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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/12/2016 TO 08/12/2016

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
2016/12/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	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
2016/12/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	2025	02/02/2017	130.01	Put	Bond Future	3,245.7000	3.2457	3,636.6600	3.6367	12.045	0	0	0
2016/12/08	2025	02/02/2017			Bond Future	126.7643	126.7643	126.3733	126.3733	(0.308)	0.0000	0.0000	3,231
2016/12/08	2025	02/02/2017	130.00	Put	Bond Future	3,235.7000	3.2357	3,626.6600	3.6267	12.083	0	0	0
2016/12/08	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2025	02/02/2017	129.99	Put	Bond Future	3,225.7000	3.2257	3,616.6600	3.6167	12.120	0	0	0
2016/12/08	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2025	04/05/2017			Bond Future	129.2286	129.2286	128.8302	128.8302	(0.308)	0.0000	0.0000	0
2016/12/08	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2025	04/05/2017	132.56	Put	Bond Future	3,331.3700	3.3314	3,729.8400	3.7298	11.961	0	0	0
2016/12/08	2025	04/05/2017	132.58	Put	Bond Future	3,351.3700	3.3514	3,749.8400	3.7498	11.890	0	0	0
2016/12/08	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2025	04/05/2017	132.57	Put	Bond Future	3,341.3700	3.3414	3,739.8400	3.7398	11.925	0	0	0
2016/12/08	2025	03/08/2017			Bond Future	130.4903	130.4903	130.0815	130.0815	(0.313)	0.0000	0.0000	0
2016/12/08	2025	03/08/2017	133.96	Put	Bond Future	3,469.7300	3.4697	3,878.5200	3.8785	11.782	0	0	0
2016/12/08	2025	03/08/2017	133.98	Put	Bond Future	3,489.7300	3.4897	3,898.5200	3.8985	11.714	0	0	0
2016/12/08	2025	03/08/2017	133.97	Put	Bond Future	3,479.7300	3.4797	3,888.5200	3.8885	11.748	0	0	0
2016/12/08	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2030	02/02/2017	9.29	Put	Bond Future	12.5000	0.0125	291.7100	0.2917	2233.680	0	0	0
2016/12/08	2030	02/02/2017			Bond Future	9.2918	90.5252	9.3321	90.2460	0.434	0.0000	0.0000	32,061
2016/12/08	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	152.9000	0.1529	100.000	0	0	0
2016/12/08	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	222.2700	0.2223	100.000	0	0	0
2016/12/08	2030	02/02/2017	9.30	Call	Bond Future	56.9400	0.0569	0.0000	0.0000	(100.000)	0	0	0
2016/12/08	2030	02/02/2017	9.31	Call	Bond Future	126.3100	0.1263	0.0000	0.0000	(100.000)	0	0	0
2016/12/08	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2030	04/05/2017			Bond Future	9.3407	92.2798	9.3824	91.9951	0.446	0.0000	0.0000	0
2016/12/08	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2030	04/05/2017	9.32	Put	Bond Future	142.1400	0.1421	426.7800	0.4268	200.253	0	0	0
2016/12/08	2030	04/05/2017	9.34	Put	Bond Future	5.0100	0.0050	289.6500	0.2896	5681.437	0	0	0
2016/12/08	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2030	04/05/2017	9.33	Put	Bond Future	73.5400	0.0735	358.1800	0.3582	387.055	0	0	0
2016/12/08	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2030	03/08/2017	9.34	Put	Bond Future	295.2600	0.2953	587.1800	0.5872	98.869	0	0	0
2016/12/08	2030	03/08/2017			Bond Future	9.3836	90.1206	9.4270	89.8287	0.462	0.0000	0.0000	0
2016/12/08	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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2016/12/08	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2030	03/08/2017	9.33	Put	Bond Future	363.1300	0.3631	655.0500	0.6550	80.390	0	0	0
2016/12/08	2030	03/08/2017	9.35	Put	Bond Future	227.4700	0.2275	519.3900	0.5194	128.333	0	0	0
2016/12/08	2032	02/02/2017	9.53	Call	Bond Future	2,238.6700	2.2387	2,056.1900	2.0562	(8.151)	0	0	0
2016/12/08	2032	02/02/2017			Bond Future	9.4338	93.4858	9.4740	93.1879	0.426	0.0000	0.0000	19,889
2016/12/08	2032	02/02/2017	9.51	Call	Bond Future	2,156.4600	2.1565	1,977.6700	1.9777	(8.291)	0	0	0
2016/12/08	2032	02/02/2017	9.52	Call	Bond Future	2,197.2900	2.1973	2,016.6500	2.0166	(8.221)	0	0	0
2016/12/08	2032	02/02/2017	9.51	Put	Bond Future	1,593.0800	1.5931	1,712.1800	1.7122	7.476	0	0	0
2016/12/08	2032	02/02/2017	9.53	Put	Bond Future	1,528.2800	1.5283	1,643.6900	1.6437	7.552	0	0	0
2016/12/08	2032	02/02/2017	9.52	Put	Bond Future	1,560.3600	1.5604	1,677.6100	1.6776	7.514	0	0	0
2016/12/08	2032	04/05/2017	9.45	Call	Bond Future	2,889.1000	2.8891	2,728.4200	2.7284	(5.562)	0	0	0
2016/12/08	2032	04/05/2017			Bond Future	9.4822	91.1383	9.5237	90.8347	0.438	0.0000	0.0000	0
2016/12/08	2032	04/05/2017	9.46	Call	Bond Future	2,924.8300	2.9248	2,762.9500	2.7630	(5.535)	0	0	0
2016/12/08	2032	04/05/2017	9.44	Put	Bond Future	3,163.8600	3.1639	3,307.9600	3.3080	4.555	0	0	0
2016/12/08	2032	04/05/2017	9.46	Put	Bond Future	3,087.8400	3.0878	3,229.5500	3.2295	4.589	0	0	0
2016/12/08	2032	04/05/2017	9.44	Call	Bond Future	2,853.6300	2.8536	2,694.1400	2.6941	(5.589)	0	0	0
2016/12/08	2032	04/05/2017	9.45	Put	Bond Future	3,125.6800	3.1257	3,268.5900	3.2686	4.572	0	0	0
2016/12/08	2032	03/08/2017	9.43	Put	Bond Future	4,203.5800	4.2036	4,355.5400	4.3555	3.615	0	0	0
2016/12/08	2032	03/08/2017			Bond Future	9.5233	92.9637	9.5663	92.6523	0.452	0.0000	0.0000	0
2016/12/08	2032	03/08/2017	9.45	Put	Bond Future	4,126.1300	4.1261	4,276.1900	4.2762	3.637	0	0	0
2016/12/08	2032	03/08/2017	9.44	Put	Bond Future	4,164.7200	4.1647	4,315.7300	4.3157	3.626	0	0	0
2016/12/08	2032	03/08/2017	9.44	Call	Bond Future	3,558.3900	3.5584	3,398.0600	3.3981	(4.506)	0	0	0
2016/12/08	2032	03/08/2017	9.43	Call	Bond Future	3,524.0200	3.5240	3,364.6400	3.3646	(4.523)	0	0	0
2016/12/08	2032	03/08/2017	9.45	Call	Bond Future	3,592.9400	3.5929	3,431.6600	3.4317	(4.489)	0	0	0
2016/12/08	2033	02/02/2017			Bond Future	106.4293	106.4293	105.9801	105.9801	(0.422)	0.0000	0.0000	5,474
2016/12/08	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2033	02/02/2017	109.70	Put	Bond Future	3,270.6900	3.2707	3,719.8600	3.7199	13.733	0	0	0
2016/12/08	2033	02/02/2017	109.71	Put	Bond Future	3,280.6900	3.2807	3,729.8600	3.7299	13.691	0	0	0
2016/12/08	2033	02/02/2017	109.72	Put	Bond Future	3,290.6900	3.2907	3,739.8600	3.7399	13.650	0	0	0
2016/12/08	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2033	04/05/2017			Bond Future	107.4584	107.4584	107.0006	107.0006	(0.426)	0.0000	0.0000	0
2016/12/08	2033	04/05/2017	110.83	Put	Bond Future	3,371.5800	3.3716	3,829.4500	3.8294	13.580	0	0	0
2016/12/08	2033	04/05/2017	110.85	Put	Bond Future	3,391.5800	3.3916	3,849.4500	3.8494	13.500	0	0	0
2016/12/08	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2033	04/05/2017	110.84	Put	Bond Future	3,381.5800	3.3816	3,839.4500	3.8394	13.540	0	0	0
2016/12/08	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2033	03/08/2017	113.14	Put	Bond Future	3,523.6400	3.5236	3,992.6300	3.9926	13.310	0	0	0
2016/12/08	2033	03/08/2017			Bond Future	109.6164	109.6164	109.1474	109.1474	(0.428)	0.0000	0.0000	0
2016/12/08	2033	03/08/2017	113.13	Put	Bond Future	3,513.6400	3.5136	3,982.6300	3.9826	13.348	0	0	0
