3.2806	3,159.5900	3.1596	(3.689)	0	0	0
2016/12/20	2044	03/08/2017			Bond Future	9.7808	90.4878	9.8073	90.2599	0.271	0.0000	0.0000	0
2016/12/20	2044	03/08/2017	9.62	Put	Bond Future	5,446.0900	5.4461	5,555.6100	5.5556	2.011	0	0	0
2016/12/20	2044	03/08/2017	9.64	Put	Bond Future	5,347.8200	5.3478	5,455.9700	5.4560	2.022	0	0	0
2016/12/20	2044	03/08/2017	9.63	Put	Bond Future	5,396.6500	5.3966	5,505.4800	5.5055	2.017	0	0	0
2016/12/20	2044	03/08/2017	9.64	Call	Bond Future	4,118.7800	4.1188	3,999.0000	3.9990	(2.908)	0	0	0
2016/12/20	2044	03/08/2017	9.62	Call	Bond Future	4,040.1500	4.0401	3,921.7400	3.9217	(2.931)	0	0	0
2016/12/20	2044	03/08/2017	9.63	Call	Bond Future	4,079.2300	4.0792	3,960.1300	3.9601	(2.920)	0	0	0
2016/12/20	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2046	02/02/2017	137.14	Put	Bond Future	6,228.7600	6.2288	4,305.1800	4.3052	(30.882)	0	0	0
2016/12/20	2046	02/02/2017			Bond Future	130.9112	130.9112	132.8348	132.8348	1.469	0.0000	0.0000	18,408
2016/12/20	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2046	02/02/2017	137.13	Put	Bond Future	6,218.7600	6.2188	4,295.1800	4.2952	(30.932)	0	0	0
2016/12/20	2046	02/02/2017	137.15	Put	Bond Future	6,238.7600	6.2388	4,315.1800	4.3152	(30.833)	0	0	0
2016/12/20	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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2016/12/20	2046	04/05/2017			Bond Future	131.9203		131.9203	133.8808	133.8808	1.486	0.0000	0.0000	0
2016/12/20	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2046	04/05/2017	138.32	Put	Bond Future	6,399.7100		6.3997	4,439.2000	4.4392	(30.634)	0	0	0
2016/12/20	2046	04/05/2017	138.34	Put	Bond Future	6,419.7100		6.4197	4,459.2000	4.4592	(30.539)	0	0	0
2016/12/20	2046	04/05/2017	138.33	Put	Bond Future	6,409.7100		6.4097	4,449.2000	4.4492	(30.587)	0	0	0
2016/12/20	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2046	03/08/2017	141.17	Put	Bond Future	6,610.3800		6.6104	4,612.8300	4.6128	(30.218)	0	0	0
2016/12/20	2046	03/08/2017			Bond Future	134.5596		134.5596	136.5572	136.5572	1.485	0.0000	0.0000	0
2016/12/20	2046	03/08/2017	141.19	Put	Bond Future	6,630.3800		6.6304	4,632.8300	4.6328	(30.127)	0	0	0
2016/12/20	2046	03/08/2017	141.18	Put	Bond Future	6,620.3800		6.6204	4,622.8300	4.6228	(30.173)	0	0	0
2016/12/20	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2050	02/02/2017	144.97	Put	Bond Future	5,604.4200		5.6044	5,617.7000	5.6177	0.237	0	0	0
2016/12/20	2050	02/02/2017			Bond Future	139.3656		139.3656	139.3523	139.3523	(0.010)	0.0000	0.0000	24,832
2016/12/20	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2050	02/02/2017	144.96	Put	Bond Future	5,594.4200		5.5944	5,607.7000	5.6077	0.237	0	0	0
2016/12/20	2050	02/02/2017	144.98	Put	Bond Future	5,614.4200		5.6144	5,627.7000	5.6277	0.237	0	0	0
2016/12/20	2050	04/05/2017			Bond Future	142.0675		142.0675	142.0535	142.0535	(0.010)	0.0000	0.0000	0
2016/12/20	2050	04/05/2017	147.83	Put	Bond Future	5,762.4800		5.7625	5,776.5200	5.7765	0.244	0	0	0
2016/12/20	2050	04/05/2017	147.85	Put	Bond Future	5,782.4800		5.7825	5,796.5200	5.7965	0.243	0	0	0
2016/12/20	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2050	04/05/2017	147.84	Put	Bond Future	5,772.4800		5.7725	5,786.5200	5.7865	0.243	0	0	0
2016/12/20	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2050	03/08/2017			Bond Future	143.2467		143.2467	143.2307	143.2307	(0.011)	0.0000	0.0000	0
2016/12/20	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	2050	03/08/2017	149.22	Put	Bond Future	5,973.2500		5.9733	5,989.3500	5.9893	0.270	0	0	0
2016/12/20	2050	03/08/2017	149.24	Put	Bond Future	5,993.2500		5.9933	6,009.3500	6.0093	0.269	0	0	0
2016/12/20	2050	03/08/2017	149.23	Put	Bond Future	5,983.2500		5.9833	5,999.3500	5.9993	0.269	0	0	0
2016/12/20	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	AL37	02/02/2017			Index Future	510.9580		510.9580	510.5940	510.5940	(0.071)	0.0000	0.0000	7
2016/12/20	AL37	04/05/2017			Index Future	520.8320		520.8320	520.4590	520.4590	(0.072)	0.0000	0.0000	0
2016/12/20	AL37	03/08/2017			Index Future	531.2180		531.2180	530.8310	530.8310	(0.073)	0.0000	0.0000	0
2016/12/20	AL7T	02/02/2017			Index Future	589.4760		589.4760	588.7550	588.7550	(0.122)	0.0000	0.0000	2
2016/12/20	AL7T	04/05/2017			Index Future	600.8670		600.8670	600.1300	600.1300	(0.123)	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
2016/12/20	AL7T	03/08/2017			Index Future	612.8490	612.8490	612.0900	612.0900	(0.124)	0.0000	0.0000	0
2016/12/20	ALBI	02/02/2017			Index Future	535.5480	535.5480	534.7470	534.7470	(0.150)	0.0000	0.0000	746
2016/12/20	ALBI	04/05/2017			Index Future	545.8970	545.8970	545.0780	545.0780	(0.150)	0.0000	0.0000	0
2016/12/20	ALBI	03/08/2017			Index Future	556.7830	556.7830	555.9410	555.9410	(0.151)	0.0000	0.0000	0
2016/12/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	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
2016/12/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/20	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	EL28	02/02/2017			Bond Future	128.0186	128.0186	128.0088	128.0088	(0.008)	0.0000	0.0000	0
2016/12/20	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	EL28	02/02/2017	135.10	Put	Bond Future	7,081.3800	7.0814	7,091.2200	7.0912	0.139	0	0	0
2016/12/20	EL28	02/02/2017	135.12	Put	Bond Future	7,101.3800	7.1014	7,111.2200	7.1112	0.139	0	0	0
2016/12/20	EL28	02/02/2017	135.11	Put	Bond Future	7,091.3800	7.0914	7,101.2200	7.1012	0.139	0	0	0
2016/12/20	EL28	04/05/2017			Bond Future	128.8176	128.8176	128.8070	128.8070	(0.008)	0.0000	0.0000	0
2016/12/20	EL28	04/05/2017	137.90	Put	Bond Future	9,082.4400	9.0824	9,092.9500	9.0929	0.116	0	0	0
