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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/12/2016 TO 06/12/2016

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
2016/12/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	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
2016/12/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	2025	02/02/2017	130.01	Put	Bond Future	2,433.7900	2.4338	2,828.1100	2.8281	16.202	0	0	0
2016/12/06	2025	02/02/2017			Bond Future	127.5762	127.5762	127.1819	127.1819	(0.309)	0.0000	0.0000	3,156
2016/12/06	2025	02/02/2017	130.00	Put	Bond Future	2,423.7900	2.4238	2,818.1100	2.8181	16.269	0	0	0
2016/12/06	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2025	02/02/2017	129.99	Put	Bond Future	2,413.7900	2.4138	2,808.1100	2.8081	16.336	0	0	0
2016/12/06	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2025	04/05/2017			Bond Future	130.0589	130.0589	129.6561	129.6561	(0.310)	0.0000	0.0000	0
2016/12/06	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2025	04/05/2017	132.56	Put	Bond Future	2,501.1500	2.5012	2,903.8700	2.9039	16.101	0	0	0
2016/12/06	2025	04/05/2017	132.58	Put	Bond Future	2,521.1500	2.5212	2,923.8700	2.9239	15.974	0	0	0
2016/12/06	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2025	04/05/2017	132.57	Put	Bond Future	2,511.1500	2.5112	2,913.8700	2.9139	16.037	0	0	0
2016/12/06	2025	03/08/2017			Bond Future	131.3385	131.3385	130.9269	130.9269	(0.313)	0.0000	0.0000	0
2016/12/06	2025	03/08/2017	133.96	Put	Bond Future	2,621.4800	2.6215	3,033.1400	3.0331	15.703	0	0	0
2016/12/06	2025	03/08/2017	133.98	Put	Bond Future	2,641.4800	2.6415	3,053.1400	3.0531	15.584	0	0	0
2016/12/06	2025	03/08/2017	133.97	Put	Bond Future	2,631.4800	2.6315	3,043.1400	3.0431	15.644	0	0	0
2016/12/06	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2030	02/02/2017	9.29	Put	Bond Future	769.2700	0.7693	518.9400	0.5189	(32.541)	0	0	0
2016/12/06	2030	02/02/2017			Bond Future	9.4014	89.7684	9.3650	90.0187	(0.387)	0.0000	0.0000	32,061
2016/12/06	2030	02/02/2017	9.31	Put	Bond Future	630.4600	0.6305	380.1300	0.3801	(39.706)	0	0	0
2016/12/06	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2030	02/02/2017	9.30	Put	Bond Future	699.8300	0.6998	449.5000	0.4495	(35.770)	0	0	0
2016/12/06	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2030	04/05/2017			Bond Future	9.4538	91.5101	9.4162	91.7649	(0.397)	0.0000	0.0000	0
2016/12/06	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2030	04/05/2017	9.32	Put	Bond Future	911.7800	0.9118	657.0600	0.6571	(27.937)	0	0	0
2016/12/06	2030	04/05/2017	9.34	Put	Bond Future	774.6500	0.7747	519.9300	0.5199	(32.882)	0	0	0
2016/12/06	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2030	04/05/2017	9.33	Put	Bond Future	843.1800	0.8432	588.4600	0.5885	(30.209)	0	0	0
2016/12/06	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2030	03/08/2017	9.34	Put	Bond Future	1,079.2400	1.0792	820.1500	0.8202	(24.007)	0	0	0
2016/12/06	2030	03/08/2017			Bond Future	9.5004	89.3367	9.4617	89.5958	(0.408)	0.0000	0.0000	0
2016/12/06	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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2016/12/06	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2030	03/08/2017	9.33	Put	Bond Future	1,147.1100	1.1471	888.0200	0.8880	(22.586)	0	0	0
2016/12/06	2030	03/08/2017	9.35	Put	Bond Future	1,011.4500	1.0114	752.3600	0.7524	(25.616)	0	0	0
2016/12/06	2032	02/02/2017	9.53	Call	Bond Future	1,861.9600	1.8620	1,964.1600	1.9642	5.489	0	0	0
2016/12/06	2032	02/02/2017			Bond Future	9.5383	92.7144	9.5070	92.9442	(0.328)	0.0000	0.0000	18,016
2016/12/06	2032	02/02/2017	9.51	Call	Bond Future	1,789.3800	1.7894	1,888.7400	1.8887	5.553	0	0	0
2016/12/06	2032	02/02/2017	9.52	Call	Bond Future	1,825.3900	1.8254	1,926.1700	1.9262	5.521	0	0	0
2016/12/06	2032	02/02/2017	9.51	Put	Bond Future	1,997.3700	1.9974	1,866.8800	1.8669	(6.533)	0	0	0
2016/12/06	2032	02/02/2017	9.53	Put	Bond Future	1,922.9400	1.9229	1,795.2900	1.7953	(6.638)	0	0	0
2016/12/06	2032	02/02/2017	9.52	Put	Bond Future	1,959.8300	1.9598	1,830.7600	1.8308	(6.586)	0	0	0
2016/12/06	2032	04/05/2017	9.45	Call	Bond Future	2,536.5000	2.5365	2,636.1400	2.6361	3.928	0	0	0
2016/12/06	2032	04/05/2017			Bond Future	9.5899	90.3538	9.5576	90.5876	(0.336)	0.0000	0.0000	0
2016/12/06	2032	04/05/2017	9.46	Call	Bond Future	2,569.1900	2.5692	2,669.7300	2.6697	3.913	0	0	0
2016/12/06	2032	04/05/2017	9.44	Put	Bond Future	3,598.7500	3.5988	3,463.6700	3.4637	(3.754)	0	0	0
2016/12/06	2032	04/05/2017	9.46	Put	Bond Future	3,516.6700	3.5167	3,383.3800	3.3834	(3.790)	0	0	0
2016/12/06	2032	04/05/2017	9.44	Call	Bond Future	2,504.0500	2.5041	2,602.8000	2.6028	3.944	0	0	0
2016/12/06	2032	04/05/2017	9.45	Put	Bond Future	3,557.5500	3.5575	3,423.3600	3.4234	(3.772)	0	0	0
2016/12/06	2032	03/08/2017	9.43	Put	Bond Future	4,605.4900	4.6055	4,470.1200	4.4701	(2.939)	0	0	0
2016/12/06	2032	03/08/2017			Bond Future	9.6342	92.1644	9.6011	92.4023	(0.344)	0.0000	0.0000	0
2016/12/06	2032	03/08/2017	9.45	Put	Bond Future	4,523.1800	4.5232	4,389.2500	4.3893	(2.961)	0	0	0
2016/12/06	2032	03/08/2017	9.44	Put	Bond Future	4,564.2000	4.5642	4,429.5500	4.4295	(2.950)	0	0	0
2016/12/06	2032	03/08/2017	9.44	Call	Bond Future	3,158.6000	3.1586	3,261.8300	3.2618	3.268	0	0	0
2016/12/06	2032	03/08/2017	9.43	Call	Bond Future	3,126.6600	3.1267	3,229.1700	3.2292	3.279	0	0	0
2016/12/06	2032	03/08/2017	9.45	Call	Bond Future	3,190.7200	3.1907	3,294.6700	3.2947	3.258	0	0	0
2016/12/06	2033	02/02/2017			Bond Future	107.2073	107.2073	106.4599	106.4599	(0.697)	0.0000	0.0000	5,474
2016/12/06	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2033	02/02/2017	109.70	Put	Bond Future	2,492.7400	2.4927	3,240.0700	3.2401	29.980	0	0	0
2016/12/06	2033	02/02/2017	109.71	Put	Bond Future	2,502.7400	2.5027	3,250.0700	3.2501	29.860	0	0	0
2016/12/06	2033	02/02/2017	109.72	Put	Bond Future	2,512.7400	2.5127	3,260.0700	3.2601	29.742	0	0	0
2016/12/06	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2033	04/05/2017			Bond Future	108.2536	108.2536	107.4911	107.4911	(0.704)	0.0000	0.0000	0
2016/12/06	2033	04/05/2017	110.83	Put	Bond Future	2,576.3700	2.5764	3,338.9000	3.3389	29.597	0	0	0
2016/12/06	2033	04/05/2017	110.85	Put	Bond Future	2,596.3700	2.5964	3,358.9000	3.3589	29.369	0	0	0
2016/12/06	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2033	04/05/2017	110.84	Put	Bond Future	2,586.3700	2.5864	3,348.9000	3.3489	29.483	0	0	0
2016/12/06	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2033	03/08/2017	113.14	Put	Bond Future	2,711.4200	2.7114	3,489.9200	3.4899	28.712	0	0	0
2016/12/06	2033	03/08/2017			Bond Future	110.4286	110.4286	109.6501	109.6501	(0.705)	0.0000	0.0000	0
2016/12/06	2033	03/08/2017	113.13	Put	Bond Future	2,701.4200	2.7014	3,479.9200	3.4799	28.818	0	0	0
2016/12/06	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2033	03/08/2017	113.12	Put	Bond Future	2,691.4200	2.6914	3,469.9200	3.4699	28.925	0	0	0

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2016/12/06	2037	02/02/2017	9.68	Put	Bond Future	2,321.3200		2.3213	2,115.6000	2.1156	(8.862)	0	0	0
2016/12/06	2037	02/02/2017			Bond Future	9.7272		89.4358	9.6807	89.8092	(0.478)	0.0000	0.0000	45,256
2016/12/06	2037	02/02/2017	9.67	Put	Bond Future	2,364.5000		2.3645	2,156.5300	2.1565	(8.796)	0	0	0