2016/12/08	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2033	03/08/2017	113.12	Put	Bond Future	3,503.6400	3.5036	3,972.6300	3.9726	13.386	0	0	0

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2016/12/08	2037	02/02/2017	9.68	Put	Bond Future	1,796.5400		1.7965	1,925.9500	1.9259	7.203	0	0	0
2016/12/08	2037	02/02/2017			Bond Future	9.6025		90.4419	9.6427	90.1158	0.418	0.0000	0.0000	45,256
2016/12/08	2037	02/02/2017	9.67	Put	Bond Future	1,833.6000		1.8336	1,964.9800	1.9650	7.165	0	0	0
2016/12/08	2037	02/02/2017	9.68	Call	Bond Future	2,424.0800		2.4241	2,227.3600	2.2274	(8.115)	0	0	0
2016/12/08	2037	02/02/2017	9.66	Call	Bond Future	2,337.3700		2.3374	2,144.6000	2.1446	(8.247)	0	0	0
2016/12/08	2037	02/02/2017	9.67	Call	Bond Future	2,380.5800		2.3806	2,185.8300	2.1858	(8.181)	0	0	0
2016/12/08	2037	02/02/2017	9.66	Put	Bond Future	1,871.0700		1.8711	2,004.4300	2.0044	7.127	0	0	0
2016/12/08	2037	04/05/2017			Bond Future	9.6525		92.1949	9.6939	91.8625	0.429	0.0000	0.0000	0
2016/12/08	2037	04/05/2017	9.58	Put	Bond Future	3,699.1600		3.6992	3,859.6000	3.8596	4.337	0	0	0
2016/12/08	2037	04/05/2017	9.60	Put	Bond Future	3,613.1800		3.6132	3,771.0700	3.7711	4.370	0	0	0
2016/12/08	2037	04/05/2017	9.59	Put	Bond Future	3,655.8700		3.6559	3,815.0300	3.8150	4.354	0	0	0
2016/12/08	2037	04/05/2017	9.60	Call	Bond Future	3,188.3300		3.1883	3,013.7900	3.0138	(5.474)	0	0	0
2016/12/08	2037	04/05/2017	9.58	Call	Bond Future	3,111.7900		3.1118	2,939.8000	2.9398	(5.527)	0	0	0
2016/12/08	2037	04/05/2017	9.59	Call	Bond Future	3,149.8200		3.1498	2,976.5500	2.9765	(5.501)	0	0	0
2016/12/08	2037	03/08/2017	9.57	Call	Bond Future	3,873.1800		3.8732	3,700.4000	3.7004	(4.461)	0	0	0
2016/12/08	2037	03/08/2017			Bond Future	9.6976		89.7837	9.7404	89.4430	0.442	0.0000	0.0000	0
2016/12/08	2037	03/08/2017	9.58	Call	Bond Future	3,910.0300		3.9100	3,736.2400	3.7362	(4.445)	0	0	0
2016/12/08	2037	03/08/2017	9.56	Put	Bond Future	4,943.6500		4.9437	5,112.5800	5.1126	3.417	0	0	0
2016/12/08	2037	03/08/2017	9.57	Put	Bond Future	4,899.4000		4.8994	5,067.3100	5.0673	3.427	0	0	0
2016/12/08	2037	03/08/2017	9.58	Put	Bond Future	4,855.1500		4.8551	5,022.0500	5.0220	3.438	0	0	0
2016/12/08	2037	03/08/2017	9.56	Call	Bond Future	3,836.2200		3.8362	3,664.4600	3.6645	(4.477)	0	0	0
2016/12/08	2038	02/02/2017	137.07	Put	Bond Future	6,535.0700		6.5351	6,547.7100	6.5477	0.193	0	0	0
2016/12/08	2038	02/02/2017			Bond Future	130.5349		130.5349	130.5223	130.5223	(0.010)	0.0000	0.0000	22,790
2016/12/08	2038	02/02/2017	137.06	Put	Bond Future	6,525.0700		6.5251	6,537.7100	6.5377	0.194	0	0	0
2016/12/08	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2038	02/02/2017	137.05	Put	Bond Future	6,515.0700		6.5151	6,527.7100	6.5277	0.194	0	0	0
2016/12/08	2038	04/05/2017	139.77	Put	Bond Future	6,697.3900		6.6974	6,710.3000	6.7103	0.193	0	0	0
2016/12/08	2038	04/05/2017			Bond Future	133.0726		133.0726	133.0597	133.0597	(0.010)	0.0000	0.0000	0
2016/12/08	2038	04/05/2017	139.79	Put	Bond Future	6,717.3900		6.7174	6,730.3000	6.7303	0.192	0	0	0
2016/12/08	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2038	04/05/2017	139.78	Put	Bond Future	6,707.3900		6.7074	6,720.3000	6.7203	0.192	0	0	0
2016/12/08	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2038	03/08/2017			Bond Future	134.2447		134.2447	134.2293	134.2293	(0.011)	0.0000	0.0000	0
2016/12/08	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2038	03/08/2017	141.16	Put	Bond Future	6,915.3400		6.9153	6,930.7000	6.9307	0.222	0	0	0
2016/12/08	2038	03/08/2017	141.18	Put	Bond Future	6,935.3400		6.9353	6,950.7000	6.9507	0.221	0	0	0
2016/12/08	2038	03/08/2017	141.17	Put	Bond Future	6,925.3400		6.9253	6,940.7000	6.9407	0.222	0	0	0
2016/12/08	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2040	02/02/2017	9.58	Call	Bond Future	2,071.1400		2.0711	1,907.3500	1.9074	(7.908)	0	0	0
2016/12/08	2040	02/02/2017			Bond Future	9.6320		94.3636	9.6671	94.0575	0.364	0.0000	0.0000	8,238
2016/12/08	2040	02/02/2017	9.59	Call	Bond Future	2,112.2100		2.1122	1,946.5100	1.9465	(7.845)	0	0	0
2016/12/08	2040	02/02/2017	9.60	Call	Bond Future	2,153.9100		2.1539	1,986.3100	1.9863	(7.781)	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
2016/12/08	2040	02/02/2017	9.58	Put	Bond Future	2,528.3000	2.5283	2,670.6500	2.6706	5.630	0	0	0
2016/12/08	2040	02/02/2017	9.60	Put	Bond Future	2,434.9400	2.4349	2,573.4800	2.5735	5.690	0	0	0
2016/12/08	2040	02/02/2017	9.59	Put	Bond Future	2,481.2400	2.4812	2,621.6800	2.6217	5.660	0	0	0
2016/12/08	2040	04/05/2017			Bond Future	9.6814	96.1926	9.7175	95.8806	0.373	0.0000	0.0000	0
2016/12/08	2040	04/05/2017	9.62	Put	Bond Future	3,981.2800	3.9813	4,128.0800	4.1281	3.687	0	0	0
2016/12/08	2040	04/05/2017	9.64	Put	Bond Future	3,889.4800	3.8895	4,033.9300	4.0339	3.714	0	0	0
2016/12/08	2040	04/05/2017	9.62	Call	Bond Future	3,446.9900	3.4470	3,281.7300	3.2817	(4.794)	0	0	0
2016/12/08	2040	04/05/2017	9.63	Put	Bond Future	3,935.0600	3.9351	4,080.6800	4.0807	3.701	0	0	0
2016/12/08	2040	04/05/2017	9.63	Call	Bond Future	3,488.1400	3.4881	3,321.7000	3.3217	(4.772)	0	0	0
2016/12/08	2040	04/05/2017	9.64	Call	Bond Future	3,529.8000	3.5298	3,362.1900	3.3622	(4.748)	0	0	0
2016/12/08	2040	03/08/2017			Bond Future	9.7258	93.6110	9.7632	93.2910	0.385	0.0000	0.0000	0
2016/12/08	2040	03/08/2017	9.61	Put	Bond Future	5,282.4600	5.2825	5,436.9200	5.4369	2.924	0	0	0
2016/12/08	2040	03/08/2017	9.63	Put	Bond Future	5,188.3200	5.1883	5,340.8900	5.3409	2.941	0	0	0
2016/12/08	2040	03/08/2017	9.61	Call	Bond Future	4,280.1000	4.2801	4,114.5200	4.1145	(3.869)	0	0	0
2016/12/08	2040	03/08/2017	9.62	Put	Bond Future	5,235.3800	5.2354	5,388.8900	5.3889	2.932	0	0	0
2016/12/08	2040	03/08/2017	9.62	Call	Bond Future	4,320.2400	4.3202	4,153.7100	4.1537	(3.855)	0	0	0
2016/12/08	2040	03/08/2017	9.63	Call	Bond Future	4,360.2800	4.3603	4,192.8100	4.1928	(3.841)	0	0	0
2016/12/08	2044	02/02/2017			Bond Future	9.6358	91.6982	9.6709	91.3880	0.364	0.0000	0.0000	20,651
2016/12/08	2044	02/02/2017	9.77	Call	Bond Future	2,959.0500	2.9590	2,758.2200	2.7582	(6.787)	0	0	0
2016/12/08	2044	02/02/2017	9.76	Put	Bond Future	1,818.6900	1.8187	1,929.8800	1.9299	6.114	0	0	0
2016/12/08	2044	02/02/2017	9.78	Put	Bond Future	1,746.0600	1.7461	1,853.7300	1.8537	6.166	0	0	0
2016/12/08	2044	02/02/2017	9.77	Put	Bond Future	1,782.1700	1.7822	1,891.5900	1.8916	6.140	0	0	0
2016/12/08	2044	02/02/2017	9.78	Call	Bond Future	3,009.6000	3.0096	2,807.0200	2.8070	(6.731)	0	0	0
2016/12/08	2044	02/02/2017	9.76	Call	Bond Future	2,908.7700	2.9088	2,709.7100	2.7097	(6.843)	0	0	0
2016/12/08	2044	04/05/2017			Bond Future	9.6832	93.4756	9.7193	93.1593	0.373	0.0000	0.0000	0
2016/12/08	2044	04/05/2017	9.67	Call	Bond Future	3,709.7200	3.7097	3,536.1500	3.5362	(4.679)	0	0	0
2016/12/08	2044	04/05/2017	9.66	Put	Bond Future	3,870.7900	3.8708	4,014.7100	4.0147	3.718	0	0	0