2016/12/20	EL28	04/05/2017	137.92	Put	Bond Future	9,102.4400	9.1024	9,112.9500	9.1129	0.115	0	0	0
2016/12/20	EL28	04/05/2017	137.91	Put	Bond Future	9,092.4400	9.0924	9,102.9500	9.1029	0.116	0	0	0
2016/12/20	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	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
2016/12/20	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	EL28	03/08/2017			Bond Future	131.3947	131.3947	131.3823	131.3823	(0.009)	0.0000	0.0000	0
2016/12/20	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	EL28	03/08/2017	135.16	Put	Bond Future	3,765.3400	3.7653	3,777.7000	3.7777	0.328	0	0	0
2016/12/20	EL28	03/08/2017	135.18	Put	Bond Future	3,785.3400	3.7853	3,797.7000	3.7977	0.327	0	0	0
2016/12/20	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	EL28	03/08/2017	135.17	Put	Bond Future	3,775.3400	3.7753	3,787.7000	3.7877	0.327	0	0	0
2016/12/20	ES33	02/02/2017			Bond Future	10.5864	79.0949	10.6109	78.9407	0.231	0.0000	0.0000	8,849
2016/12/20	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	131.4500	0.1314	100.000	0	0	0
2016/12/20	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	5.3500	0.0054	100.000	0	0	0
2016/12/20	ES33	02/02/2017	10.59	Call	Bond Future	22.7300	0.0227	0.0000	0.0000	(100.000)	0	0	0
2016/12/20	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	68.3600	0.0684	100.000	0	0	0
2016/12/20	ES33	02/02/2017	10.60	Call	Bond Future	85.8200	0.0858	0.0000	0.0000	(100.000)	0	0	0
2016/12/20	ES33	02/02/2017	10.61	Call	Bond Future	148.8300	0.1488	0.0000	0.0000	(100.000)	0	0	0
2016/12/20	ES33	04/05/2017			Bond Future	10.6685	76.8299	10.6938	76.6725	0.237	0.0000	0.0000	0
2016/12/20	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	ES33	04/05/2017	10.54	Put	Bond Future	806.7100	0.8067	964.1300	0.9641	19.514	0	0	0
2016/12/20	ES33	04/05/2017	10.56	Put	Bond Future	680.2800	0.6803	837.7000	0.8377	23.140	0	0	0
2016/12/20	ES33	04/05/2017	10.55	Put	Bond Future	743.4600	0.7435	900.8800	0.9009	21.174	0	0	0
2016/12/20	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	ES33	03/08/2017			Bond Future	10.7441	78.3627	10.7705	78.2011	0.245	0.0000	0.0000	0
2016/12/20	ES33	03/08/2017	10.53	Put	Bond Future	1,334.2100	1.3342	1,495.8100	1.4958	12.112	0	0	0
2016/12/20	ES33	03/08/2017	10.55	Put	Bond Future	1,208.1100	1.2081	1,369.7100	1.3697	13.376	0	0	0
2016/12/20	ES33	03/08/2017	10.54	Put	Bond Future	1,271.1200	1.2711	1,432.7200	1.4327	12.713	0	0	0
2016/12/20	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	ES42	02/02/2017			Bond Future	10.7136	83.2505	10.7330	83.1103	0.181	0.0000	0.0000	8,777
2016/12/20	ES42	04/05/2017			Bond Future	10.7952	80.5969	10.8153	80.4537	0.186	0.0000	0.0000	0
2016/12/20	ES42	03/08/2017			Bond Future	10.8695	82.2051	10.8904	82.0580	0.192	0.0000	0.0000	0
2016/12/20	GOVI	02/02/2017	533.34	Call	GOVI	990.0000	0.0990	0.0000	0.0000	(100.000)	0	0	0
2016/12/20	GOVI	02/02/2017			GOVI	533.4390	533.4390	532.6260	532.6260	(0.152)	0.0000	0.0000	486
2016/12/20	GOVI	02/02/2017	533.32	Call	GOVI	1,190.0000	0.1190	0.0000	0.0000	(100.000)	0	0	0
2016/12/20	GOVI	02/02/2017	533.33	Call	GOVI	1,090.0000	0.1090	0.0000	0.0000	(100.000)	0	0	0
2016/12/20	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	6,940.0000	0.6940	100.000	0	0	0
2016/12/20	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	7,140.0000	0.7140	100.000	0	0	0
2016/12/20	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	7,040.0000	0.7040	100.000	0	0	0
2016/12/20	GOVI	04/05/2017			GOVI	543.7480	543.7480	542.9160	542.9160	(0.153)	0.0000	0.0000	0
2016/12/20	GOVI	04/05/2017	262.19	Call	GOVI	2,815,580.0000	281.5580	2,807,260.0000	280.7260	(0.295)	0	0	0
2016/12/20	GOVI	04/05/2017	262.20	Call	GOVI	2,815,480.0000	281.5480	2,807,160.0000	280.7160	(0.296)	0	0	0
2016/12/20	GOVI	04/05/2017	262.18	Call	GOVI	2,815,680.0000	281.5680	2,807,360.0000	280.7360	(0.295)	0	0	0
2016/12/20	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	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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2016/12/20	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	GOVI	03/08/2017			GOVI	554.5910	554.5910	553.7360	553.7360	(0.154)	0.0000	0.0000	0
2016/12/20	GOVI	03/08/2017	561.11	Put	GOVI	65,190.0000	6.5190	73,740.0000	7.3740	13.116	0	0	0
2016/12/20	GOVI	03/08/2017	561.09	Put	GOVI	64,990.0000	6.4990	73,540.0000	7.3540	13.156	0	0	0
2016/12/20	GOVI	03/08/2017	561.10	Put	GOVI	65,090.0000	6.5090	73,640.0000	7.3640	13.136	0	0	0
2016/12/20	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/20	IGOV	02/02/2017			Index Future	247.2010	247.2010	247.4510	247.4510	0.101	0.0000	0.0000	1,030
2016/12/20	IGOV	04/05/2017			Index Future	251.9930	251.9930	252.2470	252.2470	0.101	0.0000	0.0000	0
2016/12/20	IGOV	03/08/2017			Index Future	257.0330	257.0330	257.2890	257.2890	0.100	0.0000	0.0000	0
2016/12/20	ILBI	02/02/2017			Index Future	671.5750	671.5750	671.9190	671.9190	0.051	0.0000	0.0000	157
2016/12/20	ILBI	04/05/2017			Index Future	684.6000	684.6000	684.9500	684.9500	0.051	0.0000	0.0000	0
2016/12/20	ILBI	03/08/2017			Index Future	698.0780	698.0780	698.4340	698.4340	0.051	0.0000	0.0000	0
2016/12/20	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2016/12/20	IS01	15/06/2017			Interest Rate Swap	99.6252	99.6252	99.6263	99.6263	0.001	0.0000	0.0000	0
2016/12/20	IS01	21/09/2017			Interest Rate Swap	99.6779	99.6779	99.6767	99.6767	(0.001)	0.0000	0.0000	0
2016/12/20	IS01	21/12/2017			Interest Rate Swap	99.9562	99.9562	99.9539	99.9539	(0.002)	0.0000	0.0000	0
2016/12/20	IS01	15/03/2018			Interest Rate Swap	100.0019	100.0019	100.0011	100.0011	(0.001)	0.0000	0.0000	0
2016/12/20	IS02	18/12/2017			Interest Rate Swap	99.9782	99.9782	99.9775	99.9775	(0.001)	0.0000	0.0000	0