2016/12/06	2037	02/02/2017	9.68	Call	Bond Future	1,942.7300		1.9427	2,110.3600	2.1104	8.629	0	0	0
2016/12/06	2037	02/02/2017	9.66	Call	Bond Future	1,868.2500		1.8682	2,031.3800	2.0314	8.732	0	0	0
2016/12/06	2037	02/02/2017	9.67	Call	Bond Future	1,905.3500		1.9053	2,070.7300	2.0707	8.680	0	0	0
2016/12/06	2037	02/02/2017	9.66	Put	Bond Future	2,408.0800		2.4081	2,197.8600	2.1979	(8.730)	0	0	0
2016/12/06	2037	04/05/2017			Bond Future	9.7808		91.1711	9.7329	91.5512	(0.490)	0.0000	0.0000	0
2016/12/06	2037	04/05/2017	9.58	Put	Bond Future	4,274.3300		4.2743	4,054.9100	4.0549	(5.133)	0	0	0
2016/12/06	2037	04/05/2017	9.60	Put	Bond Future	4,180.6500		4.1806	3,964.0700	3.9641	(5.181)	0	0	0
2016/12/06	2037	04/05/2017	9.59	Put	Bond Future	4,227.1900		4.2272	4,009.1900	4.0092	(5.157)	0	0	0
2016/12/06	2037	04/05/2017	9.60	Call	Bond Future	2,731.9700		2.7320	2,895.4700	2.8955	5.985	0	0	0
2016/12/06	2037	04/05/2017	9.58	Call	Bond Future	2,663.1300		2.6631	2,823.7900	2.8238	6.033	0	0	0
2016/12/06	2037	04/05/2017	9.59	Call	Bond Future	2,697.3100		2.6973	2,859.3900	2.8594	6.009	0	0	0
2016/12/06	2037	03/08/2017	9.57	Call	Bond Future	3,363.6300		3.3636	3,530.9400	3.5309	4.974	0	0	0
2016/12/06	2037	03/08/2017			Bond Future	9.8297		88.7404	9.7804	89.1275	(0.501)	0.0000	0.0000	0
2016/12/06	2037	03/08/2017	9.58	Call	Bond Future	3,397.6800		3.3977	3,566.1300	3.5661	4.958	0	0	0
2016/12/06	2037	03/08/2017	9.56	Put	Bond Future	5,480.8400		5.4808	5,259.9400	5.2599	(4.030)	0	0	0
2016/12/06	2037	03/08/2017	9.57	Put	Bond Future	5,433.2000		5.4332	5,213.4300	5.2134	(4.045)	0	0	0
2016/12/06	2037	03/08/2017	9.58	Put	Bond Future	5,386.1500		5.3862	5,167.5200	5.1675	(4.059)	0	0	0
2016/12/06	2037	03/08/2017	9.56	Call	Bond Future	3,330.0600		3.3301	3,496.2400	3.4962	4.990	0	0	0
2016/12/06	2038	02/02/2017	137.07	Put	Bond Future	3,697.9100		3.6979	5,501.9200	5.5019	48.785	0	0	0
2016/12/06	2038	02/02/2017			Bond Future	133.3721		133.3721	131.5681	131.5681	(1.353)	0.0000	0.0000	22,790
2016/12/06	2038	02/02/2017	137.06	Put	Bond Future	3,687.9100		3.6879	5,491.9200	5.4919	48.917	0	0	0
2016/12/06	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2038	02/02/2017	137.05	Put	Bond Future	3,677.9100		3.6779	5,481.9200	5.4819	49.050	0	0	0
2016/12/06	2038	04/05/2017	139.77	Put	Bond Future	3,802.3900		3.8024	5,642.1400	5.6421	48.384	0	0	0
2016/12/06	2038	04/05/2017			Bond Future	135.9676		135.9676	134.1279	134.1279	(1.353)	0.0000	0.0000	0
2016/12/06	2038	04/05/2017	139.79	Put	Bond Future	3,822.3900		3.8224	5,662.1400	5.6621	48.131	0	0	0
2016/12/06	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2038	04/05/2017	139.78	Put	Bond Future	3,812.3900		3.8124	5,652.1400	5.6521	48.257	0	0	0
2016/12/06	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2038	03/08/2017			Bond Future	137.1992		137.1992	135.3215	135.3215	(1.369)	0.0000	0.0000	0
2016/12/06	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2038	03/08/2017	141.16	Put	Bond Future	3,960.7500		3.9607	5,838.5300	5.8385	47.410	0	0	0
2016/12/06	2038	03/08/2017	141.18	Put	Bond Future	3,980.7500		3.9807	5,858.5300	5.8585	47.172	0	0	0
2016/12/06	2038	03/08/2017	141.17	Put	Bond Future	3,970.7500		3.9707	5,848.5300	5.8485	47.290	0	0	0
2016/12/06	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2040	02/02/2017	9.58	Call	Bond Future	1,635.2200		1.6352	1,784.6600	1.7847	9.139	0	0	0
2016/12/06	2040	02/02/2017			Bond Future	9.7567		93.2833	9.7102	93.6840	(0.477)	0.0000	0.0000	8,238
2016/12/06	2040	02/02/2017	9.59	Call	Bond Future	1,669.9000		1.6699	1,821.6600	1.8217	9.088	0	0	0
2016/12/06	2040	02/02/2017	9.60	Call	Bond Future	1,705.1900		1.7052	1,859.2700	1.8593	9.036	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
2016/12/06	2040	02/02/2017	9.58	Put	Bond Future	3,172.7500	3.1727	2,921.4300	2.9214	(7.921)	0	0	0
2016/12/06	2040	02/02/2017	9.60	Put	Bond Future	3,066.5900	3.0666	2,819.9100	2.8199	(8.044)	0	0	0
2016/12/06	2040	02/02/2017	9.59	Put	Bond Future	3,119.3000	3.1193	2,870.3000	2.8703	(7.983)	0	0	0
2016/12/06	2040	04/05/2017			Bond Future	9.8095	95.0933	9.7617	95.5013	(0.488)	0.0000	0.0000	0
2016/12/06	2040	04/05/2017	9.62	Put	Bond Future	4,589.1100	4.5891	4,355.7900	4.3558	(5.084)	0	0	0
2016/12/06	2040	04/05/2017	9.64	Put	Bond Future	4,489.1400	4.4891	4,258.8300	4.2588	(5.130)	0	0	0
2016/12/06	2040	04/05/2017	9.62	Call	Bond Future	2,955.4600	2.9555	3,130.1300	3.1301	5.910	0	0	0
2016/12/06	2040	04/05/2017	9.63	Put	Bond Future	4,538.8100	4.5388	4,306.9900	4.3070	(5.108)	0	0	0
2016/12/06	2040	04/05/2017	9.63	Call	Bond Future	2,992.5300	2.9925	3,168.7000	3.1687	5.887	0	0	0
2016/12/06	2040	04/05/2017	9.64	Call	Bond Future	3,030.1000	3.0301	3,207.7800	3.2078	5.864	0	0	0
2016/12/06	2040	03/08/2017			Bond Future	9.8577	92.4907	9.8085	92.9062	(0.499)	0.0000	0.0000	0
2016/12/06	2040	03/08/2017	9.61	Put	Bond Future	5,847.5900	5.8476	5,613.8300	5.6138	(3.998)	0	0	0
2016/12/06	2040	03/08/2017	9.63	Put	Bond Future	5,746.8800	5.7469	5,515.5400	5.5155	(4.025)	0	0	0
2016/12/06	2040	03/08/2017	9.61	Call	Bond Future	3,724.9300	3.7249	3,906.6200	3.9066	4.878	0	0	0
2016/12/06	2040	03/08/2017	9.62	Put	Bond Future	5,797.2200	5.7972	5,564.6800	5.5647	(4.011)	0	0	0
2016/12/06	2040	03/08/2017	9.62	Call	Bond Future	3,761.7800	3.7618	3,944.6900	3.9447	4.862	0	0	0
2016/12/06	2040	03/08/2017	9.63	Call	Bond Future	3,798.5400	3.7985	3,982.6500	3.9826	4.847	0	0	0
2016/12/06	2044	02/02/2017			Bond Future	9.7603	90.6056	9.7138	91.0108	(0.476)	0.0000	0.0000	20,651
2016/12/06	2044	02/02/2017	9.77	Call	Bond Future	2,394.8800	2.3949	2,590.5400	2.5905	8.170	0	0	0
2016/12/06	2044	02/02/2017	9.76	Put	Bond Future	2,353.5800	2.3536	2,141.7100	2.1417	(9.002)	0	0	0
2016/12/06	2044	02/02/2017	9.78	Put	Bond Future	2,268.0500	2.2681	2,060.9700	2.0610	(9.130)	0	0	0
2016/12/06	2044	02/02/2017	9.77	Put	Bond Future	2,310.6000	2.3106	2,101.1200	2.1011	(9.066)	0	0	0
2016/12/06	2044	02/02/2017	9.78	Call	Bond Future	2,438.9900	2.4390	2,637.0500	2.6370	8.121	0	0	0
2016/12/06	2044	02/02/2017	9.76	Call	Bond Future	2,351.0600	2.3511	2,544.3300	2.5443	8.221	0	0	0
2016/12/06	2044	04/05/2017			Bond Future	9.8111	92.3636	9.7633	92.7762	(0.487)	0.0000	0.0000	0
2016/12/06	2044	04/05/2017	9.67	Call	Bond Future	3,187.9200	3.1879	3,372.2700	3.3723	5.783	0	0	0
2016/12/06	2044	04/05/2017	9.66	Put	Bond Future	4,465.1600	4.4652	4,235.4000	4.2354	(5.146)	0	0	0
2016/12/06	2044	04/05/2017	9.68	Put	Bond Future	4,366.6100	4.3666	4,139.8900	4.1399	(5.192)	0	0	0
2016/12/06	2044	04/05/2017	9.67	Put	Bond Future	4,415.8000	4.4158	4,187.5700	4.1876	(5.168)	0	0	0
2016/12/06	2044	04/05/2017	9.68	Call	Bond Future	3,226.7100	3.2267	3,412.5700	3.4126	5.760	0	0	0
2016/12/06	2044	04/05/2017	9.66	Call	Bond Future	3,149.1700	3.1492	3,331.9900	3.3320	5.805	0	0	0
2016/12/06	2044	03/08/2017			Bond Future	9.8573	89.8316	9.8082	90.2517	(0.498)	0.0000	0.0000	0
2016/12/06	2044	03/08/2017	9.62	Put	Bond Future	5,886.7200	5.8867	5,652.0500	5.6521	(3.986)	0	0	0
2016/12/06	2044	03/08/2017	9.64	Put	Bond Future	5,784.7500	5.7848	5,552.5200	5.5525	(4.015)	0	0	0
2016/12/06	2044	03/08/2017	9.63	Put	Bond Future	5,835.4200	5.8354	5,601.9700	5.6020	(4.001)	0	0	0
2016/12/06	2044	03/08/2017	9.64	Call	Bond Future	3,899.4800	3.8995	4,087.3900	4.0874	4.819	0	0	0
2016/12/06	2044	03/08/2017	9.62	Call	Bond Future	3,824.5500	3.8245	4,010.0200	4.0100	4.849	0	0	0