2016/12/08	2044	04/05/2017	9.68	Put	Bond Future	3,780.4800	3.7805	3,922.0400	3.9220	3.744	0	0	0
2016/12/08	2044	04/05/2017	9.67	Put	Bond Future	3,825.5600	3.8256	3,968.2900	3.9683	3.731	0	0	0
2016/12/08	2044	04/05/2017	9.68	Call	Bond Future	3,752.6200	3.7526	3,577.8800	3.5779	(4.656)	0	0	0
2016/12/08	2044	04/05/2017	9.66	Call	Bond Future	3,666.8400	3.6668	3,494.4600	3.4945	(4.701)	0	0	0
2016/12/08	2044	03/08/2017			Bond Future	9.7258	90.9648	9.7631	90.6406	0.384	0.0000	0.0000	0
2016/12/08	2044	03/08/2017	9.62	Put	Bond Future	5,323.7900	5.3238	5,478.8700	5.4789	2.913	0	0	0
2016/12/08	2044	03/08/2017	9.64	Put	Bond Future	5,228.4500	5.2285	5,381.6300	5.3816	2.930	0	0	0
2016/12/08	2044	03/08/2017	9.63	Put	Bond Future	5,275.8100	5.2758	5,429.9400	5.4299	2.921	0	0	0
2016/12/08	2044	03/08/2017	9.64	Call	Bond Future	4,476.4400	4.4764	4,305.3800	4.3054	(3.821)	0	0	0
2016/12/08	2044	03/08/2017	9.62	Call	Bond Future	4,394.8800	4.3949	4,225.7200	4.2257	(3.849)	0	0	0
2016/12/08	2044	03/08/2017	9.63	Call	Bond Future	4,435.4200	4.4354	4,265.3100	4.2653	(3.835)	0	0	0
2016/12/08	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2046	02/02/2017	137.14	Put	Bond Future	5,964.9300	5.9649	8,019.9400	8.0199	34.452	0	0	0
2016/12/08	2046	02/02/2017			Bond Future	131.1751	131.1751	129.1201	129.1201	(1.567)	0.0000	0.0000	18,408
2016/12/08	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2046	02/02/2017	137.13	Put	Bond Future	5,954.9300	5.9549	8,009.9400	8.0099	34.509	0	0	0
2016/12/08	2046	02/02/2017	137.15	Put	Bond Future	5,974.9300	5.9749	8,029.9400	8.0299	34.394	0	0	0
2016/12/08	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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2016/12/08	2046	04/05/2017			Bond Future	132.1961	132.1961	130.1012	130.1012	(1.585)	0.0000	0.0000	0
2016/12/08	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2046	04/05/2017	138.32	Put	Bond Future	6,123.8700	6.1239	8,218.7700	8.2188	34.209	0	0	0
2016/12/08	2046	04/05/2017	138.34	Put	Bond Future	6,143.8700	6.1439	8,238.7700	8.2388	34.097	0	0	0
2016/12/08	2046	04/05/2017	138.33	Put	Bond Future	6,133.8700	6.1339	8,228.7700	8.2288	34.153	0	0	0
2016/12/08	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2046	03/08/2017	141.17	Put	Bond Future	6,319.2000	6.3192	8,458.2700	8.4583	33.850	0	0	0
2016/12/08	2046	03/08/2017			Bond Future	134.8508	134.8508	132.7117	132.7117	(1.586)	0.0000	0.0000	0
2016/12/08	2046	03/08/2017	141.19	Put	Bond Future	6,339.2000	6.3392	8,478.2700	8.4783	33.744	0	0	0
2016/12/08	2046	03/08/2017	141.18	Put	Bond Future	6,329.2000	6.3292	8,468.2700	8.4683	33.797	0	0	0
2016/12/08	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2050	02/02/2017	144.97	Put	Bond Future	5,791.5600	5.7916	7,099.0400	7.0990	22.576	0	0	0
2016/12/08	2050	02/02/2017			Bond Future	139.1784	139.1784	137.8710	137.8710	(0.939)	0.0000	0.0000	24,832
2016/12/08	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2050	02/02/2017	144.96	Put	Bond Future	5,781.5600	5.7816	7,089.0400	7.0890	22.615	0	0	0
2016/12/08	2050	02/02/2017	144.98	Put	Bond Future	5,801.5600	5.8016	7,109.0400	7.1090	22.537	0	0	0
2016/12/08	2050	04/05/2017			Bond Future	141.8841	141.8841	140.5513	140.5513	(0.939)	0.0000	0.0000	0
2016/12/08	2050	04/05/2017	147.83	Put	Bond Future	5,945.8900	5.9459	7,278.6900	7.2787	22.415	0	0	0
2016/12/08	2050	04/05/2017	147.85	Put	Bond Future	5,965.8900	5.9659	7,298.6900	7.2987	22.340	0	0	0
2016/12/08	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2050	04/05/2017	147.84	Put	Bond Future	5,955.8900	5.9559	7,288.6900	7.2887	22.378	0	0	0
2016/12/08	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2050	03/08/2017			Bond Future	143.0704	143.0704	141.7083	141.7083	(0.952)	0.0000	0.0000	0
2016/12/08	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	2050	03/08/2017	149.22	Put	Bond Future	6,149.6100	6.1496	7,511.7500	7.5117	22.150	0	0	0
2016/12/08	2050	03/08/2017	149.24	Put	Bond Future	6,169.6100	6.1696	7,531.7500	7.5317	22.078	0	0	0
2016/12/08	2050	03/08/2017	149.23	Put	Bond Future	6,159.6100	6.1596	7,521.7500	7.5217	22.114	0	0	0
2016/12/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	AL37	02/02/2017			Index Future	513.0270	513.0270	512.2520	512.2520	(0.151)	0.0000	0.0000	7
2016/12/08	AL37	04/05/2017			Index Future	522.9680	522.9680	522.1790	522.1790	(0.151)	0.0000	0.0000	0
2016/12/08	AL37	03/08/2017			Index Future	533.4390	533.4390	532.6250	532.6250	(0.153)	0.0000	0.0000	0
2016/12/08	AL7T	02/02/2017			Index Future	593.4500	593.4500	592.0260	592.0260	(0.240)	0.0000	0.0000	2
2016/12/08	AL7T	04/05/2017			Index Future	604.9500	604.9500	603.4990	603.4990	(0.240)	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
2016/12/08	AL7T	03/08/2017			Index Future	617.0620	617.0620	615.5710	615.5710	(0.242)	0.0000	0.0000	0
2016/12/08	ALBI	02/02/2017			Index Future	538.7980	538.7980	537.3590	537.3590	(0.267)	0.0000	0.0000	746
2016/12/08	ALBI	04/05/2017			Index Future	549.2400	549.2400	547.7730	547.7730	(0.267)	0.0000	0.0000	0
2016/12/08	ALBI	03/08/2017			Index Future	560.2360	560.2360	558.7310	558.7310	(0.269)	0.0000	0.0000	0
2016/12/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	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
2016/12/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/08	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	EL28	02/02/2017			Bond Future	128.1196	128.1196	128.1096	128.1096	(0.008)	0.0000	0.0000	0
2016/12/08	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	EL28	02/02/2017	135.10	Put	Bond Future	6,980.3900	6.9804	6,990.3700	6.9904	0.143	0	0	0
2016/12/08	EL28	02/02/2017	135.12	Put	Bond Future	7,000.3900	7.0004	7,010.3700	7.0104	0.143	0	0	0
2016/12/08	EL28	02/02/2017	135.11	Put	Bond Future	6,990.3900	6.9904	7,000.3700	7.0004	0.143	0	0	0
2016/12/08	EL28	04/05/2017			Bond Future	128.9271	128.9271	128.9169	128.9169	(0.008)	0.0000	0.0000	0
2016/12/08	EL28	04/05/2017	137.90	Put	Bond Future	8,972.9000	8.9729	8,983.0500	8.9830	0.113	0	0	0
2016/12/08	EL28	04/05/2017	137.92	Put	Bond Future	8,992.9000	8.9929	9,003.0500	9.0030	0.113	0	0	0
2016/12/08	EL28	04/05/2017	137.91	Put	Bond Future	8,982.9000	8.9829	8,993.0500	8.9930	0.113	0	0	0
2016/12/08	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	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
2016/12/08	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	EL28	03/08/2017			Bond Future		131.5162	131.5162	131.5037	(0.010)	0.0000	0.0000	0
2016/12/08	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	EL28	03/08/2017	135.16	Put	Bond Future		3,643.8000	3.6438	3,656.3000	0.343	0	0	0
2016/12/08	EL28	03/08/2017	135.18	Put	Bond Future		3,663.8000	3.6638	3,676.3000	0.341	0	0	0
2016/12/08	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	EL28	03/08/2017	135.17	Put	Bond Future		3,653.8000	3.6538	3,666.3000	0.342	0	0	0
2016/12/08	ES33	02/02/2017			Bond Future		10.5143	79.5522	10.5491	0.331	0.0000	0.0000	8,849