2016/12/20	IS02	16/03/2018			Interest Rate Swap	99.2886	99.2886	99.2877	99.2877	(0.001)	0.0000	0.0000	0
2016/12/20	IS02	15/06/2018			Interest Rate Swap	98.9855	98.9855	98.9839	98.9839	(0.002)	0.0000	0.0000	0
2016/12/20	IS02	21/09/2018			Interest Rate Swap	99.0903	99.0903	99.0869	99.0869	(0.003)	0.0000	0.0000	0
2016/12/20	IS02	21/12/2018			Interest Rate Swap	99.6200	99.6200	99.6200	99.6200	0.000	0.0000	0.0000	0
2016/12/20	IS02	15/03/2019			Interest Rate Swap	100.1514	100.1514	100.1532	100.1532	0.002	0.0000	0.0000	0
2016/12/20	IS05	17/12/2020			Interest Rate Swap	98.2888	98.2888	98.2990	98.2990	0.010	0.0000	0.0000	0
2016/12/20	IS05	16/03/2021			Interest Rate Swap	97.6708	97.6708	97.6830	97.6830	0.013	0.0000	0.0000	0
2016/12/20	IS05	15/06/2021			Interest Rate Swap	97.0243	97.0243	97.0369	97.0369	0.013	0.0000	0.0000	0
2016/12/20	IS05	21/09/2021			Interest Rate Swap	97.3565	97.3565	97.3675	97.3675	0.011	0.0000	0.0000	0
2016/12/20	IS05	21/12/2021			Interest Rate Swap	99.6465	99.6465	99.6576	99.6576	0.011	0.0000	0.0000	50
2016/12/20	IS05	15/03/2022			Interest Rate Swap	99.8917	99.8917	99.9046	99.9046	0.013	0.0000	0.0000	0
2016/12/20	IS10	17/12/2025			Interest Rate Swap	99.3513	99.3513	99.3864	99.3864	0.035	0.0000	0.0000	0
2016/12/20	IS10	16/03/2026			Interest Rate Swap	96.5150	96.5150	96.5495	96.5495	0.036	0.0000	0.0000	0
2016/12/20	IS10	15/06/2026			Interest Rate Swap	95.3694	95.3694	95.3998	95.3998	0.032	0.0000	0.0000	0
2016/12/20	IS10	21/09/2026			Interest Rate Swap	97.5330	97.5330	97.5561	97.5561	0.024	0.0000	0.0000	0
2016/12/20	IS10	21/12/2026			Interest Rate Swap	101.2387	101.2387	101.2571	101.2571	0.018	0.0000	0.0000	0
2016/12/20	IS10	15/03/2027			Interest Rate Swap	99.8977	99.8977	99.9143	99.9143	0.017	0.0000	0.0000	0
2016/12/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2016/12/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/12/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/20	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10,000
2016/12/20	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/12/20	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/12/20	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2016/12/20	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/12/20	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/12/20	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/12/20	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/12/20	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/12/20	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/12/20	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/12/20	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/12/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/20	R023	02/02/2017	8.85	Call	Bond Future	1,277.3600	1.2774	1,212.9800	1.2130	(5.040)	0	0	0
2016/12/20	R023	02/02/2017			Bond Future	8.7057	98.9901	8.7256	98.9005	0.228	0.0000	0.0000	19,260
2016/12/20	R023	02/02/2017	8.86	Call	Bond Future	1,305.1200	1.3051	1,240.1300	1.2401	(4.980)	0	0	0
2016/12/20	R023	02/02/2017	8.84	Put	Bond Future	647.4100	0.6474	673.2100	0.6732	3.985	0	0	0
2016/12/20	R023	02/02/2017	8.86	Put	Bond Future	613.3000	0.6133	637.8600	0.6379	4.005	0	0	0
2016/12/20	R023	02/02/2017	8.84	Call	Bond Future	1,249.9000	1.2499	1,186.1500	1.1861	(5.100)	0	0	0
2016/12/20	R023	02/02/2017	8.85	Put	Bond Future	630.1900	0.6302	655.3600	0.6554	3.994	0	0	0
2016/12/20	R023	04/05/2017	8.61	Call	Bond Future	1,268.9200	1.2689	1,222.8700	1.2229	(3.629)	0	0	0
2016/12/20	R023	04/05/2017			Bond Future	8.7509	96.9709	8.7720	96.8792	0.241	0.0000	0.0000	0
2016/12/20	R023	04/05/2017	8.59	Call	Bond Future	1,230.6400	1.2306	1,185.4200	1.1854	(3.675)	0	0	0
2016/12/20	R023	04/05/2017	8.60	Call	Bond Future	1,249.6900	1.2497	1,204.0500	1.2041	(3.652)	0	0	0
2016/12/20	R023	04/05/2017	8.59	Put	Bond Future	1,934.8000	1.9348	1,981.3100	1.9813	2.404	0	0	0
2016/12/20	R023	04/05/2017	8.61	Put	Bond Future	1,885.2000	1.8852	1,930.8800	1.9309	2.423	0	0	0
2016/12/20	R023	04/05/2017	8.60	Put	Bond Future	1,909.9000	1.9099	1,955.9900	1.9560	2.413	0	0	0
2016/12/20	R023	03/08/2017	8.60	Put	Bond Future	2,386.7300	2.3867	2,435.2100	2.4352	2.031	0	0	0
2016/12/20	R023	03/08/2017			Bond Future	8.7845	98.9053	8.8070	98.8106	0.257	0.0000	0.0000	0
2016/12/20	R023	03/08/2017	8.59	Put	Bond Future	2,410.5200	2.4105	2,459.3300	2.4593	2.025	0	0	0
2016/12/20	R023	03/08/2017	8.60	Call	Bond Future	1,606.7600	1.6068	1,560.4700	1.5605	(2.881)	0	0	0
2016/12/20	R023	03/08/2017	8.58	Call	Bond Future	1,569.1500	1.5691	1,523.5100	1.5235	(2.909)	0	0	0
2016/12/20	R023	03/08/2017	8.59	Call	Bond Future	1,588.0400	1.5880	1,542.0800	1.5421	(2.894)	0	0	0
2016/12/20	R023	03/08/2017	8.58	Put	Bond Future	2,434.1700	2.4342	2,483.3000	2.4833	2.018	0	0	0
2016/12/20	R035	02/02/2017			Bond Future	9.6308	97.5002	9.6504	97.3417	0.204	0.0000	0.0000	7,194
2016/12/20	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R035	02/02/2017	9.50	Put	Bond Future	1,063.9300	1.0639	1,222.4700	1.2225	14.901	0	0	0
2016/12/20	R035	02/02/2017	9.51	Put	Bond Future	981.9200	0.9819	1,140.4600	1.1405	16.146	0	0	0
2016/12/20	R035	02/02/2017	9.52	Put	Bond Future	900.0100	0.9000	1,058.5500	1.0586	17.615	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
2016/12/20	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R035	04/05/2017	9.55	Put	Bond Future	1,056.2900	1.0563	1,218.2300	1.2182	15.331	0	0	0
2016/12/20	R035	04/05/2017			Bond Future	9.6813	94.8814	9.7016	94.7195	0.210	0.0000	0.0000	0
2016/12/20	R035	04/05/2017	9.54	Put	Bond Future	1,137.4800	1.1375	1,299.4200	1.2994	14.237	0	0	0