2016/12/06	2044	03/08/2017	9.63	Call	Bond Future	3,861.7700	3.8618	4,048.4600	4.0485	4.834	0	0	0
2016/12/06	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2046	02/02/2017	137.14	Put	Bond Future	4,668.3700	4.6684	4,681.0900	4.6811	0.272	0	0	0
2016/12/06	2046	02/02/2017			Bond Future	132.4716	132.4716	132.4589	132.4589	(0.010)	0.0000	0.0000	18,408
2016/12/06	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2046	02/02/2017	137.13	Put	Bond Future	4,658.3700	4.6584	4,671.0900	4.6711	0.273	0	0	0
2016/12/06	2046	02/02/2017	137.15	Put	Bond Future	4,678.3700	4.6784	4,691.0900	4.6911	0.272	0	0	0
2016/12/06	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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2016/12/06	2046	04/05/2017			Bond Future	133.5203		133.5203	133.5067	133.5067	(0.010)	0.0000	0.0000	0
2016/12/06	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2046	04/05/2017	138.32	Put	Bond Future	4,799.6500		4.7996	4,813.2900	4.8133	0.284	0	0	0
2016/12/06	2046	04/05/2017	138.34	Put	Bond Future	4,819.6500		4.8196	4,833.2900	4.8333	0.283	0	0	0
2016/12/06	2046	04/05/2017	138.33	Put	Bond Future	4,809.6500		4.8096	4,823.2900	4.8233	0.284	0	0	0
2016/12/06	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2046	03/08/2017	141.17	Put	Bond Future	4,966.8900		4.9669	4,981.7400	4.9817	0.299	0	0	0
2016/12/06	2046	03/08/2017			Bond Future	136.2031		136.2031	136.1883	136.1883	(0.011)	0.0000	0.0000	0
2016/12/06	2046	03/08/2017	141.19	Put	Bond Future	4,986.8900		4.9869	5,001.7400	5.0017	0.298	0	0	0
2016/12/06	2046	03/08/2017	141.18	Put	Bond Future	4,976.8900		4.9769	4,991.7400	4.9917	0.298	0	0	0
2016/12/06	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2050	02/02/2017	144.97	Put	Bond Future	3,100.4000		3.1004	4,110.4600	4.1105	32.578	0	0	0
2016/12/06	2050	02/02/2017			Bond Future	141.8696		141.8696	140.8595	140.8595	(0.712)	0.0000	0.0000	24,942
2016/12/06	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2050	02/02/2017	144.96	Put	Bond Future	3,090.4000		3.0904	4,100.4600	4.1005	32.684	0	0	0
2016/12/06	2050	02/02/2017	144.98	Put	Bond Future	3,110.4000		3.1104	4,120.4600	4.1205	32.474	0	0	0
2016/12/06	2050	04/05/2017			Bond Future	144.6303		144.6303	143.6001	143.6001	(0.712)	0.0000	0.0000	0
2016/12/06	2050	04/05/2017	147.83	Put	Bond Future	3,199.7000		3.1997	4,229.9200	4.2299	32.197	0	0	0
2016/12/06	2050	04/05/2017	147.85	Put	Bond Future	3,219.7000		3.2197	4,249.9200	4.2499	31.997	0	0	0
2016/12/06	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2050	04/05/2017	147.84	Put	Bond Future	3,209.7000		3.2097	4,239.9200	4.2399	32.097	0	0	0
2016/12/06	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2050	03/08/2017			Bond Future	145.8736		145.8736	144.8212	144.8212	(0.721)	0.0000	0.0000	0
2016/12/06	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	2050	03/08/2017	149.22	Put	Bond Future	3,346.4100		3.3464	4,398.7600	4.3988	31.447	0	0	0
2016/12/06	2050	03/08/2017	149.24	Put	Bond Future	3,366.4100		3.3664	4,418.7600	4.4188	31.260	0	0	0
2016/12/06	2050	03/08/2017	149.23	Put	Bond Future	3,356.4100		3.3564	4,408.7600	4.4088	31.353	0	0	0
2016/12/06	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	AL37	02/02/2017			Index Future	510.3630		510.3630	511.0400	511.0400	0.133	0.0000	0.0000	7
2016/12/06	AL37	04/05/2017			Index Future	520.2610		520.2610	520.9490	520.9490	0.132	0.0000	0.0000	0
2016/12/06	AL37	03/08/2017			Index Future	530.6820		530.6820	531.3800	531.3800	0.132	0.0000	0.0000	0
2016/12/06	AL7T	02/02/2017			Index Future	588.7510		588.7510	590.1900	590.1900	0.244	0.0000	0.0000	2
2016/12/06	AL7T	04/05/2017			Index Future	600.1710		600.1710	601.6340	601.6340	0.244	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
2016/12/06	AL7T	03/08/2017			Index Future	612.1920	612.1920	613.6800	613.6800	0.243	0.0000	0.0000	0
2016/12/06	ALBI	02/02/2017			Index Future	534.1450	534.1450	535.7170	535.7170	0.294	0.0000	0.0000	746
2016/12/06	ALBI	04/05/2017			Index Future	544.5050	544.5050	546.1040	546.1040	0.294	0.0000	0.0000	0
2016/12/06	ALBI	03/08/2017			Index Future	555.4110	555.4110	557.0390	557.0390	0.293	0.0000	0.0000	0
2016/12/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	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
2016/12/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/06	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	EL28	02/02/2017			Bond Future	129.0401	129.0401	128.6519	128.6519	(0.301)	0.0000	0.0000	0
2016/12/06	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	EL28	02/02/2017	135.10	Put	Bond Future	6,059.9100	6.0599	6,448.0800	6.4481	6.406	0	0	0
2016/12/06	EL28	02/02/2017	135.12	Put	Bond Future	6,079.9100	6.0799	6,468.0800	6.4681	6.384	0	0	0
2016/12/06	EL28	02/02/2017	135.11	Put	Bond Future	6,069.9100	6.0699	6,458.0800	6.4581	6.395	0	0	0
2016/12/06	EL28	04/05/2017			Bond Future	129.8682	129.8682	129.4716	129.4716	(0.305)	0.0000	0.0000	0
2016/12/06	EL28	04/05/2017	137.90	Put	Bond Future	8,031.8400	8.0318	8,428.4000	8.4284	4.937	0	0	0
2016/12/06	EL28	04/05/2017	137.92	Put	Bond Future	8,051.8400	8.0518	8,448.4000	8.4484	4.925	0	0	0
2016/12/06	EL28	04/05/2017	137.91	Put	Bond Future	8,041.8400	8.0418	8,438.4000	8.4384	4.931	0	0	0
2016/12/06	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2016/12/06	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/06	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/06	EL28	03/08/2017			Bond Future		132.4776	132.4776	132.0722	(0.306)	0.0000	0.0000	0	
2016/12/06	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/06	EL28	03/08/2017	135.16	Put	Bond Future		2,682.3700	2.6824	3,087.8300	3.0878	15.116	0	0	0
2016/12/06	EL28	03/08/2017	135.18	Put	Bond Future		2,702.3700	2.7024	3,107.8300	3.1078	15.004	0	0	0
2016/12/06	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/06	EL28	03/08/2017	135.17	Put	Bond Future		2,692.3700	2.6924	3,097.8300	3.0978	15.060	0	0	0
2016/12/06	ES33	02/02/2017			Bond Future		10.6408	78.7523	10.5938	(0.442)	0.0000	0.0000	8,849	
2016/12/06	ES33	02/02/2017	10.59	Put	Bond Future		319.8500	0.3198	24.0500	0.0240	(92.481)	0	0	0
2016/12/06	ES33	02/02/2017	10.61	Put	Bond Future		193.7500	0.1938	0.0000	0.0000	(100.000)	0	0	0
2016/12/06	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	ES33	02/02/2017	10.60	Put	Bond Future		256.7600	0.2568	0.0000	0.0000	(100.000)	0	0	0
2016/12/06	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	39.0400	0.0390	100.000	0	0	0
2016/12/06	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	102.0500	0.1021	100.000	0	0	0
2016/12/06	ES33	04/05/2017			Bond Future		10.7238	76.4862	10.6753	(0.453)	0.0000	0.0000	0	
2016/12/06	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	ES33	04/05/2017	10.54	Put	Bond Future		1,150.4000	1.1504	849.2400	0.8492	(26.179)	0	0	0
2016/12/06	ES33	04/05/2017	10.56	Put	Bond Future		1,023.9700	1.0240	722.8100	0.7228	(29.411)	0	0	0
2016/12/06	ES33	04/05/2017	10.55	Put	Bond Future		1,087.1500	1.0872	785.9900	0.7860	(27.702)	0	0	0
2016/12/06	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	ES33	03/08/2017			Bond Future		10.8002	78.0189	10.7502	(0.463)	0.0000	0.0000	0	
2016/12/06	ES33	03/08/2017	10.53	Put	Bond Future		1,678.0200	1.6780	1,371.4000	1.3714	(18.273)	0	0	0
2016/12/06	ES33	03/08/2017	10.55	Put	Bond Future		1,551.9200	1.5519	1,245.3000	1.2453	(19.757)	0	0	0
2016/12/06	ES33	03/08/2017	10.54	Put	Bond Future		1,614.9300	1.6149	1,308.3100	1.3083	(18.987)	0	0	0