2016/12/08	ES33	02/02/2017	10.59	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	ES33	02/02/2017	10.61	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	ES33	02/02/2017	10.59	Call	Bond Future		480.0600	0.4801	258.9700	(46.055)	0	0	0
2016/12/08	ES33	02/02/2017	10.60	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	ES33	02/02/2017	10.60	Call	Bond Future		543.1500	0.5431	322.0600	(40.705)	0	0	0
2016/12/08	ES33	02/02/2017	10.61	Call	Bond Future		606.1600	0.6062	385.0700	(36.474)	0	0	0
2016/12/08	ES33	04/05/2017			Bond Future		10.5933	77.3002	10.6293	0.339	0.0000	0.0000	0
2016/12/08	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	ES33	04/05/2017	10.54	Put	Bond Future		336.4300	0.3364	561.9200	67.024	0	0	0
2016/12/08	ES33	04/05/2017	10.56	Put	Bond Future		210.0000	0.2100	435.4900	107.376	0	0	0
2016/12/08	ES33	04/05/2017	10.55	Put	Bond Future		273.1800	0.2732	498.6700	82.543	0	0	0
2016/12/08	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	ES33	03/08/2017			Bond Future		10.6656	78.8483	10.7029	0.350	0.0000	0.0000	0
2016/12/08	ES33	03/08/2017	10.53	Put	Bond Future		848.6500	0.8486	1,079.9600	27.256	0	0	0
2016/12/08	ES33	03/08/2017	10.55	Put	Bond Future		722.5500	0.7225	953.8600	32.013	0	0	0
2016/12/08	ES33	03/08/2017	10.54	Put	Bond Future		785.5600	0.7856	1,016.8700	29.445	0	0	0
2016/12/08	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	ES42	02/02/2017			Bond Future		10.6563	83.6666	10.6911	0.327	0.0000	0.0000	8,777
2016/12/08	ES42	04/05/2017			Bond Future		10.7354	81.0254	10.7714	0.335	0.0000	0.0000	0
2016/12/08	ES42	03/08/2017			Bond Future		10.8069	82.6485	10.8442	0.345	0.0000	0.0000	0
2016/12/08	GOVI	02/02/2017	533.34	Call	GOVI		33,670.0000	3.3670	19,220.0000	(42.917)	0	0	0
2016/12/08	GOVI	02/02/2017			GOVI		536.7070	536.7070	535.2620	(0.269)	0.0000	0.0000	487
2016/12/08	GOVI	02/02/2017	533.32	Call	GOVI		33,870.0000	3.3870	19,420.0000	(42.663)	0	0	0
2016/12/08	GOVI	02/02/2017	533.33	Call	GOVI		33,770.0000	3.3770	19,320.0000	(42.789)	0	0	0
2016/12/08	GOVI	02/02/2017	533.32	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	GOVI	02/02/2017	533.34	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	GOVI	02/02/2017	533.33	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	GOVI	04/05/2017			GOVI		547.1080	547.1080	545.6350	(0.269)	0.0000	0.0000	0
2016/12/08	GOVI	04/05/2017	262.19	Call	GOVI		2,849,180.0000	284.9180	2,834,450.0000	(0.517)	0	0	0
2016/12/08	GOVI	04/05/2017	262.20	Call	GOVI		2,849,080.0000	284.9080	2,834,350.0000	(0.517)	0	0	0
2016/12/08	GOVI	04/05/2017	262.18	Call	GOVI		2,849,280.0000	284.9280	2,834,550.0000	(0.517)	0	0	0
2016/12/08	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0

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2016/12/08	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	GOVI	03/08/2017			GOVI	558.0620	558.0620	556.5500	556.5500	(0.271)	0.0000	0.0000	0
2016/12/08	GOVI	03/08/2017	561.11	Put	GOVI	30,480.0000	3.0480	45,600.0000	4.5600	49.606	0	0	0
2016/12/08	GOVI	03/08/2017	561.09	Put	GOVI	30,280.0000	3.0280	45,400.0000	4.5400	49.934	0	0	0
2016/12/08	GOVI	03/08/2017	561.10	Put	GOVI	30,380.0000	3.0380	45,500.0000	4.5500	49.770	0	0	0
2016/12/08	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/08	IGOV	02/02/2017			Index Future	247.8300	247.8300	246.2010	246.2010	(0.657)	0.0000	0.0000	1,030
2016/12/08	IGOV	04/05/2017			Index Future	252.6480	252.6480	250.9870	250.9870	(0.657)	0.0000	0.0000	0
2016/12/08	IGOV	03/08/2017			Index Future	257.7210	257.7210	256.0220	256.0220	(0.659)	0.0000	0.0000	0
2016/12/08	ILBI	02/02/2017			Index Future	673.2080	673.2080	669.3420	669.3420	(0.574)	0.0000	0.0000	155
2016/12/08	ILBI	04/05/2017			Index Future	686.2770	686.2770	682.3340	682.3340	(0.575)	0.0000	0.0000	0
2016/12/08	ILBI	03/08/2017			Index Future	699.7870	699.7870	695.7660	695.7660	(0.575)	0.0000	0.0000	0
2016/12/08	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/12/08	IS01	16/03/2017			Interest Rate Swap	100.0083	100.0083	100.0078	100.0078	0.000	0.0000	0.0000	0
2016/12/08	IS01	15/06/2017			Interest Rate Swap	99.6326	99.6326	99.6310	99.6310	(0.002)	0.0000	0.0000	0
2016/12/08	IS01	21/09/2017			Interest Rate Swap	99.6782	99.6782	99.6780	99.6780	0.000	0.0000	0.0000	0
2016/12/08	IS01	21/12/2017			Interest Rate Swap	99.9599	99.9599	99.9609	99.9609	0.001	0.0000	0.0000	0
2016/12/08	IS02	18/12/2017			Interest Rate Swap	99.9820	99.9820	99.9830	99.9830	0.001	0.0000	0.0000	0
2016/12/08	IS02	16/03/2018			Interest Rate Swap	99.2822	99.2822	99.2823	99.2823	0.000	0.0000	0.0000	0
2016/12/08	IS02	15/06/2018			Interest Rate Swap	98.9682	98.9682	98.9675	98.9675	(0.001)	0.0000	0.0000	0
2016/12/08	IS02	21/09/2018			Interest Rate Swap	99.0562	99.0562	99.0561	99.0561	0.000	0.0000	0.0000	0
2016/12/08	IS02	21/12/2018			Interest Rate Swap	99.5700	99.5700	99.5700	99.5700	0.000	0.0000	0.0000	0
2016/12/08	IS05	17/12/2020			Interest Rate Swap	98.0518	98.0518	98.0951	98.0951	0.044	0.0000	0.0000	0
2016/12/08	IS05	16/03/2021			Interest Rate Swap	97.4041	97.4041	97.4535	97.4535	0.051	0.0000	0.0000	0
2016/12/08	IS05	15/06/2021			Interest Rate Swap	96.7268	96.7268	96.7834	96.7834	0.059	0.0000	0.0000	0
2016/12/08	IS05	21/09/2021			Interest Rate Swap	97.0285	97.0285	97.0918	97.0918	0.065	0.0000	0.0000	0
2016/12/08	IS05	21/12/2021			Interest Rate Swap	99.2976	99.2976	99.3632	99.3632	0.066	0.0000	0.0000	50
2016/12/08	IS10	17/12/2025			Interest Rate Swap	98.6374	98.6374	98.7907	98.7907	0.155	0.0000	0.0000	0
2016/12/08	IS10	16/03/2026			Interest Rate Swap	95.7677	95.7677	95.9315	95.9315	0.171	0.0000	0.0000	0
2016/12/08	IS10	15/06/2026			Interest Rate Swap	94.5933	94.5933	94.7647	94.7647	0.181	0.0000	0.0000	0
2016/12/08	IS10	21/09/2026			Interest Rate Swap	96.7386	96.7386	96.9147	96.9147	0.182	0.0000	0.0000	0
2016/12/08	IS10	21/12/2026			Interest Rate Swap	100.4367	100.4367	100.6145	100.6145	0.177	0.0000	0.0000	0
2016/12/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/12/08	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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2016/12/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/08	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10,000
2016/12/08	JBAF	18/01/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/12/08	JBAF	15/02/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/12/08	JBAF	15/03/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	1,000
2016/12/08	JBAF	19/04/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/12/08	JBAF	17/05/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/12/08	JBAF	21/06/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/12/08	JBAF	20/09/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/12/08	JBAF	20/12/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/12/08	JBAF	20/03/2018			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/12/08	JBAF	20/06/2018			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/12/08	JBAF	19/09/2018			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/12/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/08	R023	02/02/2017	8.85	Call	Bond Future	1,715.2600	1.7153	1,584.2200	1.5842	(7.640)	0	0	0