2016/12/20	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R035	04/05/2017	9.53	Put	Bond Future	1,218.7800	1.2188	1,380.7200	1.3807	13.287	0	0	0
2016/12/20	R035	03/08/2017			Bond Future	9.7257	96.7742	9.7468	96.6078	0.217	0.0000	0.0000	0
2016/12/20	R035	03/08/2017	9.52	Put	Bond Future	1,645.0500	1.6450	1,811.4600	1.8115	10.116	0	0	0
2016/12/20	R035	03/08/2017	9.50	Put	Bond Future	1,807.3200	1.8073	1,973.7300	1.9737	9.208	0	0	0
2016/12/20	R035	03/08/2017	9.51	Put	Bond Future	1,726.1300	1.7261	1,892.5400	1.8925	9.641	0	0	0
2016/12/20	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R186	02/02/2017	8.00	Put	Bond Future	7,112.5000	7.1125	7,243.2900	7.2433	1.839	0	0	0
2016/12/20	R186	02/02/2017	9.40	Call	Bond Future	3,255.1500	3.2551	3,136.9200	3.1369	(3.632)	0	0	0
2016/12/20	R186	02/02/2017	8.81	Put	Bond Future	2,133.5000	2.1335	2,204.9700	2.2050	3.350	0	0	0
2016/12/20	R186	02/02/2017	9.10	Put	Bond Future	1,089.1200	1.0891	1,129.9800	1.1300	3.752	0	0	2,546
2016/12/20	R186	02/02/2017			Bond Future	8.9873	111.1246	9.0071	110.9885	0.221	0.0000	0.0000	116,807
2016/12/20	R186	02/02/2017	9.50	Call	Bond Future	3,789.3900	3.7894	3,666.0900	3.6661	(3.254)	0	0	0
2016/12/20	R186	02/02/2017	8.43	Put	Bond Future	4,174.4400	4.1744	4,283.5300	4.2835	2.613	0	0	0
2016/12/20	R186	02/02/2017	8.80	Put	Bond Future	2,177.9600	2.1780	2,250.5300	2.2505	3.332	0	0	0
2016/12/20	R186	02/02/2017	8.87	Call	Bond Future	1,067.8700	1.0679	996.5800	0.9966	(6.676)	0	0	0
2016/12/20	R186	02/02/2017	8.90	Put	Bond Future	1,758.4600	1.7585	1,820.0100	1.8200	3.500	0	0	750
2016/12/20	R186	02/02/2017	8.00	Call	Bond Future	32.8400	0.0328	27.4900	0.0275	(16.291)	0	0	7,000
2016/12/20	R186	02/02/2017	8.60	Call	Bond Future	470.1600	0.4702	427.8400	0.4278	(9.001)	0	0	7,000
2016/12/20	R186	02/02/2017	8.81	Call	Bond Future	905.2900	0.9053	840.6200	0.8406	(7.144)	0	0	0
2016/12/20	R186	02/02/2017	8.37	Call	Bond Future	196.8200	0.1968	174.2900	0.1743	(11.447)	0	0	500
2016/12/20	R186	02/02/2017	8.62	Put	Bond Future	3,067.9800	3.0680	3,159.8000	3.1598	2.993	0	0	0
2016/12/20	R186	02/02/2017	8.79	Call	Bond Future	855.0600	0.8551	792.6000	0.7926	(7.305)	0	0	0
2016/12/20	R186	02/02/2017	8.95	Call	Bond Future	1,312.5800	1.3126	1,232.5800	1.2326	(6.095)	0	0	0
2016/12/20	R186	02/02/2017	9.02	Call	Bond Future	1,553.4700	1.5535	1,466.1100	1.4661	(5.624)	0	0	0
2016/12/20	R186	02/02/2017	8.87	Put	Bond Future	1,878.4300	1.8784	1,943.2800	1.9433	3.452	0	0	500
2016/12/20	R186	02/02/2017	9.50	Put	Bond Future	339.8900	0.3399	352.7300	0.3527	3.778	0	0	13,500
2016/12/20	R186	02/02/2017	8.43	Call	Bond Future	251.2200	0.2512	224.1700	0.2242	(10.767)	0	0	750
2016/12/20	R186	02/02/2017	8.80	Call	Bond Future	879.9300	0.8799	816.3600	0.8164	(7.224)	0	0	0
2016/12/20	R186	02/02/2017	8.90	Call	Bond Future	1,155.9400	1.1559	1,081.3500	1.0814	(6.453)	0	0	0
2016/12/20	R186	02/02/2017	9.40	Put	Bond Future	466.8600	0.4669	484.7700	0.4848	3.836	0	0	750
2016/12/20	R186	02/02/2017	9.10	Call	Bond Future	1,860.1000	1.8601	1,764.8200	1.7648	(5.122)	0	0	0
2016/12/20	R186	02/02/2017	8.37	Put	Bond Future	4,553.5700	4.5536	4,667.1800	4.6672	2.495	0	0	0
2016/12/20	R186	02/02/2017	8.60	Put	Bond Future	3,176.9800	3.1770	3,270.8000	3.2708	2.953	0	0	0
2016/12/20	R186	02/02/2017	8.62	Call	Bond Future	503.1200	0.5031	458.8000	0.4588	(8.809)	0	0	500
2016/12/20	R186	02/02/2017	8.79	Put	Bond Future	2,222.9600	2.2230	2,296.6400	2.2966	3.314	0	0	0
2016/12/20	R186	02/02/2017	8.95	Put	Bond Future	1,569.5500	1.5696	1,625.6900	1.6257	3.577	0	0	2,546
2016/12/20	R186	02/02/2017	9.02	Put	Bond Future	1,329.1100	1.3291	1,377.8900	1.3779	3.670	0	0	500

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	
2016/12/20	R186	04/05/2017			Bond Future		9.0350	113.2724	9.0557	113.1331	0.0000	0.0000	0	
2016/12/20	R186	04/05/2017	8.89	Put	Bond Future	3,007.6800		3.0077	3,076.1600	3.0762	2.277	0	0	0
2016/12/20	R186	04/05/2017	8.91	Put	Bond Future	2,931.8800		2.9319	2,999.1200	2.9991	2.293	0	0	0
2016/12/20	R186	04/05/2017	8.90	Put	Bond Future	2,969.6200		2.9696	3,037.4800	3.0375	2.285	0	0	0
2016/12/20	R186	04/05/2017	8.91	Call	Bond Future	2,086.3000		2.0863	2,014.2300	2.0142	(3.454)	0	0	0
2016/12/20	R186	04/05/2017	8.89	Call	Bond Future	2,026.0100		2.0260	1,955.1800	1.9552	(3.496)	0	0	0
2016/12/20	R186	04/05/2017	8.90	Call	Bond Future	2,056.0200		2.0560	1,984.5700	1.9846	(3.475)	0	0	0
2016/12/20	R186	03/08/2017	8.93	Put	Bond Future	3,723.3000		3.7233	3,793.1900	3.7932	1.877	0	0	0
2016/12/20	R186	03/08/2017			Bond Future		9.0740	110.2269	9.0958	110.0834	0.240	0.0000	0.0000	0
2016/12/20	R186	03/08/2017	8.92	Put	Bond Future	3,759.4700		3.7595	3,829.8400	3.8298	1.872	0	0	0
2016/12/20	R186	03/08/2017	8.91	Call	Bond Future	2,708.5400		2.7085	2,635.8800	2.6359	(2.683)	0	0	0
2016/12/20	R186	03/08/2017	8.93	Call	Bond Future	2,769.0400		2.7690	2,695.4200	2.6954	(2.659)	0	0	0
2016/12/20	R186	03/08/2017	8.92	Call	Bond Future	2,738.5200		2.7385	2,665.3800	2.6654	(2.671)	0	0	0
2016/12/20	R186	03/08/2017	8.91	Put	Bond Future	3,796.2300		3.7962	3,867.0800	3.8671	1.866	0	0	0
2016/12/20	R197	02/02/2017			Bond Future		295.2298	295.2298	295.2016	295.2016	(0.010)	0.0000	0.0000	1,246
2016/12/20	R197	02/02/2017	302.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R197	02/02/2017	302.57	Put	Bond Future	7,340.2100		7.3402	7,368.4400	7.3684	0.385	0	0	0
2016/12/20	R197	02/02/2017	302.59	Put	Bond Future	7,360.2100		7.3602	7,388.4400	7.3884	0.384	0	0	0
2016/12/20	R197	02/02/2017	302.58	Put	Bond Future	7,350.2100		7.3502	7,378.4400	7.3784	0.384	0	0	0
2016/12/20	R197	02/02/2017	302.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R197	02/02/2017	302.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R197	04/05/2017	308.58	Put	Bond Future	7,626.2000		7.6262	7,656.0700	7.6561	0.392	0	0	0