2016/12/06	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	ES42	02/02/2017			Bond Future		10.7723	82.8278	10.7356	(0.341)	0.0000	0.0000	8,777	
2016/12/06	ES42	04/05/2017			Bond Future		10.8551	80.1719	10.8172	(0.349)	0.0000	0.0000	0	
2016/12/06	ES42	03/08/2017			Bond Future		10.9303	81.7788	10.8913	(0.357)	0.0000	0.0000	0	
2016/12/06	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	2,540.0000	0.2540	100.000	0	0	0
2016/12/06	GOVI	02/02/2017			GOVI		532.0170	532.0170	533.5940	533.5940	0.296	0.0000	0.0000	487
2016/12/06	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	2,740.0000	0.2740	100.000	0	0	0
2016/12/06	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	2,640.0000	0.2640	100.000	0	0	0
2016/12/06	GOVI	02/02/2017	533.32	Put	GOVI		13,030.0000	1.3030	0.0000	0.0000	(100.000)	0	0	0
2016/12/06	GOVI	02/02/2017	533.34	Put	GOVI		13,230.0000	1.3230	0.0000	0.0000	(100.000)	0	0	0
2016/12/06	GOVI	02/02/2017	533.33	Put	GOVI		13,130.0000	1.3130	0.0000	0.0000	(100.000)	0	0	0
2016/12/06	GOVI	04/05/2017			GOVI		542.3360	542.3360	543.9400	543.9400	0.296	0.0000	0.0000	0
2016/12/06	GOVI	04/05/2017	262.19	Call	GOVI		2,801,460.0000	280.1460	2,817,500.0000	281.7500	0.573	0	0	0
2016/12/06	GOVI	04/05/2017	262.20	Call	GOVI		2,801,360.0000	280.1360	2,817,400.0000	281.7400	0.573	0	0	0
2016/12/06	GOVI	04/05/2017	262.18	Call	GOVI		2,801,560.0000	280.1560	2,817,600.0000	281.7600	0.573	0	0	0
2016/12/06	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	GOVI	04/05/2017	262.18	Put	GOVI		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
2016/12/06	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	GOVI	03/08/2017			GOVI	553.1990	553.1990	554.8310	554.8310	0.295	0.0000	0.0000	0
2016/12/06	GOVI	03/08/2017	561.11	Put	GOVI	79,110.0000	7.9110	62,790.0000	6.2790	(20.630)	0	0	0
2016/12/06	GOVI	03/08/2017	561.09	Put	GOVI	78,910.0000	7.8910	62,590.0000	6.2590	(20.682)	0	0	0
2016/12/06	GOVI	03/08/2017	561.10	Put	GOVI	79,010.0000	7.9010	62,690.0000	6.2690	(20.656)	0	0	0
2016/12/06	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/06	IGOV	02/02/2017			Index Future	249.5820	249.5820	248.7460	248.7460	(0.335)	0.0000	0.0000	1,030
2016/12/06	IGOV	04/05/2017			Index Future	254.4380	254.4380	253.5850	253.5850	(0.335)	0.0000	0.0000	0
2016/12/06	IGOV	03/08/2017			Index Future	259.5490	259.5490	258.6770	258.6770	(0.336)	0.0000	0.0000	0
2016/12/06	ILBI	02/02/2017			Index Future	677.1500	677.1500	675.2300	675.2300	(0.284)	0.0000	0.0000	155
2016/12/06	ILBI	04/05/2017			Index Future	690.2980	690.2980	688.3390	688.3390	(0.284)	0.0000	0.0000	0
2016/12/06	ILBI	03/08/2017			Index Future	703.8860	703.8860	701.8890	701.8890	(0.284)	0.0000	0.0000	0
2016/12/06	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/12/06	IS01	16/03/2017			Interest Rate Swap	100.0090	100.0090	100.0077	100.0077	(0.001)	0.0000	0.0000	0
2016/12/06	IS01	15/06/2017			Interest Rate Swap	99.6415	99.6415	99.6353	99.6353	(0.006)	0.0000	0.0000	0
2016/12/06	IS01	21/09/2017			Interest Rate Swap	99.7031	99.7031	99.6894	99.6894	(0.014)	0.0000	0.0000	0
2016/12/06	IS01	21/12/2017			Interest Rate Swap	100.0073	100.0073	99.9866	99.9866	(0.021)	0.0000	0.0000	0
2016/12/06	IS02	18/12/2017			Interest Rate Swap	100.0293	100.0293	100.0084	100.0084	(0.021)	0.0000	0.0000	0
2016/12/06	IS02	16/03/2018			Interest Rate Swap	99.3528	99.3528	99.3241	99.3241	(0.029)	0.0000	0.0000	0
2016/12/06	IS02	15/06/2018			Interest Rate Swap	99.0667	99.0667	99.0301	99.0301	(0.037)	0.0000	0.0000	0
2016/12/06	IS02	21/09/2018			Interest Rate Swap	99.1834	99.1834	99.1392	99.1392	(0.045)	0.0000	0.0000	0
2016/12/06	IS02	21/12/2018			Interest Rate Swap	99.7300	99.7300	99.6800	99.6800	(0.050)	0.0000	0.0000	0
2016/12/06	IS05	17/12/2020			Interest Rate Swap	98.5866	98.5866	98.4695	98.4695	(0.119)	0.0000	0.0000	0
2016/12/06	IS05	16/03/2021			Interest Rate Swap	97.9842	97.9842	97.8617	97.8617	(0.125)	0.0000	0.0000	0
2016/12/06	IS05	15/06/2021			Interest Rate Swap	97.3498	97.3498	97.2223	97.2223	(0.131)	0.0000	0.0000	0
2016/12/06	IS05	21/09/2021			Interest Rate Swap	97.6910	97.6910	97.5574	97.5574	(0.137)	0.0000	0.0000	0
2016/12/06	IS05	21/12/2021			Interest Rate Swap	99.9887	99.9887	99.8478	99.8478	(0.141)	0.0000	0.0000	50
2016/12/06	IS10	17/12/2025			Interest Rate Swap	99.7233	99.7233	99.5046	99.5046	(0.219)	0.0000	0.0000	0
2016/12/06	IS10	16/03/2026			Interest Rate Swap	96.8945	96.8945	96.6642	96.6642	(0.238)	0.0000	0.0000	0
2016/12/06	IS10	15/06/2026			Interest Rate Swap	95.7508	95.7508	95.5086	95.5086	(0.253)	0.0000	0.0000	0
2016/12/06	IS10	21/09/2026			Interest Rate Swap	97.9042	97.9042	97.6546	97.6546	(0.255)	0.0000	0.0000	0
2016/12/06	IS10	21/12/2026			Interest Rate Swap	101.5964	101.5964	101.3454	101.3454	(0.247)	0.0000	0.0000	0
2016/12/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/12/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

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2016/12/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/06	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10,000
2016/12/06	JBAF	18/01/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/12/06	JBAF	15/02/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/12/06	JBAF	15/03/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	1,000
2016/12/06	JBAF	19/04/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/12/06	JBAF	17/05/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/12/06	JBAF	21/06/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/12/06	JBAF	20/09/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/12/06	JBAF	20/12/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/12/06	JBAF	20/03/2018			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/12/06	JBAF	20/06/2018			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/12/06	JBAF	19/09/2018			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/12/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/06	R023	02/02/2017	8.85	Call	Bond Future	1,346.9500	1.3469	1,423.5000	1.4235	5.683	0	0	0
2016/12/06	R023	02/02/2017			Bond Future	8.7299	98.8815	8.6981	99.0244	(0.364)	0.0000	0.0000	19,260
2016/12/06	R023	02/02/2017	8.86	Call	Bond Future	1,373.4100	1.3734	1,450.9200	1.4509	5.644	0	0	0
2016/12/06	R023	02/02/2017	8.84	Put	Bond Future	826.9100	0.8269	759.5300	0.7595	(8.148)	0	0	0
2016/12/06	R023	02/02/2017	8.86	Put	Bond Future	790.2200	0.7902	724.7700	0.7248	(8.283)	0	0	0
2016/12/06	R023	02/02/2017	8.84	Call	Bond Future	1,320.7700	1.3208	1,396.3500	1.3963	5.722	0	0	0
2016/12/06	R023	02/02/2017	8.85	Put	Bond Future	808.4100	0.8084	742.0000	0.7420	(8.215)	0	0	0
2016/12/06	R023	04/05/2017	8.61	Call	Bond Future	1,307.4900	1.3075	1,366.7900	1.3668	4.535	0	0	0
2016/12/06	R023	04/05/2017			Bond Future	8.7748	96.8671	8.7414	97.0123	(0.380)	0.0000	0.0000	0
2016/12/06	R023	04/05/2017	8.59	Call	Bond Future	1,269.7600	1.2698	1,327.8600	1.3279	4.576	0	0	0
2016/12/06	R023	04/05/2017	8.60	Call	Bond Future	1,288.5400	1.2885	1,347.2400	1.3472	4.556	0	0	0
2016/12/06	R023	04/05/2017	8.59	Put	Bond Future	2,077.7500	2.0778	1,990.6600	1.9907	(4.192)	0	0	0
2016/12/06	R023	04/05/2017	8.61	Put	Bond Future	2,027.6000	2.0276	1,941.7100	1.9417	(4.236)	0	0	0
2016/12/06	R023	04/05/2017	8.60	Put	Bond Future	2,052.5800	2.0526	1,966.0900	1.9661	(4.214)	0	0	0