2016/12/08	R023	02/02/2017			Bond Future	8.5929	99.5000	8.6337	99.3155	0.474	0.0000	0.0000	19,260
2016/12/08	R023	02/02/2017	8.86	Call	Bond Future	1,745.7500	1.7457	1,613.6300	1.6136	(7.568)	0	0	0
2016/12/08	R023	02/02/2017	8.84	Put	Bond Future	572.5900	0.5726	627.2100	0.6272	9.539	0	0	0
2016/12/08	R023	02/02/2017	8.86	Put	Bond Future	544.0000	0.5440	596.4300	0.5964	9.638	0	0	0
2016/12/08	R023	02/02/2017	8.84	Call	Bond Future	1,685.0100	1.6850	1,555.0800	1.5551	(7.711)	0	0	0
2016/12/08	R023	02/02/2017	8.85	Put	Bond Future	558.1600	0.5582	611.6700	0.6117	9.587	0	0	0
2016/12/08	R023	04/05/2017	8.61	Call	Bond Future	1,584.0100	1.5840	1,486.2700	1.4863	(6.170)	0	0	0
2016/12/08	R023	04/05/2017			Bond Future	8.6309	97.4957	8.6738	97.3076	0.498	0.0000	0.0000	0
2016/12/08	R023	04/05/2017	8.59	Call	Bond Future	1,540.9700	1.5410	1,444.8600	1.4449	(6.237)	0	0	0
2016/12/08	R023	04/05/2017	8.60	Call	Bond Future	1,562.4000	1.5624	1,465.4800	1.4655	(6.203)	0	0	0
2016/12/08	R023	04/05/2017	8.59	Put	Bond Future	1,720.3500	1.7203	1,812.4000	1.8124	5.351	0	0	0
2016/12/08	R023	04/05/2017	8.61	Put	Bond Future	1,675.5100	1.6755	1,765.9300	1.7659	5.397	0	0	0
2016/12/08	R023	04/05/2017	8.60	Put	Bond Future	1,697.8300	1.6978	1,789.0700	1.7891	5.374	0	0	0
2016/12/08	R023	03/08/2017	8.60	Put	Bond Future	2,150.0500	2.1500	2,245.7200	2.2457	4.450	0	0	0
2016/12/08	R023	03/08/2017			Bond Future	8.6559	99.4481	8.7016	99.2545	0.529	0.0000	0.0000	0
2016/12/08	R023	03/08/2017	8.59	Put	Bond Future	2,171.9600	2.1720	2,268.2700	2.2683	4.434	0	0	0
2016/12/08	R023	03/08/2017	8.60	Call	Bond Future	1,912.8500	1.9128	1,814.9200	1.8149	(5.120)	0	0	0
2016/12/08	R023	03/08/2017	8.58	Call	Bond Future	1,871.4500	1.8715	1,774.8200	1.7748	(5.163)	0	0	0
2016/12/08	R023	03/08/2017	8.59	Call	Bond Future	1,892.2500	1.8922	1,794.9600	1.7950	(5.141)	0	0	0
2016/12/08	R023	03/08/2017	8.58	Put	Bond Future	2,193.7000	2.1937	2,290.6700	2.2907	4.420	0	0	0
2016/12/08	R035	02/02/2017			Bond Future	9.5503	98.1523	9.5854	97.8671	0.367	0.0000	0.0000	6,944
2016/12/08	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R035	02/02/2017	9.50	Put	Bond Future	411.8500	0.4119	697.0200	0.6970	69.241	0	0	0
2016/12/08	R035	02/02/2017	9.51	Put	Bond Future	329.8400	0.3298	615.0100	0.6150	86.457	0	0	0
2016/12/08	R035	02/02/2017	9.52	Put	Bond Future	247.9300	0.2479	533.1000	0.5331	115.020	0	0	0
2016/12/08	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R035	04/05/2017	9.55	Put	Bond Future	386.6500	0.3866	677.3800	0.6774	75.192	0	0	0

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2016/12/08	R035	04/05/2017			Bond Future	9.5978	95.5510	9.6339	95.2603	0.377	0.0000	0.0000	0
2016/12/08	R035	04/05/2017	9.54	Put	Bond Future	467.8400	0.4678	758.5700	0.7586	62.143	0	0	0
2016/12/08	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R035	04/05/2017	9.53	Put	Bond Future	549.1400	0.5491	839.8700	0.8399	52.943	0	0	0
2016/12/08	R035	03/08/2017			Bond Future	9.6387	97.4646	9.6762	97.1664	0.389	0.0000	0.0000	0
2016/12/08	R035	03/08/2017	9.52	Put	Bond Future	954.6600	0.9547	1,252.8400	1.2528	31.234	0	0	0
2016/12/08	R035	03/08/2017	9.50	Put	Bond Future	1,116.9300	1.1169	1,415.1100	1.4151	26.696	0	0	0
2016/12/08	R035	03/08/2017	9.51	Put	Bond Future	1,035.7400	1.0357	1,333.9200	1.3339	28.789	0	0	0
2016/12/08	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R186	02/02/2017	8.00	Put	Bond Future	6,373.8400	6.3738	6,633.9800	6.6340	4.081	0	0	0
2016/12/08	R186	02/02/2017	9.40	Call	Bond Future	4,036.2200	4.0362	3,800.0000	3.8000	(5.853)	0	0	0
2016/12/08	R186	02/02/2017	8.81	Put	Bond Future	1,838.5500	1.8385	1,978.0000	1.9780	7.585	0	0	0
2016/12/08	R186	02/02/2017	9.10	Put	Bond Future	958.3300	0.9583	1,044.3000	1.0443	8.971	0	0	2,546
2016/12/08	R186	02/02/2017			Bond Future	8.8696	111.9381	8.9101	111.6575	0.456	0.0000	0.0000	114,136
2016/12/08	R186	02/02/2017	9.50	Call	Bond Future	4,587.5500	4.5875	4,341.3000	4.3413	(5.368)	0	0	0
2016/12/08	R186	02/02/2017	8.43	Put	Bond Future	3,629.7000	3.6297	3,839.3000	3.8393	5.775	0	0	0
2016/12/08	R186	02/02/2017	8.80	Put	Bond Future	1,876.5100	1.8765	2,017.9100	2.0179	7.535	0	0	0
2016/12/08	R186	02/02/2017	8.87	Call	Bond Future	1,624.5500	1.6246	1,471.7500	1.4718	(9.406)	0	0	0
2016/12/08	R186	02/02/2017	8.90	Put	Bond Future	1,520.0500	1.5200	1,642.0900	1.6421	8.029	0	0	750
2016/12/08	R186	02/02/2017	8.00	Call	Bond Future	107.6500	0.1077	87.2000	0.0872	(18.997)	0	0	7,000
2016/12/08	R186	02/02/2017	8.60	Call	Bond Future	848.6000	0.8486	747.9000	0.7479	(11.867)	0	0	7,000
2016/12/08	R186	02/02/2017	8.81	Call	Bond Future	1,423.8100	1.4238	1,282.6700	1.2827	(9.913)	0	0	0
2016/12/08	R186	02/02/2017	8.37	Call	Bond Future	429.9500	0.4299	368.3300	0.3683	(14.332)	0	0	500
2016/12/08	R186	02/02/2017	8.62	Put	Bond Future	2,646.4600	2.6465	2,822.6200	2.8226	6.656	0	0	0
2016/12/08	R186	02/02/2017	8.79	Call	Bond Future	1,360.5400	1.3605	1,223.3000	1.2233	(10.087)	0	0	0
2016/12/08	R186	02/02/2017	8.95	Call	Bond Future	1,917.0500	1.9171	1,749.0500	1.7491	(8.763)	0	0	0
2016/12/08	R186	02/02/2017	9.02	Call	Bond Future	2,196.4300	2.1964	2,015.6200	2.0156	(8.232)	0	0	0
2016/12/08	R186	02/02/2017	8.87	Put	Bond Future	1,621.6400	1.6216	1,749.4300	1.7494	7.880	0	0	500
2016/12/08	R186	02/02/2017	9.50	Put	Bond Future	324.5800	0.3246	358.9200	0.3589	10.580	0	0	13,500
2016/12/08	R186	02/02/2017	8.43	Call	Bond Future	519.9500	0.5199	448.9600	0.4490	(13.653)	0	0	750
2016/12/08	R186	02/02/2017	8.80	Call	Bond Future	1,391.9500	1.3919	1,252.7600	1.2528	(10.000)	0	0	0
2016/12/08	R186	02/02/2017	8.90	Call	Bond Future	1,731.0000	1.7310	1,572.4500	1.5725	(9.159)	0	0	0
2016/12/08	R186	02/02/2017	9.40	Put	Bond Future	434.4600	0.4345	478.8300	0.4788	10.213	0	0	750
2016/12/08	R186	02/02/2017	9.10	Call	Bond Future	2,542.7800	2.5428	2,348.1600	2.3482	(7.654)	0	0	0
2016/12/08	R186	02/02/2017	8.37	Put	Bond Future	3,973.2300	3.9732	4,192.2000	4.1922	5.511	0	0	0
2016/12/08	R186	02/02/2017	8.60	Put	Bond Future	2,741.9500	2.7419	2,921.8400	2.9218	6.561	0	0	0
2016/12/08	R186	02/02/2017	8.62	Call	Bond Future	895.0700	0.8951	790.6400	0.7906	(11.667)	0	0	500
2016/12/08	R186	02/02/2017	8.79	Put	Bond Future	1,914.9700	1.9150	2,058.3200	2.0583	7.486	0	0	0
2016/12/08	R186	02/02/2017	8.95	Put	Bond Future	1,360.5500	1.3606	1,473.1400	1.4731	8.275	0	0	2,546
2016/12/08	R186	02/02/2017	9.02	Put	Bond Future	1,158.6000	1.1586	1,258.3800	1.2584	8.612	0	0	500
2016/12/08	R186	04/05/2017			Bond Future	8.9116	114.1073	8.9537	113.8213	0.473	0.0000	0.0000	0
2016/12/08	R186	04/05/2017	8.89	Put	Bond Future	2,679.8800	2.6799	2,815.9100	2.8159	5.076	0	0	0