2016/12/20	R197	04/05/2017			Bond Future		300.9538	300.9538	300.9239	300.9239	(0.010)	0.0000	0.0000	0
2016/12/20	R197	04/05/2017	308.60	Put	Bond Future	7,646.2000		7.6462	7,676.0700	7.6761	0.391	0	0	0
2016/12/20	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R197	04/05/2017	308.59	Put	Bond Future	7,636.2000		7.6362	7,666.0700	7.6661	0.391	0	0	0
2016/12/20	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R197	03/08/2017			Bond Future		300.0706	300.0706	300.0363	300.0363	(0.011)	0.0000	0.0000	0
2016/12/20	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R197	03/08/2017	308.05	Put	Bond Future	7,979.4000		7.9794	8,013.6800	8.0137	0.430	0	0	0
2016/12/20	R197	03/08/2017	308.07	Put	Bond Future	7,999.4000		7.9994	8,033.6800	8.0337	0.429	0	0	0
2016/12/20	R197	03/08/2017	308.06	Put	Bond Future	7,989.4000		7.9894	8,023.6800	8.0237	0.429	0	0	0
2016/12/20	R202	02/02/2017	251.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R202	02/02/2017			Bond Future		243.0572	243.0572	243.0341	243.0341	(0.010)	0.0000	0.0000	36,370
2016/12/20	R202	02/02/2017	251.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R202	02/02/2017	251.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R202	02/02/2017	251.72	Put	Bond Future	8,662.7500		8.6627	8,685.9400	8.6859	0.268	0	0	0
2016/12/20	R202	02/02/2017	251.74	Put	Bond Future	8,682.7500		8.6827	8,705.9400	8.7059	0.267	0	0	0
2016/12/20	R202	02/02/2017	251.73	Put	Bond Future	8,672.7500		8.6727	8,695.9400	8.6959	0.267	0	0	0
2016/12/20	R202	04/05/2017	256.73	Put	Bond Future	8,960.2900		8.9603	8,984.7500	8.9848	0.273	0	0	0
2016/12/20	R202	04/05/2017			Bond Future		247.7697	247.7697	247.7453	247.7453	(0.010)	0.0000	0.0000	0
2016/12/20	R202	04/05/2017	256.72	Put	Bond Future	8,950.2900		8.9503	8,974.7500	8.9748	0.273	0	0	0
2016/12/20	R202	04/05/2017	256.73	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
2016/12/20	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R202	04/05/2017	256.71	Put	Bond Future	8,940.2900	8.9403	8,964.7500	8.9648	0.274	0	0	0
2016/12/20	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R202	03/08/2017			Bond Future	249.0592	249.0592	249.0313	249.0313	(0.011)	0.0000	0.0000	0
2016/12/20	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R202	03/08/2017	258.35	Put	Bond Future	9,290.7600	9.2908	9,318.6700	9.3187	0.300	0	0	0
2016/12/20	R202	03/08/2017	258.37	Put	Bond Future	9,310.7600	9.3108	9,338.6700	9.3387	0.300	0	0	0
2016/12/20	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R202	03/08/2017	258.36	Put	Bond Future	9,300.7600	9.3008	9,328.6700	9.3287	0.300	0	0	0
2016/12/20	R203	02/02/2017	7.70	Call	Bond Future	63.7100	0.0637	57.5000	0.0575	(9.747)	0	0	0
2016/12/20	R203	02/02/2017	7.71	Put	Bond Future	118.0700	0.1181	125.2900	0.1253	6.115	0	0	0
2016/12/20	R203	02/02/2017			Bond Future	7.8000	103.5506	7.8235	103.5370	0.301	0.0000	0.0000	27,216
2016/12/20	R203	02/02/2017	7.71	Call	Bond Future	66.0400	0.0660	59.6900	0.0597	(9.615)	0	0	0
2016/12/20	R203	02/02/2017	7.72	Call	Bond Future	68.5700	0.0686	62.0800	0.0621	(9.465)	0	0	0
2016/12/20	R203	02/02/2017	7.70	Put	Bond Future	121.5200	0.1215	128.8800	0.1289	6.057	0	0	0
2016/12/20	R203	02/02/2017	7.72	Put	Bond Future	114.8100	0.1148	121.8900	0.1219	6.167	0	0	0
2016/12/20	R203	04/05/2017	6.91	Call	Bond Future	15.0000	0.0150	13.0800	0.0131	(12.800)	0	0	0
2016/12/20	R203	04/05/2017	6.92	Put	Bond Future	275.8600	0.2759	288.1200	0.2881	4.444	0	0	0
2016/12/20	R203	04/05/2017			Bond Future	7.6642	101.3789	7.7050	101.3647	0.533	0.0000	0.0000	0
2016/12/20	R203	04/05/2017	6.92	Call	Bond Future	15.5900	0.0156	13.6100	0.0136	(12.700)	0	0	0
2016/12/20	R203	04/05/2017	6.93	Call	Bond Future	16.0600	0.0161	14.0400	0.0140	(12.578)	0	0	0
2016/12/20	R203	04/05/2017	6.91	Put	Bond Future	278.7800	0.2788	291.1000	0.2911	4.419	0	0	0
2016/12/20	R203	04/05/2017	6.93	Put	Bond Future	272.8200	0.2728	285.0400	0.2850	4.479	0	0	0
2016/12/20	R203	03/08/2017	4.89	Call	Bond Future	52.4400	0.0524	52.3600	0.0524	(0.153)	0	0	0
2016/12/20	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/20	R203	03/08/2017	4.87	Call	Bond Future	51.1700	0.0512	51.0800	0.0511	(0.176)	0	0	0
2016/12/20	R203	03/08/2017	4.88	Call	Bond Future	51.8100	0.0518	51.7200	0.0517	(0.174)	0	0	0
2016/12/20	R203	03/08/2017	4.87	Put	Bond Future	29.0500	0.0290	28.9600	0.0290	(0.310)	0	0	0
2016/12/20	R203	03/08/2017	4.89	Put	Bond Future	28.1700	0.0282	28.0900	0.0281	(0.284)	0	0	0
2016/12/20	R203	03/08/2017	4.88	Put	Bond Future	28.6100	0.0286	28.5200	0.0285	(0.315)	0	0	0
2016/12/20	R204	02/02/2017	8.28	Call	Bond Future	582.4500	0.5824	553.3200	0.5533	(5.001)	0	0	0
2016/12/20	R204	02/02/2017			Bond Future	7.9975	101.0440	8.0184	101.0084	0.261	0.0000	0.0000	30,150
2016/12/20	R204	02/02/2017	8.29	Call	Bond Future	595.3900	0.5954	566.0300	0.5660	(4.931)	0	0	0
2016/12/20	R204	02/02/2017	8.30	Call	Bond Future	608.5500	0.6085	578.9600	0.5790	(4.862)	0	0	0
2016/12/20	R204	02/02/2017	8.28	Put	Bond Future	102.0600	0.1021	108.5200	0.1085	6.330	0	0	0
2016/12/20	R204	02/02/2017	8.30	Put	Bond Future	94.2700	0.0943	100.2700	0.1003	6.365	0	0	0
2016/12/20	R204	02/02/2017	8.29	Put	Bond Future	98.0500	0.0980	104.2800	0.1043	6.354	0	0	0
2016/12/20	R204	04/05/2017	7.90	Put	Bond Future	530.7800	0.5308	550.3900	0.5504	3.695	0	0	0
2016/12/20	R204	04/05/2017			Bond Future	8.0294	102.9970	8.0540	102.9603	0.307	0.0000	0.0000	0
2016/12/20	R204	04/05/2017	7.92	Put	Bond Future	514.2900	0.5143	533.4900	0.5335	3.733	0	0	0
2016/12/20	R204	04/05/2017	7.90	Call	Bond Future	337.6600	0.3377	320.5700	0.3206	(5.061)	0	0	0