2016/12/06	R023	03/08/2017	8.60	Put	Bond Future	2,490.3800	2.4904	2,404.7300	2.4047	(3.439)	0	0	0
2016/12/06	R023	03/08/2017			Bond Future	8.8076	98.8080	8.7726	98.9554	(0.398)	0.0000	0.0000	0
2016/12/06	R023	03/08/2017	8.59	Put	Bond Future	2,514.4100	2.5144	2,428.2800	2.4283	(3.425)	0	0	0
2016/12/06	R023	03/08/2017	8.60	Call	Bond Future	1,613.0700	1.6131	1,674.8100	1.6748	3.827	0	0	0
2016/12/06	R023	03/08/2017	8.58	Call	Bond Future	1,575.9400	1.5759	1,636.7100	1.6367	3.856	0	0	0
2016/12/06	R023	03/08/2017	8.59	Call	Bond Future	1,594.5900	1.5946	1,655.8500	1.6559	3.842	0	0	0
2016/12/06	R023	03/08/2017	8.58	Put	Bond Future	2,538.3000	2.5383	2,451.6800	2.4517	(3.413)	0	0	0
2016/12/06	R035	02/02/2017			Bond Future	9.6805	97.1004	9.6288	97.5164	(0.534)	0.0000	0.0000	6,944
2016/12/06	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R035	02/02/2017	9.50	Put	Bond Future	1,463.6800	1.4637	1,047.7100	1.0477	(28.419)	0	0	0
2016/12/06	R035	02/02/2017	9.51	Put	Bond Future	1,381.6700	1.3817	965.7000	0.9657	(30.106)	0	0	0
2016/12/06	R035	02/02/2017	9.52	Put	Bond Future	1,299.7600	1.2998	883.7900	0.8838	(32.004)	0	0	0
2016/12/06	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R035	04/05/2017	9.55	Put	Bond Future	1,457.0400	1.4570	1,033.4700	1.0335	(29.071)	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
2016/12/06	R035	04/05/2017			Bond Future	9.7317	94.4807	9.6784	94.9042	(0.547)	0.0000	0.0000	0
2016/12/06	R035	04/05/2017	9.54	Put	Bond Future	1,538.2300	1.5382	1,114.6600	1.1147	(27.536)	0	0	0
2016/12/06	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R035	04/05/2017	9.53	Put	Bond Future	1,619.5300	1.6195	1,195.9600	1.1960	(26.154)	0	0	0
2016/12/06	R035	03/08/2017			Bond Future	9.7766	96.3738	9.7218	96.8052	(0.561)	0.0000	0.0000	0
2016/12/06	R035	03/08/2017	9.52	Put	Bond Future	2,045.4200	2.0454	1,614.0400	1.6140	(21.090)	0	0	0
2016/12/06	R035	03/08/2017	9.50	Put	Bond Future	2,207.6900	2.2077	1,776.3100	1.7763	(19.540)	0	0	0
2016/12/06	R035	03/08/2017	9.51	Put	Bond Future	2,126.5000	2.1265	1,695.1200	1.6951	(20.286)	0	0	0
2016/12/06	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R186	02/02/2017	8.00	Put	Bond Future	7,272.0000	7.2720	6,995.2000	6.9952	(3.806)	0	0	0
2016/12/06	R186	02/02/2017	9.40	Call	Bond Future	3,333.5500	3.3336	3,538.4200	3.5384	6.146	0	0	0
2016/12/06	R186	02/02/2017	8.81	Put	Bond Future	2,416.4100	2.4164	2,228.7300	2.2287	(7.767)	0	0	0
2016/12/06	R186	02/02/2017	9.10	Put	Bond Future	1,356.2700	1.3563	1,222.9100	1.2229	(9.833)	0	0	2,546
2016/12/06	R186	02/02/2017			Bond Future	9.0054	111.0006	8.9637	111.2870	(0.463)	0.0000	0.0000	114,111
2016/12/06	R186	02/02/2017	9.50	Call	Bond Future	3,840.8000	3.8408	4,060.1400	4.0601	5.711	0	0	0
2016/12/06	R186	02/02/2017	8.43	Put	Bond Future	4,406.7000	4.4067	4,161.8500	4.1619	(5.556)	0	0	0
2016/12/06	R186	02/02/2017	8.80	Put	Bond Future	2,460.4500	2.4604	2,270.9900	2.2710	(7.700)	0	0	0
2016/12/06	R186	02/02/2017	8.87	Call	Bond Future	1,227.8800	1.2279	1,337.6200	1.3376	8.937	0	0	0
2016/12/06	R186	02/02/2017	8.90	Put	Bond Future	2,042.2000	2.0422	1,871.0500	1.8710	(8.381)	0	0	750
2016/12/06	R186	02/02/2017	8.00	Call	Bond Future	68.2800	0.0683	77.9500	0.0780	14.162	0	0	7,000
2016/12/06	R186	02/02/2017	8.60	Call	Bond Future	608.0800	0.6081	672.1600	0.6722	10.538	0	0	7,000
2016/12/06	R186	02/02/2017	8.81	Call	Bond Future	1,064.1400	1.0641	1,162.9300	1.1629	9.284	0	0	0
2016/12/06	R186	02/02/2017	8.37	Call	Bond Future	293.4600	0.2935	328.5200	0.3285	11.947	0	0	500
2016/12/06	R186	02/02/2017	8.62	Put	Bond Future	3,332.8900	3.3329	3,113.5000	3.1135	(6.583)	0	0	0
2016/12/06	R186	02/02/2017	8.79	Call	Bond Future	1,013.0100	1.0130	1,108.2400	1.1082	9.401	0	0	0
2016/12/06	R186	02/02/2017	8.95	Call	Bond Future	1,470.3300	1.4703	1,595.0700	1.5951	8.484	0	0	0
2016/12/06	R186	02/02/2017	9.02	Call	Bond Future	1,705.9100	1.7059	1,843.9300	1.8439	8.091	0	0	0
2016/12/06	R186	02/02/2017	8.87	Put	Bond Future	2,162.5000	2.1625	1,985.7700	1.9858	(8.172)	0	0	500
2016/12/06	R186	02/02/2017	9.50	Put	Bond Future	515.3600	0.5154	448.2300	0.4482	(13.026)	0	0	13,500
2016/12/06	R186	02/02/2017	8.43	Call	Bond Future	359.4200	0.3594	401.0400	0.4010	11.580	0	0	750
2016/12/06	R186	02/02/2017	8.80	Call	Bond Future	1,038.3600	1.0384	1,135.3700	1.1354	9.343	0	0	0
2016/12/06	R186	02/02/2017	8.90	Call	Bond Future	1,315.6200	1.3156	1,430.9400	1.4309	8.765	0	0	0
2016/12/06	R186	02/02/2017	9.40	Put	Bond Future	669.3200	0.6693	587.7200	0.5877	(12.191)	0	0	750
2016/12/06	R186	02/02/2017	9.10	Call	Bond Future	2,003.1900	2.0032	2,156.3000	2.1563	7.643	0	0	0
2016/12/06	R186	02/02/2017	8.37	Put	Bond Future	4,774.2700	4.7743	4,522.8600	4.5229	(5.266)	0	0	0
2016/12/06	R186	02/02/2017	8.60	Put	Bond Future	3,438.9600	3.4390	3,216.5700	3.2166	(6.467)	0	0	0
2016/12/06	R186	02/02/2017	8.62	Call	Bond Future	643.9700	0.6440	711.0500	0.7111	10.417	0	0	500
2016/12/06	R186	02/02/2017	8.79	Put	Bond Future	2,504.9700	2.5050	2,313.7300	2.3137	(7.634)	0	0	0
2016/12/06	R186	02/02/2017	8.95	Put	Bond Future	1,851.3600	1.8514	1,689.6300	1.6896	(8.736)	0	0	2,546
2016/12/06	R186	02/02/2017	9.02	Put	Bond Future	1,605.6100	1.6056	1,457.1600	1.4572	(9.246)	0	0	500
2016/12/06	R186	04/05/2017			Bond Future	9.0526	113.1540	9.0093	113.4454	(0.478)	0.0000	0.0000	0
2016/12/06	R186	04/05/2017	8.89	Put	Bond Future	3,211.8600	3.2119	3,044.0000	3.0440	(5.226)	0	0	0
2016/12/06	R186	04/05/2017	8.91	Put	Bond Future	3,135.5100	3.1355	2,970.0200	2.9700	(5.278)	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
2016/12/06	R186	04/05/2017	8.90	Put	Bond Future	3,173.5400	3.1735	3,006.8600	3.0069	(5.252)	0	0	0
2016/12/06	R186	04/05/2017	8.91	Call	Bond Future	2,171.4500	2.1715	2,297.3600	2.2974	5.798	0	0	0
2016/12/06	R186	04/05/2017	8.89	Call	Bond Future	2,111.7100	2.1117	2,235.2500	2.2353	5.850	0	0	0
2016/12/06	R186	04/05/2017	8.90	Call	Bond Future	2,141.4600	2.1415	2,266.1800	2.2662	5.824	0	0	0
2016/12/06	R186	03/08/2017	8.93	Put	Bond Future	3,865.5400	3.8655	3,701.8100	3.7018	(4.236)	0	0	0
2016/12/06	R186	03/08/2017			Bond Future	9.0909	110.1158	9.0459	110.4123	(0.495)	0.0000	0.0000	0
2016/12/06	R186	03/08/2017	8.92	Put	Bond Future	3,901.9700	3.9020	3,737.2900	3.7373	(4.220)	0	0	0
2016/12/06	R186	03/08/2017	8.91	Call	Bond Future	2,740.2200	2.7402	2,871.1000	2.8711	4.776	0	0	0
2016/12/06	R186	03/08/2017	8.93	Call	Bond Future	2,800.2000	2.8002	2,932.9700	2.9330	4.741	0	0	0
2016/12/06	R186	03/08/2017	8.92	Call	Bond Future	2,769.9400	2.7699	2,901.7600	2.9018	4.759	0	0	0
2016/12/06	R186	03/08/2017	8.91	Put	Bond Future	3,938.9900	3.9390	3,773.3700	3.7734	(4.205)	0	0	0
2016/12/06	R197	02/02/2017			Bond Future	296.1589	296.1589	296.1309	296.1309	(0.009)	0.0000	0.0000	1,246
2016/12/06	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R197	02/02/2017	302.57	Put	Bond Future	6,411.1400	6.4111	6,439.1300	6.4391	0.437	0	0	0
2016/12/06	R197	02/02/2017	302.59	Put	Bond Future	6,431.1400	6.4311	6,459.1300	6.4591	0.435	0	0	0
2016/12/06	R197	02/02/2017	302.58	Put	Bond Future	6,421.1400	6.4211	6,449.1300	6.4491	0.436	0	0	0
2016/12/06	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R197	04/05/2017	308.58	Put	Bond Future	6,657.9700	6.6580	6,688.2900	6.6883	0.455	0	0	0
2016/12/06	R197	04/05/2017			Bond Future	301.9220	301.9220	301.8917	301.8917	(0.010)	0.0000	0.0000	0