2016/12/08	R186	04/05/2017	8.91	Put	Bond Future	2,611.3700	2.6114	2,745.0100	2.7450	5.118	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
2016/12/08	R186	04/05/2017	8.90	Put	Bond Future	2,645.4700	2.6455	2,780.3000	2.7803	5.097	0	0	0
2016/12/08	R186	04/05/2017	8.91	Call	Bond Future	2,600.6900	2.6007	2,448.2900	2.4483	(5.860)	0	0	0
2016/12/08	R186	04/05/2017	8.89	Call	Bond Future	2,533.1100	2.5331	2,383.1000	2.3831	(5.922)	0	0	0
2016/12/08	R186	04/05/2017	8.90	Call	Bond Future	2,566.7700	2.5668	2,415.5600	2.4156	(5.891)	0	0	0
2016/12/08	R186	03/08/2017	8.93	Put	Bond Future	3,371.5500	3.3715	3,510.4500	3.5105	4.120	0	0	0
2016/12/08	R186	03/08/2017			Bond Future	8.9441	111.0870	8.9883	110.7933	0.494	0.0000	0.0000	0
2016/12/08	R186	03/08/2017	8.92	Put	Bond Future	3,404.8600	3.4049	3,544.7100	3.5447	4.107	0	0	0
2016/12/08	R186	03/08/2017	8.91	Call	Bond Future	3,211.2000	3.2112	3,058.2800	3.0583	(4.762)	0	0	0
2016/12/08	R186	03/08/2017	8.93	Call	Bond Future	3,277.4100	3.2774	3,122.6000	3.1226	(4.724)	0	0	0
2016/12/08	R186	03/08/2017	8.92	Call	Bond Future	3,244.0300	3.2440	3,090.1700	3.0902	(4.743)	0	0	0
2016/12/08	R186	03/08/2017	8.91	Put	Bond Future	3,438.7700	3.4388	3,579.5600	3.5796	4.094	0	0	0
2016/12/08	R197	02/02/2017			Bond Future	296.0445	296.0445	294.6116	294.6116	(0.484)	0.0000	0.0000	1,246
2016/12/08	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R197	02/02/2017	302.57	Put	Bond Future	6,525.4700	6.5255	7,958.3600	7.9584	21.958	0	0	0
2016/12/08	R197	02/02/2017	302.59	Put	Bond Future	6,545.4700	6.5455	7,978.3600	7.9784	21.891	0	0	0
2016/12/08	R197	02/02/2017	302.58	Put	Bond Future	6,535.4700	6.5355	7,968.3600	7.9684	21.925	0	0	0
2016/12/08	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R197	04/05/2017	308.58	Put	Bond Future	6,780.4000	6.7804	8,241.2100	8.2412	21.545	0	0	0
2016/12/08	R197	04/05/2017			Bond Future	301.7996	301.7996	300.3388	300.3388	(0.484)	0.0000	0.0000	0
2016/12/08	R197	04/05/2017	308.60	Put	Bond Future	6,800.4000	6.8004	8,261.2100	8.2612	21.481	0	0	0
2016/12/08	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R197	04/05/2017	308.59	Put	Bond Future	6,790.4000	6.7904	8,251.2100	8.2512	21.513	0	0	0
2016/12/08	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R197	03/08/2017			Bond Future	300.9561	300.9561	299.4609	299.4609	(0.497)	0.0000	0.0000	0
2016/12/08	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R197	03/08/2017	308.05	Put	Bond Future	7,093.8600	7.0939	8,589.1100	8.5891	21.078	0	0	0
2016/12/08	R197	03/08/2017	308.07	Put	Bond Future	7,113.8600	7.1139	8,609.1100	8.6091	21.019	0	0	0
2016/12/08	R197	03/08/2017	308.06	Put	Bond Future	7,103.8600	7.1039	8,599.1100	8.5991	21.048	0	0	0
2016/12/08	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R202	02/02/2017			Bond Future	245.5570	245.5570	242.3062	242.3062	(1.324)	0.0000	0.0000	36,620
2016/12/08	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R202	02/02/2017	251.72	Put	Bond Future	6,163.0200	6.1630	9,413.7600	9.4138	52.746	0	0	0
2016/12/08	R202	02/02/2017	251.74	Put	Bond Future	6,183.0200	6.1830	9,433.7600	9.4338	52.575	0	0	0
2016/12/08	R202	02/02/2017	251.73	Put	Bond Future	6,173.0200	6.1730	9,423.7600	9.4238	52.660	0	0	0
2016/12/08	R202	04/05/2017	256.73	Put	Bond Future	6,399.4700	6.3995	9,713.3100	9.7133	51.783	0	0	0
2016/12/08	R202	04/05/2017			Bond Future	250.3305	250.3305	247.0167	247.0167	(1.324)	0.0000	0.0000	0
2016/12/08	R202	04/05/2017	256.72	Put	Bond Future	6,389.4700	6.3895	9,703.3100	9.7033	51.864	0	0	0
2016/12/08	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R202	04/05/2017	256.71	Put	Bond Future	6,379.4700	6.3795	9,693.3100	9.6933	51.945	0	0	0

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2016/12/08	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R202	03/08/2017			Bond Future	251.6903	251.6903	248.3057	248.3057	(1.345)	0.0000	0.0000	0
2016/12/08	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R202	03/08/2017	258.35	Put	Bond Future	6,659.7200	6.6597	10,044.2800	10.0443	50.821	0	0	0
2016/12/08	R202	03/08/2017	258.37	Put	Bond Future	6,679.7200	6.6797	10,064.2800	10.0643	50.669	0	0	0
2016/12/08	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R202	03/08/2017	258.36	Put	Bond Future	6,669.7200	6.6697	10,054.2800	10.0543	50.745	0	0	0
2016/12/08	R203	02/02/2017	7.70	Call	Bond Future	131.8300	0.1318	110.4200	0.1104	(16.241)	0	0	0
2016/12/08	R203	02/02/2017	7.71	Put	Bond Future	72.8000	0.0728	87.6700	0.0877	20.426	0	0	0
2016/12/08	R203	02/02/2017			Bond Future	7.6020	103.6651	7.6653	103.6285	0.832	0.0000	0.0000	27,216
2016/12/08	R203	02/02/2017	7.71	Call	Bond Future	135.2600	0.1353	113.5200	0.1135	(16.073)	0	0	0
2016/12/08	R203	02/02/2017	7.72	Call	Bond Future	138.9000	0.1389	116.8400	0.1168	(15.882)	0	0	0
2016/12/08	R203	02/02/2017	7.70	Put	Bond Future	75.1500	0.0751	90.3500	0.0904	20.226	0	0	0
2016/12/08	R203	02/02/2017	7.72	Put	Bond Future	70.6500	0.0707	85.2000	0.0852	20.594	0	0	0
2016/12/08	R203	04/05/2017	6.91	Call	Bond Future	42.1600	0.0422	32.3800	0.0324	(23.197)	0	0	0
2016/12/08	R203	04/05/2017	6.92	Put	Bond Future	181.6700	0.1817	209.0200	0.2090	15.055	0	0	0
2016/12/08	R203	04/05/2017			Bond Future	7.3150	101.5009	7.4218	101.4636	1.460	0.0000	0.0000	0
2016/12/08	R203	04/05/2017	6.92	Call	Bond Future	43.3700	0.0434	33.3900	0.0334	(23.011)	0	0	0
2016/12/08	R203	04/05/2017	6.93	Call	Bond Future	44.3700	0.0444	34.2200	0.0342	(22.876)	0	0	0
2016/12/08	R203	04/05/2017	6.91	Put	Bond Future	183.9700	0.1840	211.5200	0.2115	14.975	0	0	0
2016/12/08	R203	04/05/2017	6.93	Put	Bond Future	179.1600	0.1792	206.3400	0.2063	15.171	0	0	0
2016/12/08	R203	03/08/2017	4.89	Call	Bond Future	53.4300	0.0534	53.3500	0.0534	(0.150)	0	0	0
2016/12/08	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/08	R203	03/08/2017	4.87	Call	Bond Future	52.1600	0.0522	52.0800	0.0521	(0.153)	0	0	0
2016/12/08	R203	03/08/2017	4.88	Call	Bond Future	52.8000	0.0528	52.7200	0.0527	(0.152)	0	0	0
2016/12/08	R203	03/08/2017	4.87	Put	Bond Future	30.0400	0.0300	29.9600	0.0300	(0.266)	0	0	0
2016/12/08	R203	03/08/2017	4.89	Put	Bond Future	29.1600	0.0292	29.0800	0.0291	(0.274)	0	0	0
2016/12/08	R203	03/08/2017	4.88	Put	Bond Future	29.6000	0.0296	29.5200	0.0295	(0.270)	0	0	0
2016/12/08	R204	02/02/2017	8.28	Call	Bond Future	855.5600	0.8556	776.8800	0.7769	(9.196)	0	0	0
2016/12/08	R204	02/02/2017			Bond Future	7.8162	101.3539	7.8704	101.2612	0.693	0.0000	0.0000	30,194
2016/12/08	R204	02/02/2017	8.29	Call	Bond Future	869.9500	0.8700	790.8200	0.7908	(9.096)	0	0	0
2016/12/08	R204	02/02/2017	8.30	Call	Bond Future	884.5200	0.8845	804.9400	0.8049	(8.997)	0	0	0
2016/12/08	R204	02/02/2017	8.28	Put	Bond Future	65.2800	0.0653	79.3300	0.0793	21.523	0	0	0
2016/12/08	R204	02/02/2017	8.30	Put	Bond Future	60.3500	0.0604	73.5000	0.0735	21.790	0	0	0
2016/12/08	R204	02/02/2017	8.29	Put	Bond Future	62.7200	0.0627	76.3200	0.0763	21.684	0	0	0