2016/12/20	R204	04/05/2017	7.91	Put	Bond Future	522.4900	0.5225	541.8900	0.5419	3.713	0	0	0
2016/12/20	R204	04/05/2017	7.91	Call	Bond Future	344.3200	0.3443	327.0200	0.3270	(5.024)	0	0	0
2016/12/20	R204	04/05/2017	7.92	Call	Bond Future	351.0600	0.3511	333.5600	0.3336	(4.985)	0	0	0
2016/12/20	R204	03/08/2017	7.77	Put	Bond Future	675.4900	0.6755	697.8200	0.6978	3.306	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
2016/12/20	R204	03/08/2017			Bond Future	8.0192	101.0095	8.0497	100.9708	0.379	0.0000	0.0000	0
2016/12/20	R204	03/08/2017	7.76	Put	Bond Future	682.9200	0.6829	705.4100	0.7054	3.293	0	0	0
2016/12/20	R204	03/08/2017	7.75	Call	Bond Future	346.5600	0.3466	330.4700	0.3305	(4.643)	0	0	0
2016/12/20	R204	03/08/2017	7.76	Call	Bond Future	351.8800	0.3519	335.6300	0.3356	(4.618)	0	0	0
2016/12/20	R204	03/08/2017	7.77	Call	Bond Future	357.2400	0.3572	340.8300	0.3408	(4.594)	0	0	0
2016/12/20	R204	03/08/2017	7.75	Put	Bond Future	690.4000	0.6904	713.0500	0.7131	3.281	0	0	0
2016/12/20	R207	02/02/2017	9.24	Call	Bond Future	2,556.3600	2.5564	2,505.0100	2.5050	(2.009)	0	0	0
2016/12/20	R207	02/02/2017			Bond Future	8.2127	97.9852	8.2331	97.9336	0.249	0.0000	0.0000	75,526
2016/12/20	R207	02/02/2017	8.91	Call	Bond Future	1,770.1600	1.7702	1,720.2100	1.7202	(2.822)	0	0	62
2016/12/20	R207	02/02/2017	9.22	Call	Bond Future	2,508.1100	2.5081	2,456.7800	2.4568	(2.047)	0	0	0
2016/12/20	R207	02/02/2017	9.23	Call	Bond Future	2,532.2300	2.5322	2,480.8900	2.4809	(2.027)	0	0	0
2016/12/20	R207	02/02/2017	8.91	Put	Bond Future	29.2600	0.0293	30.9000	0.0309	5.605	0	0	0
2016/12/20	R207	02/02/2017	9.22	Put	Bond Future	5.6200	0.0056	5.8800	0.0059	4.626	0	0	0
2016/12/20	R207	02/02/2017	9.24	Put	Bond Future	5.0000	0.0050	5.2400	0.0052	4.800	0	0	0
2016/12/20	R207	02/02/2017	9.23	Put	Bond Future	5.3000	0.0053	5.5500	0.0056	4.717	0	0	0
2016/12/20	R207	04/05/2017	8.21	Put	Bond Future	765.7200	0.7657	791.1200	0.7911	3.317	0	0	0
2016/12/20	R207	04/05/2017			Bond Future	8.2593	99.8792	8.2820	99.8262	0.275	0.0000	0.0000	0
2016/12/20	R207	04/05/2017	8.22	Call	Bond Future	661.9900	0.6620	634.1300	0.6341	(4.209)	0	0	0
2016/12/20	R207	04/05/2017	8.20	Call	Bond Future	639.2800	0.6393	611.9900	0.6120	(4.269)	0	0	0
2016/12/20	R207	04/05/2017	8.21	Call	Bond Future	650.7000	0.6507	623.1200	0.6231	(4.239)	0	0	0
2016/12/20	R207	04/05/2017	8.20	Put	Bond Future	777.6600	0.7777	803.3500	0.8033	3.304	0	0	0
2016/12/20	R207	04/05/2017	8.22	Put	Bond Future	753.6700	0.7537	778.7900	0.7788	3.333	0	0	0
2016/12/20	R207	03/08/2017	8.19	Call	Bond Future	788.4800	0.7885	760.8900	0.7609	(3.499)	0	0	51
2016/12/20	R207	03/08/2017			Bond Future	8.2834	98.2275	8.3093	98.1722	0.313	0.0000	0.0000	0
2016/12/20	R207	03/08/2017	8.39	Put	Bond Future	783.6300	0.7836	807.1200	0.8071	2.998	0	0	0
2016/12/20	R207	03/08/2017	8.41	Put	Bond Future	765.2700	0.7653	788.3400	0.7883	3.015	0	0	0
2016/12/20	R207	03/08/2017	8.19	Put	Bond Future	988.1300	0.9881	1,015.8600	1.0159	2.806	0	0	0
2016/12/20	R207	03/08/2017	8.40	Put	Bond Future	774.4100	0.7744	797.6900	0.7977	3.006	0	0	0
2016/12/20	R207	03/08/2017	8.41	Call	Bond Future	1,035.1200	1.0351	1,002.8700	1.0029	(3.116)	0	0	0
2016/12/20	R207	03/08/2017	8.39	Call	Bond Future	1,010.9200	1.0109	979.0900	0.9791	(3.149)	0	0	0
2016/12/20	R207	03/08/2017	8.40	Call	Bond Future	1,022.9800	1.0230	990.9400	0.9909	(3.132)	0	0	0
2016/12/20	R208	02/02/2017			Bond Future	8.3721	96.8152	8.3922	96.7483	0.241	0.0000	0.0000	29,322
2016/12/20	R208	02/02/2017	8.64	Call	Bond Future	1,164.4500	1.1644	1,110.8800	1.1109	(4.600)	0	0	0
2016/12/20	R208	02/02/2017	8.63	Put	Bond Future	288.0500	0.2880	301.8100	0.3018	4.777	0	0	0
2016/12/20	R208	02/02/2017	8.65	Put	Bond Future	269.6600	0.2697	282.6100	0.2826	4.802	0	0	0
2016/12/20	R208	02/02/2017	8.64	Put	Bond Future	278.8000	0.2788	292.1500	0.2921	4.788	0	0	0
2016/12/20	R208	02/02/2017	8.65	Call	Bond Future	1,188.1700	1.1882	1,134.2000	1.1342	(4.542)	0	0	0
2016/12/20	R208	02/02/2017	8.63	Call	Bond Future	1,140.8300	1.1408	1,087.6700	1.0877	(4.660)	0	0	0
2016/12/20	R208	04/05/2017	8.39	Call	Bond Future	978.6700	0.9787	941.4000	0.9414	(3.808)	0	0	0
2016/12/20	R208	04/05/2017			Bond Future	8.4126	95.2836	8.4343	95.2150	0.259	0.0000	0.0000	0
2016/12/20	R208	04/05/2017	8.37	Call	Bond Future	947.5000	0.9475	910.9300	0.9109	(3.860)	0	0	0
2016/12/20	R208	04/05/2017	8.38	Call	Bond Future	963.0100	0.9630	926.0900	0.9261	(3.834)	0	0	0
2016/12/20	R208	04/05/2017	8.37	Put	Bond Future	1,081.8900	1.0819	1,113.9400	1.1139	2.962	0	0	0
2016/12/20	R208	04/05/2017	8.39	Put	Bond Future	1,049.8800	1.0499	1,081.2300	1.0812	2.986	0	0	0
2016/12/20	R208	04/05/2017	8.38	Put	Bond Future	1,065.8000	1.0658	1,097.5000	1.0975	2.974	0	0	0
2016/12/20	R208	03/08/2017	8.32	Call	Bond Future	1,119.9500	1.1200	1,084.4300	1.0844	(3.172)	0	0	0

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2016/12/20	R208	03/08/2017			Bond Future	8.4365	97.1845	8.4604	97.1132	0.283	0.0000	0.0000	0
2016/12/20	R208	03/08/2017	8.30	Call	Bond Future	1,092.2400	1.0922	1,057.2600	1.0573	(3.203)	0	0	0
2016/12/20	R208	03/08/2017	8.31	Call	Bond Future	1,106.2000	1.1062	1,070.9400	1.0709	(3.187)	0	0	0
2016/12/20	R208	03/08/2017	8.30	Put	Bond Future	1,500.7700	1.5008	1,537.0200	1.5370	2.415	0	0	0
2016/12/20	R208	03/08/2017	8.32	Put	Bond Future	1,468.4900	1.4685	1,504.2000	1.5042	2.432	0	0	0
2016/12/20	R208	03/08/2017	8.31	Put	Bond Future	1,484.7300	1.4847	1,520.7000	1.5207	2.423	0	0	0
2016/12/20	R209	02/02/2017	9.55	Put	Bond Future	1,586.0900	1.5861	1,654.9800	1.6550	4.343	0	0	0
2016/12/20	R209	02/02/2017			Bond Future	9.5712	73.3124	9.5960	73.1454	0.259	0.0000	0.0000	66,512
2016/12/20	R209	02/02/2017	9.54	Put	Bond Future	1,620.9600	1.6210	1,691.0800	1.6911	4.326	0	0	0