2016/12/06	R197	04/05/2017	308.60	Put	Bond Future	6,677.9700	6.6780	6,708.2900	6.7083	0.454	0	0	0
2016/12/06	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R197	04/05/2017	308.59	Put	Bond Future	6,667.9700	6.6680	6,698.2900	6.6983	0.455	0	0	0
2016/12/06	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R197	03/08/2017			Bond Future	301.0841	301.0841	301.0512	301.0512	(0.011)	0.0000	0.0000	0
2016/12/06	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R197	03/08/2017	308.05	Put	Bond Future	6,965.8700	6.9659	6,998.8100	6.9988	0.473	0	0	0
2016/12/06	R197	03/08/2017	308.07	Put	Bond Future	6,985.8700	6.9859	7,018.8100	7.0188	0.472	0	0	0
2016/12/06	R197	03/08/2017	308.06	Put	Bond Future	6,975.8700	6.9759	7,008.8100	7.0088	0.472	0	0	0
2016/12/06	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R202	02/02/2017			Bond Future	246.3046	246.3046	245.6287	245.6287	(0.274)	0.0000	0.0000	36,620
2016/12/06	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R202	02/02/2017	251.72	Put	Bond Future	5,415.3900	5.4154	6,091.2800	6.0913	12.481	0	0	0
2016/12/06	R202	02/02/2017	251.74	Put	Bond Future	5,435.3900	5.4354	6,111.2800	6.1113	12.435	0	0	0
2016/12/06	R202	02/02/2017	251.73	Put	Bond Future	5,425.3900	5.4254	6,101.2800	6.1013	12.458	0	0	0
2016/12/06	R202	04/05/2017	256.73	Put	Bond Future	5,632.3000	5.6323	6,322.6000	6.3226	12.256	0	0	0
2016/12/06	R202	04/05/2017			Bond Future	251.0977	251.0977	250.4074	250.4074	(0.275)	0.0000	0.0000	0
2016/12/06	R202	04/05/2017	256.72	Put	Bond Future	5,622.3000	5.6223	6,312.6000	6.3126	12.278	0	0	0
2016/12/06	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R202	04/05/2017	256.71	Put	Bond Future	5,612.3000	5.6123	6,302.6000	6.3026	12.300	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
2016/12/06	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R202	03/08/2017			Bond Future	252.4755	252.4755	251.7696	251.7696	(0.280)	0.0000	0.0000	0
2016/12/06	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R202	03/08/2017	258.35	Put	Bond Future	5,874.5300	5.8745	6,580.3700	6.5804	12.015	0	0	0
2016/12/06	R202	03/08/2017	258.37	Put	Bond Future	5,894.5300	5.8945	6,600.3700	6.6004	11.974	0	0	0
2016/12/06	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R202	03/08/2017	258.36	Put	Bond Future	5,884.5300	5.8845	6,590.3700	6.5904	11.995	0	0	0
2016/12/06	R203	02/02/2017	7.70	Call	Bond Future	95.6600	0.0957	95.0000	0.0950	(0.690)	0	0	0
2016/12/06	R203	02/02/2017	7.71	Put	Bond Future	107.0500	0.1071	105.9500	0.1060	(1.028)	0	0	0
2016/12/06	R203	02/02/2017			Bond Future	7.7249	103.5940	7.7241	103.5944	(0.010)	0.0000	0.0000	27,039
2016/12/06	R203	02/02/2017	7.71	Call	Bond Future	98.4500	0.0985	97.7900	0.0978	(0.670)	0	0	0
2016/12/06	R203	02/02/2017	7.72	Call	Bond Future	101.4600	0.1015	100.8000	0.1008	(0.651)	0	0	0
2016/12/06	R203	02/02/2017	7.70	Put	Bond Future	110.0400	0.1100	108.9400	0.1089	(1.000)	0	0	0
2016/12/06	R203	02/02/2017	7.72	Put	Bond Future	104.2700	0.1043	103.1700	0.1032	(1.055)	0	0	0
2016/12/06	R203	04/05/2017	6.91	Call	Bond Future	28.6200	0.0286	28.3600	0.0284	(0.908)	0	0	0
2016/12/06	R203	04/05/2017	6.92	Put	Bond Future	238.0600	0.2381	237.9100	0.2379	(0.063)	0	0	0
2016/12/06	R203	04/05/2017			Bond Future	7.5165	101.4305	7.5168	101.4304	0.004	0.0000	0.0000	0
2016/12/06	R203	04/05/2017	6.92	Call	Bond Future	29.3400	0.0293	29.0700	0.0291	(0.920)	0	0	0
2016/12/06	R203	04/05/2017	6.93	Call	Bond Future	30.0600	0.0301	29.8000	0.0298	(0.865)	0	0	0
2016/12/06	R203	04/05/2017	6.91	Put	Bond Future	240.8500	0.2409	240.7100	0.2407	(0.058)	0	0	0
2016/12/06	R203	04/05/2017	6.93	Put	Bond Future	235.2700	0.2353	235.1300	0.2351	(0.060)	0	0	0
2016/12/06	R203	03/08/2017	4.89	Call	Bond Future	53.6000	0.0536	53.5200	0.0535	(0.149)	0	0	0
2016/12/06	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/06	R203	03/08/2017	4.87	Call	Bond Future	52.3300	0.0523	52.2500	0.0522	(0.153)	0	0	0
2016/12/06	R203	03/08/2017	4.88	Call	Bond Future	52.9600	0.0530	52.8800	0.0529	(0.151)	0	0	0
2016/12/06	R203	03/08/2017	4.87	Put	Bond Future	30.2100	0.0302	30.1300	0.0301	(0.265)	0	0	0
2016/12/06	R203	03/08/2017	4.89	Put	Bond Future	29.3300	0.0293	29.2500	0.0292	(0.273)	0	0	0
2016/12/06	R203	03/08/2017	4.88	Put	Bond Future	29.7600	0.0298	29.6800	0.0297	(0.269)	0	0	0
2016/12/06	R204	02/02/2017	8.28	Call	Bond Future	684.4500	0.6844	711.9300	0.7119	4.015	0	0	0
2016/12/06	R204	02/02/2017			Bond Future	7.9432	101.1367	7.9208	101.1749	(0.282)	0.0000	0.0000	30,194
2016/12/06	R204	02/02/2017	8.29	Call	Bond Future	697.5400	0.6975	725.2900	0.7253	3.978	0	0	0
2016/12/06	R204	02/02/2017	8.30	Call	Bond Future	710.8500	0.7108	738.8600	0.7389	3.940	0	0	0
2016/12/06	R204	02/02/2017	8.28	Put	Bond Future	111.4300	0.1114	100.6600	0.1007	(9.665)	0	0	0
2016/12/06	R204	02/02/2017	8.30	Put	Bond Future	103.9400	0.1039	93.7000	0.0937	(9.852)	0	0	0
2016/12/06	R204	02/02/2017	8.29	Put	Bond Future	107.5700	0.1076	97.0700	0.0971	(9.761)	0	0	0
2016/12/06	R204	04/05/2017	7.90	Put	Bond Future	511.9100	0.5119	490.3000	0.4903	(4.221)	0	0	0
2016/12/06	R204	04/05/2017			Bond Future	7.9612	103.0987	7.9354	103.1371	(0.323)	0.0000	0.0000	0
2016/12/06	R204	04/05/2017	7.92	Put	Bond Future	496.6400	0.4966	475.4200	0.4754	(4.273)	0	0	0
2016/12/06	R204	04/05/2017	7.90	Call	Bond Future	420.5300	0.4205	437.3200	0.4373	3.993	0	0	0
2016/12/06	R204	04/05/2017	7.91	Put	Bond Future	504.2400	0.5042	482.8200	0.4828	(4.248)	0	0	0
2016/12/06	R204	04/05/2017	7.91	Call	Bond Future	427.8100	0.4278	444.7900	0.4448	3.969	0	0	0
2016/12/06	R204	04/05/2017	7.92	Call	Bond Future	435.1500	0.4352	452.3300	0.4523	3.948	0	0	0
2016/12/06	R204	03/08/2017	7.77	Put	Bond Future	628.3500	0.6284	605.9500	0.6059	(3.565)	0	0	0
2016/12/06	R204	03/08/2017			Bond Future	7.9308	101.1222	7.9007	101.1607	(0.380)	0.0000	0.0000	0
2016/12/06	R204	03/08/2017	7.76	Put	Bond Future	635.2800	0.6353	612.7300	0.6127	(3.550)	0	0	0
2016/12/06	R204	03/08/2017	7.75	Call	Bond Future	411.1300	0.4111	426.9100	0.4269	3.838	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
2016/12/06	R204	03/08/2017	7.76	Call	Bond Future	416.9500	0.4170	432.8700	0.4329	3.818	0	0	0
2016/12/06	R204	03/08/2017	7.77	Call	Bond Future	422.8100	0.4228	438.8800	0.4389	3.801	0	0	0
2016/12/06	R204	03/08/2017	7.75	Put	Bond Future	642.2600	0.6423	619.5700	0.6196	(3.533)	0	0	0
2016/12/06	R207	02/02/2017	9.24	Call	Bond Future	2,508.9500	2.5090	2,614.3900	2.6144	4.203	0	0	0
2016/12/06	R207	02/02/2017			Bond Future	8.2350	97.9288	8.1920	98.0376	(0.523)	0.0000	0.0000	85,432
2016/12/06	R207	02/02/2017	8.91	Call	Bond Future	1,741.6400	1.7416	1,839.3000	1.8393	5.607	0	0	62
2016/12/06	R207	02/02/2017	9.22	Call	Bond Future	2,461.4200	2.4614	2,566.5800	2.5666	4.272	0	0	0
2016/12/06	R207	02/02/2017	9.23	Call	Bond Future	2,485.1800	2.4852	2,590.4800	2.5905	4.237	0	0	0
2016/12/06	R207	02/02/2017	8.91	Put	Bond Future	57.1500	0.0571	46.0500	0.0461	(19.423)	0	0	0
2016/12/06	R207	02/02/2017	9.22	Put	Bond Future	15.3400	0.0153	11.7400	0.0117	(23.468)	0	0	0
2016/12/06	R207	02/02/2017	9.24	Put	Bond Future	14.0000	0.0140	10.6800	0.0107	(23.714)	0	0	0
2016/12/06	R207	02/02/2017	9.23	Put	Bond Future	14.6600	0.0147	11.2000	0.0112	(23.602)	0	0	0
2016/12/06	R207	04/05/2017	8.21	Put	Bond Future	850.5800	0.8506	790.7700	0.7908	(7.032)	0	0	0
2016/12/06	R207	04/05/2017			Bond Future	8.2809	99.8287	8.2336	99.9391	(0.571)	0.0000	0.0000	0