2016/12/08	R204	04/05/2017	7.90	Put	Bond Future	384.3100	0.3843	427.1400	0.4271	11.145	0	0	0
2016/12/08	R204	04/05/2017			Bond Future	7.8144	103.3181	7.8776	103.2235	0.808	0.0000	0.0000	0
2016/12/08	R204	04/05/2017	7.92	Put	Bond Future	371.3400	0.3713	413.1700	0.4132	11.265	0	0	0
2016/12/08	R204	04/05/2017	7.90	Call	Bond Future	512.3100	0.5123	460.6100	0.4606	(10.092)	0	0	0
2016/12/08	R204	04/05/2017	7.91	Put	Bond Future	377.7900	0.3778	420.1200	0.4201	11.205	0	0	0
2016/12/08	R204	04/05/2017	7.91	Call	Bond Future	520.7400	0.5207	468.5400	0.4685	(10.024)	0	0	0
2016/12/08	R204	04/05/2017	7.92	Call	Bond Future	529.2300	0.5292	476.5300	0.4765	(9.958)	0	0	0
2016/12/08	R204	03/08/2017	7.77	Put	Bond Future	502.5000	0.5025	551.2500	0.5513	9.701	0	0	0
2016/12/08	R204	03/08/2017			Bond Future	7.7567	101.3448	7.8334	101.2467	0.989	0.0000	0.0000	0
2016/12/08	R204	03/08/2017	7.76	Put	Bond Future	508.5600	0.5086	557.7000	0.5577	9.663	0	0	0
2016/12/08	R204	03/08/2017	7.75	Call	Bond Future	506.1400	0.5061	457.5000	0.4575	(9.610)	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
2016/12/08	R204	03/08/2017	7.76	Call	Bond Future	512.8300	0.5128	463.7900	0.4638	(9.563)	0	0	0
2016/12/08	R204	03/08/2017	7.77	Call	Bond Future	519.5600	0.5196	470.1300	0.4701	(9.514)	0	0	0
2016/12/08	R204	03/08/2017	7.75	Put	Bond Future	514.6700	0.5147	564.2100	0.5642	9.626	0	0	0
2016/12/08	R207	02/02/2017	9.24	Call	Bond Future	2,894.1000	2.8941	2,775.5200	2.7755	(4.097)	0	0	0
2016/12/08	R207	02/02/2017			Bond Future	8.0793	98.3226	8.1266	98.2028	0.585	0.0000	0.0000	85,432
2016/12/08	R207	02/02/2017	8.91	Call	Bond Future	2,104.8800	2.1049	1,990.3400	1.9903	(5.442)	0	0	62
2016/12/08	R207	02/02/2017	9.22	Call	Bond Future	2,845.8200	2.8458	2,727.3600	2.7274	(4.163)	0	0	0
2016/12/08	R207	02/02/2017	9.23	Call	Bond Future	2,869.9600	2.8700	2,751.4400	2.7514	(4.130)	0	0	0
2016/12/08	R207	02/02/2017	8.91	Put	Bond Future	26.6100	0.0266	31.8300	0.0318	19.617	0	0	0
2016/12/08	R207	02/02/2017	9.22	Put	Bond Future	5.9600	0.0060	7.2600	0.0073	21.812	0	0	0
2016/12/08	R207	02/02/2017	9.24	Put	Bond Future	5.3700	0.0054	6.5500	0.0066	21.974	0	0	0
2016/12/08	R207	02/02/2017	9.23	Put	Bond Future	5.6600	0.0057	6.9000	0.0069	21.908	0	0	0
2016/12/08	R207	04/05/2017	8.21	Put	Bond Future	624.8900	0.6249	678.4600	0.6785	8.573	0	0	0
2016/12/08	R207	04/05/2017			Bond Future	8.1099	100.2282	8.1621	100.1061	0.643	0.0000	0.0000	0
2016/12/08	R207	04/05/2017	8.22	Call	Bond Future	871.9800	0.8720	802.8200	0.8028	(7.931)	0	0	0
2016/12/08	R207	04/05/2017	8.20	Call	Bond Future	845.6800	0.8457	777.7500	0.7778	(8.033)	0	0	0
2016/12/08	R207	04/05/2017	8.21	Call	Bond Future	858.9000	0.8589	790.3600	0.7904	(7.980)	0	0	0
2016/12/08	R207	04/05/2017	8.20	Put	Bond Future	635.0300	0.6350	689.2100	0.6892	8.532	0	0	0
2016/12/08	R207	04/05/2017	8.22	Put	Bond Future	614.6300	0.6146	667.5800	0.6676	8.615	0	0	0
2016/12/08	R207	03/08/2017	8.19	Call	Bond Future	991.6100	0.9916	923.7800	0.9238	(6.840)	0	0	51
2016/12/08	R207	03/08/2017			Bond Future	8.1135	98.5911	8.1724	98.4649	0.726	0.0000	0.0000	0
2016/12/08	R207	03/08/2017	8.39	Put	Bond Future	651.0900	0.6511	700.2900	0.7003	7.557	0	0	0
2016/12/08	R207	03/08/2017	8.41	Put	Bond Future	635.3100	0.6353	683.6200	0.6836	7.604	0	0	0
2016/12/08	R207	03/08/2017	8.19	Put	Bond Future	827.6200	0.8276	886.0400	0.8860	7.059	0	0	0
2016/12/08	R207	03/08/2017	8.40	Put	Bond Future	643.1600	0.6432	691.9200	0.6919	7.581	0	0	0
2016/12/08	R207	03/08/2017	8.41	Call	Bond Future	1,268.8000	1.2688	1,190.8600	1.1909	(6.143)	0	0	0
2016/12/08	R207	03/08/2017	8.39	Call	Bond Future	1,242.0200	1.2420	1,164.9700	1.1650	(6.204)	0	0	0
2016/12/08	R207	03/08/2017	8.40	Call	Bond Future	1,255.3700	1.2554	1,177.8800	1.1779	(6.173)	0	0	0
2016/12/08	R208	02/02/2017			Bond Future	8.2675	97.1635	8.3088	97.0258	0.499	0.0000	0.0000	33,611
2016/12/08	R208	02/02/2017	8.64	Call	Bond Future	1,486.2200	1.4862	1,378.0900	1.3781	(7.276)	0	0	0
2016/12/08	R208	02/02/2017	8.63	Put	Bond Future	260.0800	0.2601	290.3700	0.2904	11.646	0	0	0
2016/12/08	R208	02/02/2017	8.65	Put	Bond Future	244.5800	0.2446	273.3600	0.2734	11.767	0	0	0
2016/12/08	R208	02/02/2017	8.64	Put	Bond Future	252.2900	0.2523	281.8200	0.2818	11.705	0	0	0
2016/12/08	R208	02/02/2017	8.65	Call	Bond Future	1,511.3700	1.5114	1,402.4900	1.4025	(7.204)	0	0	0
2016/12/08	R208	02/02/2017	8.63	Call	Bond Future	1,461.1400	1.4611	1,353.7700	1.3538	(7.348)	0	0	0
2016/12/08	R208	04/05/2017	8.39	Call	Bond Future	1,210.2700	1.2103	1,131.1600	1.1312	(6.537)	0	0	0
2016/12/08	R208	04/05/2017			Bond Future	8.2987	95.6435	8.3430	95.5032	0.534	0.0000	0.0000	0
2016/12/08	R208	04/05/2017	8.37	Call	Bond Future	1,175.6200	1.1756	1,097.8400	1.0978	(6.616)	0	0	0
2016/12/08	R208	04/05/2017	8.38	Call	Bond Future	1,192.8800	1.1929	1,114.4300	1.1144	(6.577)	0	0	0
2016/12/08	R208	04/05/2017	8.37	Put	Bond Future	950.0700	0.9501	1,012.6000	1.0126	6.582	0	0	0
2016/12/08	R208	04/05/2017	8.39	Put	Bond Future	921.5400	0.9215	982.7400	0.9827	6.641	0	0	0
2016/12/08	R208	04/05/2017	8.38	Put	Bond Future	935.7300	0.9357	997.5900	0.9976	6.611	0	0	0
2016/12/08	R208	03/08/2017	8.32	Call	Bond Future	1,336.8100	1.3368	1,261.4700	1.2615	(5.636)	0	0	0
2016/12/08	R208	03/08/2017			Bond Future	8.3113	97.5590	8.3597	97.4142	0.581	0.0000	0.0000	0
2016/12/08	R208	03/08/2017	8.30	Call	Bond Future	1,305.9900	1.3060	1,231.7000	1.2317	(5.688)	0	0	0
2016/12/08	R208	03/08/2017	8.31	Call	Bond Future	1,321.3500	1.3213	1,246.5300	1.2465	(5.662)	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
2016/12/08	R208	03/08/2017	8.30	Put	Bond Future	1,340.0100	1.3400	1,410.5000	1.4105	5.260	0	0	0
2016/12/08	R208	03/08/2017	8.32	Put	Bond Future	1,310.8400	1.3108	1,380.2800	1.3803	5.297	0	0	0
2016/12/08	R208	03/08/2017	8.31	Put	Bond Future	1,325.3700	1.3254	1,395.3300	1.3953	5.279	0	0	0
2016/12/08	R209	02/02/2017	9.55	Put	Bond Future	1,529.3100	1.5293	1,625.1800	1.6252	6.269	0	0	0
2016/12/08	R209	02/02/2017			Bond Future	9.4951	73.8283	9.5302	73.5897	0.369	0.0000	0.0000	66,790
2016/12/08	R209	02/02/2017	9.54	Put	Bond Future	1,560.7700	1.5608	1,658.1400	1.6581	6.239	0	0	0
2016/12/08	R209	02/02/2017	9.55	Call	Bond Future	1,901.9800	1.9020	1,759.3000	1.7593	(7.502)	0	0	0
2016/12/08	R209	02/02/2017	9.53	Call	Bond Future	1,829.8900	1.8299	1,690.2200	1.6902	(7.633)	0	0	0
2016/12/08	R209	02/02/2017	9.54	Call	Bond Future	1,865.7500	1.8657	1,724.5700	1.7246	(7.567)	0	0	0
2016/12/08	R209	02/02/2017	9.53	Put	Bond Future	1,592.6900	1.5927	1,691.5700	1.6916	6.208	0	0	0
2016/12/08	R209	04/05/2017	9.48	Put	Bond Future	2,981.8700	2.9819	3,096.6600	3.0967	3.850	0	0	0
2016/12/08	R209	04/05/2017			Bond Future	9.5382	72.1082	9.5743	71.8650	0.378	0.0000	0.0000	0
2016/12/08	R209	04/05/2017	9.47	Put	Bond Future	3,017.8500	3.0179	3,133.6000	3.1336	3.836	0	0	0
2016/12/08	R209	04/05/2017	9.46	Call	Bond Future	2,522.7600	2.5228	2,396.2400	2.3962	(5.015)	0	0	0