2016/12/20	R209	02/02/2017	9.55	Call	Bond Future	1,442.8400	1.4428	1,344.8000	1.3448	(6.795)	0	0	0
2016/12/20	R209	02/02/2017	9.53	Call	Bond Future	1,377.6500	1.3776	1,282.0600	1.2821	(6.939)	0	0	0
2016/12/20	R209	02/02/2017	9.54	Call	Bond Future	1,410.0200	1.4100	1,313.2100	1.3132	(6.866)	0	0	0
2016/12/20	R209	02/02/2017	9.53	Put	Bond Future	1,656.3700	1.6564	1,727.7100	1.7277	4.307	0	0	0
2016/12/20	R209	04/05/2017	9.48	Put	Bond Future	3,141.3000	3.1413	3,224.1100	3.2241	2.636	0	0	0
2016/12/20	R209	04/05/2017			Bond Future	9.6170	71.5785	9.6426	71.4080	0.266	0.0000	0.0000	0
2016/12/20	R209	04/05/2017	9.47	Put	Bond Future	3,179.8500	3.1799	3,263.3700	3.2634	2.627	0	0	0
2016/12/20	R209	04/05/2017	9.46	Call	Bond Future	2,157.3200	2.1573	2,071.0300	2.0710	(4.000)	0	0	0
2016/12/20	R209	04/05/2017	9.47	Call	Bond Future	2,186.9100	2.1869	2,099.9100	2.0999	(3.978)	0	0	0
2016/12/20	R209	04/05/2017	9.48	Call	Bond Future	2,216.5600	2.2166	2,128.8500	2.1288	(3.957)	0	0	0
2016/12/20	R209	04/05/2017	9.46	Put	Bond Future	3,218.5600	3.2186	3,302.7900	3.3028	2.617	0	0	0
2016/12/20	R209	03/08/2017			Bond Future	9.6566	73.0066	9.6830	72.8317	0.274	0.0000	0.0000	0
2016/12/20	R209	03/08/2017	9.44	Call	Bond Future	2,778.8900	2.7789	2,692.3000	2.6923	(3.116)	0	0	0
2016/12/20	R209	03/08/2017	9.43	Put	Bond Future	4,276.6400	4.2766	4,365.4600	4.3655	2.077	0	0	0
2016/12/20	R209	03/08/2017	9.45	Put	Bond Future	4,198.2900	4.1983	4,285.9900	4.2860	2.089	0	0	0
2016/12/20	R209	03/08/2017	9.44	Put	Bond Future	4,237.3300	4.2373	4,325.5800	4.3256	2.083	0	0	0
2016/12/20	R209	03/08/2017	9.45	Call	Bond Future	2,808.1600	2.8082	2,721.0200	2.7210	(3.103)	0	0	0
2016/12/20	R209	03/08/2017	9.43	Call	Bond Future	2,749.7800	2.7498	2,663.7600	2.6638	(3.128)	0	0	0
2016/12/20	R210	02/02/2017	190.85	Put	Bond Future	4,903.2000	4.9032	4,921.0500	4.9211	0.364	0	0	0
2016/12/20	R210	02/02/2017			Bond Future	185.9468	185.9468	185.9290	185.9290	(0.010)	0.0000	0.0000	1,885
2016/12/20	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R210	02/02/2017	190.84	Put	Bond Future	4,893.2000	4.8932	4,911.0500	4.9111	0.365	0	0	0
2016/12/20	R210	02/02/2017	190.86	Put	Bond Future	4,913.2000	4.9132	4,931.0500	4.9311	0.363	0	0	0
2016/12/20	R210	04/05/2017			Bond Future	187.2342	187.2342	187.2154	187.2154	(0.010)	0.0000	0.0000	0
2016/12/20	R210	04/05/2017	192.31	Put	Bond Future	5,075.7900	5.0758	5,094.5800	5.0946	0.370	0	0	0
2016/12/20	R210	04/05/2017	192.33	Put	Bond Future	5,095.7900	5.0958	5,114.5800	5.1146	0.369	0	0	0
2016/12/20	R210	04/05/2017	192.32	Put	Bond Future	5,085.7900	5.0858	5,104.5800	5.1046	0.369	0	0	0
2016/12/20	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R210	03/08/2017	196.29	Put	Bond Future	5,310.2200	5.3102	5,331.8500	5.3318	0.407	0	0	0
2016/12/20	R210	03/08/2017			Bond Future	190.9798	190.9798	190.9581	190.9581	(0.011)	0.0000	0.0000	0
2016/12/20	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/12/20	R210	03/08/2017	196.28	Put	Bond Future	5,300.2200		5.3002	5,321.8500	5.3218	0.408	0	0	0
2016/12/20	R210	03/08/2017	196.30	Put	Bond Future	5,320.2200		5.3202	5,341.8500	5.3418	0.407	0	0	0
2016/12/20	R212	02/02/2017	149.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R212	02/02/2017			Bond Future	146.1551		146.1551	146.1409	146.1409	(0.010)	0.0000	0.0000	3,380
2016/12/20	R212	02/02/2017	149.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R212	02/02/2017	149.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R212	02/02/2017	149.27	Put	Bond Future	3,114.8900		3.1149	3,129.0700	3.1291	0.455	0	0	0
2016/12/20	R212	02/02/2017	149.29	Put	Bond Future	3,134.8900		3.1349	3,149.0700	3.1491	0.452	0	0	0
2016/12/20	R212	02/02/2017	149.28	Put	Bond Future	3,124.8900		3.1249	3,139.0700	3.1391	0.454	0	0	0
2016/12/20	R212	04/05/2017	152.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R212	04/05/2017			Bond Future	148.9889		148.9889	148.9739	148.9739	(0.010)	0.0000	0.0000	0
2016/12/20	R212	04/05/2017	152.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R212	04/05/2017	152.23	Put	Bond Future	3,241.0600		3.2411	3,256.1100	3.2561	0.464	0	0	0
2016/12/20	R212	04/05/2017	152.25	Put	Bond Future	3,261.0600		3.2611	3,276.1100	3.2761	0.462	0	0	0
2016/12/20	R212	04/05/2017	152.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R212	04/05/2017	152.24	Put	Bond Future	3,251.0600		3.2511	3,266.1100	3.2661	0.463	0	0	0
2016/12/20	R212	03/08/2017			Bond Future	149.9377		149.9377	149.9205	149.9205	(0.011)	0.0000	0.0000	0
2016/12/20	R212	03/08/2017	153.34	Put	Bond Future	3,402.3200		3.4023	3,419.5500	3.4195	0.506	0	0	0
2016/12/20	R212	03/08/2017	153.36	Put	Bond Future	3,422.3200		3.4223	3,439.5500	3.4395	0.503	0	0	0
2016/12/20	R212	03/08/2017	153.35	Put	Bond Future	3,412.3200		3.4123	3,429.5500	3.4295	0.505	0	0	0
2016/12/20	R212	03/08/2017	153.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R212	03/08/2017	153.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R212	03/08/2017	153.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/20	R213	02/02/2017	9.40	Call	Bond Future	1,432.2500		1.4322	1,351.1000	1.3511	(5.666)	0	0	0
2016/12/20	R213	02/02/2017	9.42	Call	Bond Future	1,499.2800		1.4993	1,416.2200	1.4162	(5.540)	0	0	0
2016/12/20	R213	02/02/2017			Bond Future	9.4138		84.4800	9.4336	84.3485	0.209	0.0000	0.0000	50,655
2016/12/20	R213	02/02/2017	9.41	Call	Bond Future	1,465.6100		1.4656	1,383.5000	1.3835	(5.602)	0	0	0
2016/12/20	R213	02/02/2017	9.40	Put	Bond Future	1,524.7300		1.5247	1,575.1000	1.5751	3.304	0	0	0
2016/12/20	R213	02/02/2017	9.42	Put	Bond Future	1,458.1600		1.4582	1,506.6200	1.5066	3.323	0	0	0