2016/12/06	R207	04/05/2017	8.22	Call	Bond Future	696.2300	0.6962	747.2600	0.7473	7.329	0	0	0
2016/12/06	R207	04/05/2017	8.20	Call	Bond Future	673.9000	0.6739	723.8600	0.7239	7.414	0	0	0
2016/12/06	R207	04/05/2017	8.21	Call	Bond Future	685.1400	0.6851	735.6400	0.7356	7.371	0	0	0
2016/12/06	R207	04/05/2017	8.20	Put	Bond Future	862.7000	0.8627	802.3500	0.8023	(6.995)	0	0	0
2016/12/06	R207	04/05/2017	8.22	Put	Bond Future	838.3300	0.8383	779.0500	0.7791	(7.071)	0	0	0
2016/12/06	R207	03/08/2017	8.19	Call	Bond Future	802.6300	0.8026	853.5600	0.8536	6.345	0	0	51
2016/12/06	R207	03/08/2017			Bond Future	8.3034	98.1848	8.2510	98.2966	(0.631)	0.0000	0.0000	0
2016/12/06	R207	03/08/2017	8.39	Put	Bond Future	838.4900	0.8385	785.7800	0.7858	(6.286)	0	0	0
2016/12/06	R207	03/08/2017	8.41	Put	Bond Future	819.7800	0.8198	767.8700	0.7679	(6.332)	0	0	0
2016/12/06	R207	03/08/2017	8.19	Put	Bond Future	1,044.9900	1.0450	984.0700	0.9841	(5.830)	0	0	0
2016/12/06	R207	03/08/2017	8.40	Put	Bond Future	829.0900	0.8291	776.7900	0.7768	(6.308)	0	0	0
2016/12/06	R207	03/08/2017	8.41	Call	Bond Future	1,046.9200	1.0469	1,106.8600	1.1069	5.725	0	0	0
2016/12/06	R207	03/08/2017	8.39	Call	Bond Future	1,023.0700	1.0231	1,082.2100	1.0822	5.781	0	0	0
2016/12/06	R207	03/08/2017	8.40	Call	Bond Future	1,034.9500	1.0350	1,094.5000	1.0945	5.754	0	0	0
2016/12/06	R208	02/02/2017			Bond Future	8.4265	96.6345	8.3840	96.7756	(0.504)	0.0000	0.0000	33,468
2016/12/06	R208	02/02/2017	8.64	Call	Bond Future	1,114.7800	1.1148	1,204.2500	1.2042	8.026	0	0	0
2016/12/06	R208	02/02/2017	8.63	Put	Bond Future	421.0100	0.4210	368.4400	0.3684	(12.487)	0	0	0
2016/12/06	R208	02/02/2017	8.65	Put	Bond Future	398.9400	0.3989	348.3300	0.3483	(12.686)	0	0	0
2016/12/06	R208	02/02/2017	8.64	Put	Bond Future	409.8600	0.4099	358.2800	0.3583	(12.585)	0	0	0
2016/12/06	R208	02/02/2017	8.65	Call	Bond Future	1,136.7200	1.1367	1,227.1600	1.2272	7.956	0	0	0
2016/12/06	R208	02/02/2017	8.63	Call	Bond Future	1,093.0600	1.0931	1,181.5400	1.1815	8.095	0	0	0
2016/12/06	R208	04/05/2017	8.39	Call	Bond Future	970.7800	0.9708	1,035.8900	1.0359	6.707	0	0	0
2016/12/06	R208	04/05/2017			Bond Future	8.4688	95.1062	8.4234	95.2494	(0.537)	0.0000	0.0000	0
2016/12/06	R208	04/05/2017	8.37	Call	Bond Future	941.1600	0.9412	1,004.9600	1.0050	6.779	0	0	0
2016/12/06	R208	04/05/2017	8.38	Call	Bond Future	955.9000	0.9559	1,020.3600	1.0204	6.743	0	0	0
2016/12/06	R208	04/05/2017	8.37	Put	Bond Future	1,252.9300	1.2529	1,173.4800	1.1735	(6.341)	0	0	0
2016/12/06	R208	04/05/2017	8.39	Put	Bond Future	1,219.3700	1.2194	1,141.2300	1.1412	(6.408)	0	0	0
2016/12/06	R208	04/05/2017	8.38	Put	Bond Future	1,236.0700	1.2361	1,157.2800	1.1573	(6.374)	0	0	0
2016/12/06	R208	03/08/2017	8.32	Call	Bond Future	1,090.6400	1.0906	1,153.8400	1.1538	5.795	0	0	0
2016/12/06	R208	03/08/2017			Bond Future	8.4943	97.0119	8.4456	97.1574	(0.574)	0.0000	0.0000	0
2016/12/06	R208	03/08/2017	8.30	Call	Bond Future	1,063.7300	1.0637	1,125.9000	1.1259	5.845	0	0	0
2016/12/06	R208	03/08/2017	8.31	Call	Bond Future	1,077.1300	1.0771	1,139.8200	1.1398	5.820	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
2016/12/06	R208	03/08/2017	8.30	Put	Bond Future	1,644.8000	1.6448	1,561.5300	1.5615	(5.063)	0	0	0
2016/12/06	R208	03/08/2017	8.32	Put	Bond Future	1,611.7200	1.6117	1,529.4800	1.5295	(5.103)	0	0	0
2016/12/06	R208	03/08/2017	8.31	Put	Bond Future	1,628.2000	1.6282	1,545.4500	1.5454	(5.082)	0	0	0
2016/12/06	R209	02/02/2017	9.55	Put	Bond Future	1,979.9500	1.9800	1,803.9800	1.8040	(8.888)	0	0	0
2016/12/06	R209	02/02/2017			Bond Future	9.6195	72.9878	9.5731	73.2998	(0.483)	0.0000	0.0000	66,790
2016/12/06	R209	02/02/2017	9.54	Put	Bond Future	2,016.6500	2.0166	1,838.7500	1.8388	(8.822)	0	0	0
2016/12/06	R209	02/02/2017	9.55	Call	Bond Future	1,512.1300	1.5121	1,648.1200	1.6481	8.993	0	0	0
2016/12/06	R209	02/02/2017	9.53	Call	Bond Future	1,450.5300	1.4505	1,582.6700	1.5827	9.110	0	0	0
2016/12/06	R209	02/02/2017	9.54	Call	Bond Future	1,481.1400	1.4811	1,615.2000	1.6152	9.051	0	0	0
2016/12/06	R209	02/02/2017	9.53	Put	Bond Future	2,053.8200	2.0538	1,874.0000	1.8740	(8.755)	0	0	0
2016/12/06	R209	04/05/2017	9.48	Put	Bond Future	3,460.8000	3.4608	3,279.2100	3.2792	(5.247)	0	0	0
2016/12/06	R209	04/05/2017			Bond Future	9.6659	71.2529	9.6182	71.5705	(0.493)	0.0000	0.0000	0
2016/12/06	R209	04/05/2017	9.47	Put	Bond Future	3,500.0800	3.5001	3,317.2700	3.3173	(5.223)	0	0	0
2016/12/06	R209	04/05/2017	9.46	Call	Bond Future	2,152.9300	2.1529	2,286.5100	2.2865	6.205	0	0	0
2016/12/06	R209	04/05/2017	9.47	Call	Bond Future	2,181.4600	2.1815	2,316.2400	2.3162	6.178	0	0	0
2016/12/06	R209	04/05/2017	9.48	Call	Bond Future	2,210.3800	2.2104	2,346.3800	2.3464	6.153	0	0	0
2016/12/06	R209	04/05/2017	9.46	Put	Bond Future	3,539.8500	3.5399	3,355.8400	3.3558	(5.198)	0	0	0
2016/12/06	R209	03/08/2017			Bond Future	9.7059	72.6807	9.6570	73.0041	(0.504)	0.0000	0.0000	0
2016/12/06	R209	03/08/2017	9.44	Call	Bond Future	2,709.5000	2.7095	2,848.1500	2.8481	5.117	0	0	0
2016/12/06	R209	03/08/2017	9.43	Put	Bond Future	4,534.0200	4.5340	4,348.2700	4.3483	(4.097)	0	0	0
2016/12/06	R209	03/08/2017	9.45	Put	Bond Future	4,453.8700	4.4539	4,270.0800	4.2701	(4.127)	0	0	0
2016/12/06	R209	03/08/2017	9.44	Put	Bond Future	4,493.8100	4.4938	4,309.0400	4.3090	(4.112)	0	0	0
2016/12/06	R209	03/08/2017	9.45	Call	Bond Future	2,737.8700	2.7379	2,877.5000	2.8775	5.100	0	0	0
2016/12/06	R209	03/08/2017	9.43	Call	Bond Future	2,681.2900	2.6813	2,818.9600	2.8190	5.134	0	0	0
2016/12/06	R210	02/02/2017	190.85	Put	Bond Future	3,372.9400	3.3729	3,939.5200	3.9395	16.798	0	0	0
2016/12/06	R210	02/02/2017			Bond Future	187.4771	187.4771	186.9105	186.9105	(0.302)	0.0000	0.0000	1,885
2016/12/06	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R210	02/02/2017	190.84	Put	Bond Future	3,362.9400	3.3629	3,929.5200	3.9295	16.848	0	0	0
2016/12/06	R210	02/02/2017	190.86	Put	Bond Future	3,382.9400	3.3829	3,949.5200	3.9495	16.748	0	0	0
2016/12/06	R210	04/05/2017			Bond Future	188.8074	188.8074	188.2288	188.2288	(0.306)	0.0000	0.0000	0
2016/12/06	R210	04/05/2017	192.31	Put	Bond Future	3,502.5800	3.5026	4,081.2100	4.0812	16.520	0	0	0
2016/12/06	R210	04/05/2017	192.33	Put	Bond Future	3,522.5800	3.5226	4,101.2100	4.1012	16.426	0	0	0
2016/12/06	R210	04/05/2017	192.32	Put	Bond Future	3,512.5800	3.5126	4,091.2100	4.0912	16.473	0	0	0
2016/12/06	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R210	03/08/2017	196.29	Put	Bond Future	3,689.0600	3.6891	4,280.5700	4.2806	16.034	0	0	0
2016/12/06	R210	03/08/2017			Bond Future	192.6009	192.6009	192.0094	192.0094	(0.307)	0.0000	0.0000	0
2016/12/06	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R210	03/08/2017	196.28	Put	Bond Future	3,679.0600	3.6791	4,270.5700	4.2706	16.078	0	0	0
2016/12/06	R210	03/08/2017	196.30	Put	Bond Future	3,699.0600	3.6991	4,290.5700	4.2906	15.991	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
2016/12/06	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R212	02/02/2017			Bond Future	146.4275	146.4275	146.4134	146.4134	(0.010)	0.0000	0.0000	3,238
2016/12/06	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R212	02/02/2017	149.27	Put	Bond Future	2,842.5000	2.8425	2,856.5800	2.8566	0.495	0	0	0
2016/12/06	R212	02/02/2017	149.29	Put	Bond Future	2,862.5000	2.8625	2,876.5800	2.8766	0.492	0	0	0
2016/12/06	R212	02/02/2017	149.28	Put	Bond Future	2,852.5000	2.8525	2,866.5800	2.8666	0.494	0	0	0