2016/12/20	R213	02/02/2017	9.41	Put	Bond Future	1,491.2500		1.4913	1,540.6600	1.5407	3.313	0	0	0
2016/12/20	R213	04/05/2017			Bond Future	9.4605		82.5610	9.4809	82.4266	0.216	0.0000	0.0000	0
2016/12/20	R213	04/05/2017	9.35	Put	Bond Future	2,937.4500		2.9375	2,999.9500	3.0000	2.128	0	0	0
2016/12/20	R213	04/05/2017	9.37	Put	Bond Future	2,864.7400		2.8647	2,926.1100	2.9261	2.142	0	0	0
2016/12/20	R213	04/05/2017	9.35	Call	Bond Future	2,203.9400		2.2039	2,132.0700	2.1321	(3.261)	0	0	0
2016/12/20	R213	04/05/2017	9.36	Put	Bond Future	2,900.9400		2.9009	2,962.8800	2.9629	2.135	0	0	0
2016/12/20	R213	04/05/2017	9.36	Call	Bond Future	2,234.2000		2.2342	2,161.7700	2.1618	(3.242)	0	0	0
2016/12/20	R213	04/05/2017	9.37	Call	Bond Future	2,264.7000		2.2647	2,191.7000	2.1917	(3.223)	0	0	0
2016/12/20	R213	03/08/2017	9.33	Put	Bond Future	3,934.9100		3.9349	4,001.7900	4.0018	1.700	0	0	0
2016/12/20	R213	03/08/2017			Bond Future	9.5005		84.2079	9.5217	84.0698	0.223	0.0000	0.0000	0
2016/12/20	R213	03/08/2017	9.35	Put	Bond Future	3,861.3800		3.8614	3,927.3600	3.9274	1.709	0	0	0
2016/12/20	R213	03/08/2017	9.33	Call	Bond Future	2,811.9700		2.8120	2,740.7600	2.7408	(2.532)	0	0	0
2016/12/20	R213	03/08/2017	9.34	Put	Bond Future	3,898.0300		3.8980	3,964.4500	3.9644	1.704	0	0	0
2016/12/20	R213	03/08/2017	9.34	Call	Bond Future	2,841.5200		2.8415	2,769.8500	2.7699	(2.522)	0	0	0
2016/12/20	R213	03/08/2017	9.35	Call	Bond Future	2,871.2400		2.8712	2,799.1300	2.7991	(2.511)	0	0	0
2016/12/20	R214	02/02/2017			Bond Future	9.6215		73.8048	9.6412	73.6656	0.205	0.0000	0.0000	36,737

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
2016/12/20	R214	02/02/2017	9.67	Call	Bond Future	1,783.8300		1.7838	1,691.0600	1.6911	(5.201)	0	0	0
2016/12/20	R214	02/02/2017	9.66	Put	Bond Future	1,475.3200		1.4753	1,522.7100	1.5227	3.212	0	0	0
2016/12/20	R214	02/02/2017	9.68	Put	Bond Future	1,410.3700		1.4104	1,455.8500	1.4559	3.225	0	0	0
2016/12/20	R214	02/02/2017	9.67	Put	Bond Future	1,442.5300		1.4425	1,488.9600	1.4890	3.219	0	0	0
2016/12/20	R214	02/02/2017	9.68	Call	Bond Future	1,821.7300		1.8217	1,728.0100	1.7280	(5.145)	0	0	0
2016/12/20	R214	02/02/2017	9.66	Call	Bond Future	1,746.4600		1.7465	1,654.6500	1.6547	(5.257)	0	0	0
2016/12/20	R214	04/05/2017	9.58	Put	Bond Future	3,094.5500		3.0945	3,158.1500	3.1581	2.055	0	0	0
2016/12/20	R214	04/05/2017			Bond Future	9.6649		71.9331	9.6852	71.7909	0.210	0.0000	0.0000	0
2016/12/20	R214	04/05/2017	9.57	Put	Bond Future	3,133.1800		3.1332	3,197.3700	3.1974	2.049	0	0	0
2016/12/20	R214	04/05/2017	9.58	Call	Bond Future	2,495.5500		2.4956	2,416.9900	2.4170	(3.148)	0	0	0
2016/12/20	R214	04/05/2017	9.56	Call	Bond Future	2,430.9400		2.4309	2,353.5600	2.3536	(3.183)	0	0	0
2016/12/20	R214	04/05/2017	9.57	Call	Bond Future	2,463.0400		2.4630	2,385.0700	2.3851	(3.166)	0	0	0
2016/12/20	R214	04/05/2017	9.56	Put	Bond Future	3,172.3400		3.1723	3,237.1200	3.2371	2.042	0	0	0
2016/12/20	R214	03/08/2017	9.51	Call	Bond Future	3,015.7400		3.0157	2,940.3100	2.9403	(2.501)	0	0	0
2016/12/20	R214	03/08/2017			Bond Future	9.7026		73.3681	9.7236	73.2221	0.217	0.0000	0.0000	0
2016/12/20	R214	03/08/2017	9.52	Call	Bond Future	3,046.6700		3.0467	2,970.7800	2.9708	(2.491)	0	0	0
2016/12/20	R214	03/08/2017	9.53	Call	Bond Future	3,077.9900		3.0780	3,001.6400	3.0016	(2.481)	0	0	0
2016/12/20	R214	03/08/2017	9.51	Put	Bond Future	4,377.4400		4.3774	4,448.0000	4.4480	1.612	0	0	0
2016/12/20	R214	03/08/2017	9.53	Put	Bond Future	4,296.3100		4.2963	4,365.9500	4.3660	1.621	0	0	0
2016/12/20	R214	03/08/2017	9.52	Put	Bond Future	4,336.6200		4.3366	4,406.7200	4.4067	1.616	0	0	0
2016/12/20	R248	02/02/2017	9.76	Put	Bond Future	1,726.6600		1.7267	1,800.2300	1.8002	4.261	0	0	0
2016/12/20	R248	02/02/2017	9.78	Put	Bond Future	1,650.5300		1.6505	1,721.2800	1.7213	4.287	0	0	0
2016/12/20	R248	02/02/2017			Bond Future	9.6673		94.8736	9.6921	94.6507	0.256	0.0000	0.0000	74,008
2016/12/20	R248	02/02/2017	9.77	Put	Bond Future	1,688.3400		1.6883	1,760.4900	1.7605	4.273	0	0	0
2016/12/20	R248	02/02/2017	9.76	Call	Bond Future	2,555.5600		2.5556	2,406.1400	2.4061	(5.847)	0	0	0
2016/12/20	R248	02/02/2017	9.77	Call	Bond Future	2,605.8600		2.6059	2,455.0200	2.4550	(5.788)	0	0	0
2016/12/20	R248	02/02/2017	9.78	Call	Bond Future	2,656.5100		2.6565	2,504.2700	2.5043	(5.731)	0	0	0
2016/12/20	R248	04/05/2017	9.66	Call	Bond Future	3,476.5700		3.4766	3,350.2400	3.3502	(3.634)	0	0	0
2016/12/20	R248	04/05/2017			Bond Future	9.7121		92.2675	9.7376	92.0398	0.263	0.0000	0.0000	0
2016/12/20	R248	04/05/2017	9.67	Call	Bond Future	3,519.3100		3.5193	3,392.0900	3.3921	(3.615)	0	0	0
2016/12/20	R248	04/05/2017	9.65	Put	Bond Future	3,991.6200		3.9916	4,093.9000	4.0939	2.562	0	0	0
2016/12/20	R248	04/05/2017	9.67	Put	Bond Future	3,896.4700		3.8965	3,996.9700	3.9970	2.579	0	0	0
2016/12/20	R248	04/05/2017	9.65	Call	Bond Future	3,434.1000		3.4341	3,308.6600	3.3087	(3.653)	0	0	0
2016/12/20	R248	04/05/2017	9.66	Put	Bond Future	3,943.8300		3.9438	4,045.2200	4.0452	2.571	0	0	0
2016/12/20	R248	03/08/2017			Bond Future	9.7513		94.1082	9.7776	93.8748	0.271	0.0000	0.0000	0
2016/12/20	R248	03/08/2017	9.57	Call	Bond Future	4,074.9100		4.0749	3,955.1000	3.9551	(2.940)	0	0	0
2016/12/20	R248	03/08/2017	9.56	Put	Bond Future	5,759.2700		5.7593	5,873.5800	5.8736	1.985	0	0	0
2016/12/20	R248	03/08/2017	9.58	Put	Bond Future	5,656.0500		5.6561	5,768.9400	5.7689	1.996	0	0	0
2016/12/20	R248	03/08/2017	9.57	Put	Bond Future	5,707.3300		5.7073	5,820.9300	5.8209	1.990	0	0	0
2016/12/20	R248	03/08/2017	9.58	Call	Bond Future	4,115.0500		4.1150	3,994.5300	3.9945	(2.929)	0	0	0
2016/12/20	R248	03/08/2017	9.56	Call	Bond Future	4,035.2700		4.0353	3,916.1700	3.9162	(2.951)	0	0	0

Total

847040