2016/12/06	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R212	04/05/2017			Bond Future	149.2771	149.2771	149.2619	149.2619	(0.010)	0.0000	0.0000	0
2016/12/06	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R212	04/05/2017	152.23	Put	Bond Future	2,952.9000	2.9529	2,968.0600	2.9681	0.513	0	0	0
2016/12/06	R212	04/05/2017	152.25	Put	Bond Future	2,972.9000	2.9729	2,988.0600	2.9881	0.510	0	0	0
2016/12/06	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R212	04/05/2017	152.24	Put	Bond Future	2,962.9000	2.9629	2,978.0600	2.9781	0.512	0	0	0
2016/12/06	R212	03/08/2017			Bond Future	150.2446	150.2446	150.2281	150.2281	(0.011)	0.0000	0.0000	0
2016/12/06	R212	03/08/2017	153.34	Put	Bond Future	3,095.4100	3.0954	3,111.9300	3.1119	0.534	0	0	0
2016/12/06	R212	03/08/2017	153.36	Put	Bond Future	3,115.4100	3.1154	3,131.9300	3.1319	0.530	0	0	0
2016/12/06	R212	03/08/2017	153.35	Put	Bond Future	3,105.4100	3.1054	3,121.9300	3.1219	0.532	0	0	0
2016/12/06	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/06	R213	02/02/2017	9.40	Call	Bond Future	1,590.2200	1.5902	1,698.4300	1.6984	6.805	0	0	0
2016/12/06	R213	02/02/2017	9.42	Call	Bond Future	1,655.4700	1.6555	1,766.7500	1.7668	6.722	0	0	0
2016/12/06	R213	02/02/2017			Bond Future	9.4272	84.3908	9.3909	84.6337	(0.386)	0.0000	0.0000	50,655
2016/12/06	R213	02/02/2017	9.41	Call	Bond Future	1,622.5900	1.6226	1,732.3300	1.7323	6.763	0	0	0
2016/12/06	R213	02/02/2017	9.40	Put	Bond Future	1,771.9700	1.7720	1,637.2100	1.6372	(7.605)	0	0	0
2016/12/06	R213	02/02/2017	9.42	Put	Bond Future	1,703.6200	1.7036	1,571.9300	1.5719	(7.730)	0	0	0
2016/12/06	R213	02/02/2017	9.41	Put	Bond Future	1,737.5000	1.7375	1,604.2700	1.6043	(7.668)	0	0	0
2016/12/06	R213	04/05/2017			Bond Future	9.4734	82.4759	9.4359	82.7232	(0.395)	0.0000	0.0000	0
2016/12/06	R213	04/05/2017	9.35	Put	Bond Future	3,122.4900	3.1225	2,983.7800	2.9838	(4.442)	0	0	0
2016/12/06	R213	04/05/2017	9.37	Put	Bond Future	3,049.3700	3.0494	2,912.6000	2.9126	(4.485)	0	0	0
2016/12/06	R213	04/05/2017	9.35	Call	Bond Future	2,303.9300	2.3039	2,412.4700	2.4125	4.711	0	0	0
2016/12/06	R213	04/05/2017	9.36	Put	Bond Future	3,085.7800	3.0858	2,948.0400	2.9480	(4.464)	0	0	0
2016/12/06	R213	04/05/2017	9.36	Call	Bond Future	2,333.9900	2.3340	2,443.5000	2.4435	4.692	0	0	0
2016/12/06	R213	04/05/2017	9.37	Call	Bond Future	2,364.2800	2.3643	2,474.7600	2.4748	4.673	0	0	0
2016/12/06	R213	03/08/2017	9.33	Put	Bond Future	4,056.1400	4.0561	3,915.7800	3.9158	(3.460)	0	0	0
2016/12/06	R213	03/08/2017			Bond Future	9.5127	84.1285	9.4742	84.3801	(0.405)	0.0000	0.0000	0
2016/12/06	R213	03/08/2017	9.35	Put	Bond Future	3,982.2800	3.9823	3,843.4500	3.8435	(3.486)	0	0	0
2016/12/06	R213	03/08/2017	9.33	Call	Bond Future	2,853.7600	2.8538	2,965.0100	2.9650	3.898	0	0	0
2016/12/06	R213	03/08/2017	9.34	Put	Bond Future	4,019.0900	4.0191	3,879.5000	3.8795	(3.473)	0	0	0
2016/12/06	R213	03/08/2017	9.34	Call	Bond Future	2,883.1400	2.8831	2,995.1600	2.9952	3.885	0	0	0
2016/12/06	R213	03/08/2017	9.35	Call	Bond Future	2,912.7000	2.9127	3,025.4800	3.0255	3.872	0	0	0
2016/12/06	R214	02/02/2017			Bond Future	9.6852	73.3570	9.6388	73.6831	(0.480)	0.0000	0.0000	36,737
2016/12/06	R214	02/02/2017	9.67	Call	Bond Future	1,763.5400	1.7635	1,916.7600	1.9168	8.688	0	0	0
2016/12/06	R214	02/02/2017	9.66	Put	Bond Future	1,906.2800	1.9063	1,731.3900	1.7314	(9.174)	0	0	0
2016/12/06	R214	02/02/2017	9.68	Put	Bond Future	1,834.4200	1.8344	1,663.5600	1.6636	(9.314)	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
2016/12/06	R214	02/02/2017	9.67	Put	Bond Future	1,870.0500	1.8700	1,697.1800	1.6972	(9.244)	0	0	0
2016/12/06	R214	02/02/2017	9.68	Call	Bond Future	1,797.9700	1.7980	1,953.2000	1.9532	8.634	0	0	0
2016/12/06	R214	02/02/2017	9.66	Call	Bond Future	1,729.6100	1.7296	1,880.8100	1.8808	8.742	0	0	0
2016/12/06	R214	04/05/2017	9.58	Put	Bond Future	3,474.1900	3.4742	3,289.2700	3.2893	(5.323)	0	0	0
2016/12/06	R214	04/05/2017			Bond Future	9.7296	71.4818	9.6819	71.8137	(0.490)	0.0000	0.0000	0
2016/12/06	R214	04/05/2017	9.57	Put	Bond Future	3,514.4700	3.5145	3,328.2700	3.3283	(5.298)	0	0	0
2016/12/06	R214	04/05/2017	9.58	Call	Bond Future	2,423.8800	2.4239	2,570.9000	2.5709	6.065	0	0	0
2016/12/06	R214	04/05/2017	9.56	Call	Bond Future	2,362.5600	2.3626	2,507.0300	2.5070	6.115	0	0	0
2016/12/06	R214	04/05/2017	9.57	Call	Bond Future	2,393.0200	2.3930	2,538.7600	2.5388	6.090	0	0	0
2016/12/06	R214	04/05/2017	9.56	Put	Bond Future	3,555.2700	3.5553	3,367.8000	3.3678	(5.273)	0	0	0
2016/12/06	R214	03/08/2017	9.51	Call	Bond Future	2,886.9100	2.8869	3,033.1200	3.0331	5.065	0	0	0
2016/12/06	R214	03/08/2017			Bond Future	9.7682	72.9141	9.7193	73.2522	(0.501)	0.0000	0.0000	0
2016/12/06	R214	03/08/2017	9.52	Call	Bond Future	2,916.5400	2.9165	3,063.7600	3.0638	5.048	0	0	0
2016/12/06	R214	03/08/2017	9.53	Call	Bond Future	2,946.5600	2.9466	3,094.8000	3.0948	5.031	0	0	0
2016/12/06	R214	03/08/2017	9.51	Put	Bond Future	4,702.6100	4.7026	4,510.7600	4.5108	(4.080)	0	0	0
2016/12/06	R214	03/08/2017	9.53	Put	Bond Future	4,618.8800	4.6189	4,429.0600	4.4291	(4.110)	0	0	0
2016/12/06	R214	03/08/2017	9.52	Put	Bond Future	4,660.4900	4.6605	4,469.6500	4.4696	(4.095)	0	0	0
2016/12/06	R248	02/02/2017	9.76	Put	Bond Future	2,312.0200	2.3120	2,100.3900	2.1004	(9.153)	0	0	0
2016/12/06	R248	02/02/2017	9.78	Put	Bond Future	2,227.5500	2.2275	2,020.8000	2.0208	(9.281)	0	0	0
2016/12/06	R248	02/02/2017			Bond Future	9.7364	94.2548	9.6899	94.6706	(0.477)	0.0000	0.0000	68,598
2016/12/06	R248	02/02/2017	9.77	Put	Bond Future	2,269.4100	2.2694	2,060.2200	2.0602	(9.218)	0	0	0
2016/12/06	R248	02/02/2017	9.76	Call	Bond Future	2,522.1200	2.5221	2,726.2300	2.7262	8.093	0	0	0
2016/12/06	R248	02/02/2017	9.77	Call	Bond Future	2,568.1300	2.5681	2,774.6800	2.7747	8.043	0	0	0
2016/12/06	R248	02/02/2017	9.78	Call	Bond Future	2,614.7300	2.6147	2,823.7200	2.8237	7.993	0	0	0
2016/12/06	R248	04/05/2017	9.66	Call	Bond Future	3,353.6300	3.3536	3,545.9700	3.5460	5.735	0	0	0
2016/12/06	R248	04/05/2017			Bond Future	9.7823	91.6433	9.7346	92.0666	(0.488)	0.0000	0.0000	0
2016/12/06	R248	04/05/2017	9.67	Call	Bond Future	3,394.1100	3.3941	3,588.0100	3.5880	5.713	0	0	0
2016/12/06	R248	04/05/2017	9.65	Put	Bond Future	4,495.1300	4.4951	4,262.6500	4.2626	(5.172)	0	0	0
2016/12/06	R248	04/05/2017	9.67	Put	Bond Future	4,395.4800	4.3955	4,166.1100	4.1661	(5.218)	0	0	0
2016/12/06	R248	04/05/2017	9.65	Call	Bond Future	3,313.4000	3.3134	3,504.1900	3.5042	5.758	0	0	0
2016/12/06	R248	04/05/2017	9.66	Put	Bond Future	4,445.1000	4.4451	4,214.1700	4.2142	(5.195)	0	0	0
2016/12/06	R248	03/08/2017			Bond Future	9.8226	93.4797	9.7736	93.9108	(0.499)	0.0000	0.0000	0
2016/12/06	R248	03/08/2017	9.57	Call	Bond Future	3,874.6700	3.8747	4,062.9100	4.0629	4.858	0	0	0
2016/12/06	R248	03/08/2017	9.56	Put	Bond Future	6,189.3200	6.1893	5,945.1700	5.9452	(3.945)	0	0	0
2016/12/06	R248	03/08/2017	9.58	Put	Bond Future	6,082.5800	6.0826	5,840.9400	5.8409	(3.973)	0	0	0
2016/12/06	R248	03/08/2017	9.57	Put	Bond Future	6,135.6200	6.1356	5,892.7200	5.8927	(3.959)	0	0	0
2016/12/06	R248	03/08/2017	9.58	Call	Bond Future	3,913.0500	3.9131	4,102.5500	4.1025	4.843	0	0	0
2016/12/06	R248	03/08/2017	9.56	Call	Bond Future	3,836.7900	3.8368	4,023.7800	4.0238	4.874	0	0	0

Total

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