2016/12/08	R209	04/05/2017	9.47	Call	Bond Future	2,554.5800	2.5546	2,427.1000	2.4271	(4.990)	0	0	0
2016/12/08	R209	04/05/2017	9.48	Call	Bond Future	2,586.8000	2.5868	2,458.3600	2.4584	(4.965)	0	0	0
2016/12/08	R209	04/05/2017	9.46	Put	Bond Future	3,054.3300	3.0543	3,171.0400	3.1710	3.821	0	0	0
2016/12/08	R209	03/08/2017			Bond Future	9.5748	73.5524	9.6121	73.3030	0.389	0.0000	0.0000	0
2016/12/08	R209	03/08/2017	9.44	Call	Bond Future	3,125.4100	3.1254	2,998.8800	2.9989	(4.048)	0	0	0
2016/12/08	R209	03/08/2017	9.43	Put	Bond Future	4,075.8000	4.0758	4,199.4300	4.1994	3.033	0	0	0
2016/12/08	R209	03/08/2017	9.45	Put	Bond Future	4,000.7500	4.0007	4,122.8400	4.1228	3.052	0	0	0
2016/12/08	R209	03/08/2017	9.44	Put	Bond Future	4,038.0200	4.0380	4,160.8800	4.1609	3.043	0	0	0
2016/12/08	R209	03/08/2017	9.45	Call	Bond Future	3,156.4500	3.1564	3,029.1500	3.0292	(4.033)	0	0	0
2016/12/08	R209	03/08/2017	9.43	Call	Bond Future	3,094.7700	3.0948	2,969.0100	2.9690	(4.064)	0	0	0
2016/12/08	R210	02/02/2017	190.85	Put	Bond Future	4,721.9300	4.7219	4,739.8000	4.7398	0.378	0	0	0
2016/12/08	R210	02/02/2017			Bond Future	186.1281	186.1281	186.1102	186.1102	(0.010)	0.0000	0.0000	1,885
2016/12/08	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R210	02/02/2017	190.84	Put	Bond Future	4,711.9300	4.7119	4,729.8000	4.7298	0.379	0	0	0
2016/12/08	R210	02/02/2017	190.86	Put	Bond Future	4,731.9300	4.7319	4,749.8000	4.7498	0.378	0	0	0
2016/12/08	R210	04/05/2017			Bond Future	187.4284	187.4284	187.4103	187.4103	(0.010)	0.0000	0.0000	0
2016/12/08	R210	04/05/2017	192.31	Put	Bond Future	4,881.5800	4.8816	4,899.6800	4.8997	0.371	0	0	0
2016/12/08	R210	04/05/2017	192.33	Put	Bond Future	4,901.5800	4.9016	4,919.6800	4.9197	0.369	0	0	0
2016/12/08	R210	04/05/2017	192.32	Put	Bond Future	4,891.5800	4.8916	4,909.6800	4.9097	0.370	0	0	0
2016/12/08	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R210	03/08/2017	196.29	Put	Bond Future	5,097.6500	5.0976	5,119.4800	5.1195	0.428	0	0	0
2016/12/08	R210	03/08/2017			Bond Future	191.1924	191.1924	191.1705	191.1705	(0.011)	0.0000	0.0000	0
2016/12/08	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R210	03/08/2017	196.28	Put	Bond Future	5,087.6500	5.0876	5,109.4800	5.1095	0.429	0	0	0
2016/12/08	R210	03/08/2017	196.30	Put	Bond Future	5,107.6500	5.1076	5,129.4800	5.1295	0.427	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
2016/12/08	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R212	02/02/2017			Bond Future	146.0896	146.0896	145.5514	145.5514	(0.368)	0.0000	0.0000	3,380
2016/12/08	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R212	02/02/2017	149.27	Put	Bond Future	3,180.3600	3.1804	3,718.6000	3.7186	16.924	0	0	0
2016/12/08	R212	02/02/2017	149.29	Put	Bond Future	3,200.3600	3.2004	3,738.6000	3.7386	16.818	0	0	0
2016/12/08	R212	02/02/2017	149.28	Put	Bond Future	3,190.3600	3.1904	3,728.6000	3.7286	16.871	0	0	0
2016/12/08	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R212	04/05/2017			Bond Future	148.9297	148.9297	148.3811	148.3811	(0.368)	0.0000	0.0000	0
2016/12/08	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R212	04/05/2017	152.23	Put	Bond Future	3,300.2700	3.3003	3,848.9200	3.8489	16.624	0	0	0
2016/12/08	R212	04/05/2017	152.25	Put	Bond Future	3,320.2700	3.3203	3,868.9200	3.8689	16.524	0	0	0
2016/12/08	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R212	04/05/2017	152.24	Put	Bond Future	3,310.2700	3.3103	3,858.9200	3.8589	16.574	0	0	0
2016/12/08	R212	03/08/2017			Bond Future	149.8886	149.8886	149.3264	149.3264	(0.375)	0.0000	0.0000	0
2016/12/08	R212	03/08/2017	153.34	Put	Bond Future	3,451.3600	3.4514	4,013.5900	4.0136	16.290	0	0	0
2016/12/08	R212	03/08/2017	153.36	Put	Bond Future	3,471.3600	3.4714	4,033.5900	4.0336	16.196	0	0	0
2016/12/08	R212	03/08/2017	153.35	Put	Bond Future	3,461.3600	3.4614	4,023.5900	4.0236	16.243	0	0	0
2016/12/08	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/08	R213	02/02/2017	9.40	Call	Bond Future	2,000.4300	2.0004	1,834.9800	1.8350	(8.271)	0	0	0
2016/12/08	R213	02/02/2017	9.42	Call	Bond Future	2,076.6300	2.0766	1,907.8100	1.9078	(8.130)	0	0	0
2016/12/08	R213	02/02/2017			Bond Future	9.3075	85.1946	9.3477	84.9234	0.432	0.0000	0.0000	50,655
2016/12/08	R213	02/02/2017	9.41	Call	Bond Future	2,038.2800	2.0383	1,871.1400	1.8711	(8.200)	0	0	0
2016/12/08	R213	02/02/2017	9.40	Put	Bond Future	1,378.3200	1.3783	1,484.1000	1.4841	7.675	0	0	0
2016/12/08	R213	02/02/2017	9.42	Put	Bond Future	1,320.9200	1.3209	1,423.3300	1.4233	7.753	0	0	0
2016/12/08	R213	02/02/2017	9.41	Put	Bond Future	1,349.3300	1.3493	1,453.4200	1.4534	7.714	0	0	0
2016/12/08	R213	04/05/2017			Bond Future	9.3501	83.2937	9.3916	83.0171	0.444	0.0000	0.0000	0
2016/12/08	R213	04/05/2017	9.35	Put	Bond Future	2,678.5000	2.6785	2,805.5700	2.8056	4.744	0	0	0
2016/12/08	R213	04/05/2017	9.37	Put	Bond Future	2,611.8300	2.6118	2,736.7000	2.7367	4.781	0	0	0
2016/12/08	R213	04/05/2017	9.35	Call	Bond Future	2,677.7000	2.6777	2,528.2300	2.5282	(5.582)	0	0	0
2016/12/08	R213	04/05/2017	9.36	Put	Bond Future	2,645.0100	2.6450	2,770.9900	2.7710	4.763	0	0	0
2016/12/08	R213	04/05/2017	9.36	Call	Bond Future	2,710.9800	2.7110	2,560.4200	2.5604	(5.554)	0	0	0
2016/12/08	R213	04/05/2017	9.37	Call	Bond Future	2,744.5000	2.7445	2,592.8300	2.5928	(5.526)	0	0	0
2016/12/08	R213	03/08/2017	9.33	Put	Bond Future	3,633.6800	3.6337	3,769.2000	3.7692	3.730	0	0	0
2016/12/08	R213	03/08/2017			Bond Future	9.3857	84.9617	9.4287	84.6782	0.458	0.0000	0.0000	0
2016/12/08	R213	03/08/2017	9.35	Put	Bond Future	3,564.9300	3.5649	3,698.7100	3.6987	3.753	0	0	0
2016/12/08	R213	03/08/2017	9.33	Call	Bond Future	3,264.5200	3.2645	3,116.5300	3.1165	(4.533)	0	0	0
2016/12/08	R213	03/08/2017	9.34	Put	Bond Future	3,599.1900	3.5992	3,733.8400	3.7338	3.741	0	0	0
2016/12/08	R213	03/08/2017	9.34	Call	Bond Future	3,296.4600	3.2965	3,147.6000	3.1476	(4.516)	0	0	0
2016/12/08	R213	03/08/2017	9.35	Call	Bond Future	3,328.5700	3.3286	3,178.8400	3.1788	(4.498)	0	0	0
2016/12/08	R214	02/02/2017			Bond Future	9.5608	74.2362	9.5958	73.9866	0.367	0.0000	0.0000	36,737
2016/12/08	R214	02/02/2017	9.67	Call	Bond Future	2,226.7700	2.2268	2,068.9600	2.0690	(7.087)	0	0	0
2016/12/08	R214	02/02/2017	9.66	Put	Bond Future	1,484.4800	1.4845	1,577.7400	1.5777	6.282	0	0	0
2016/12/08	R214	02/02/2017	9.68	Put	Bond Future	1,424.3000	1.4243	1,514.5900	1.5146	6.339	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
2016/12/08	R214	02/02/2017	9.67	Put	Bond Future	1,454.1000	1.4541	1,545.8700	1.5459	6.311	0	0	0
2016/12/08	R214	02/02/2017	9.68	Call	Bond Future	2,267.0300	2.2670	2,107.7400	2.1077	(7.026)	0	0	0
2016/12/08	R214	02/02/2017	9.66	Call	Bond Future	2,186.9900	2.1870	2,030.6700	2.0307	(7.148)	0	0	0
2016/12/08	R214	04/05/2017	9.58	Put	Bond Future	2,992.3400	2.9923	3,108.5500	3.1086	3.884	0	0	0
2016/12/08	R214	04/05/2017			Bond Future	9.6019	72.3766	9.6379	72.1221	0.375	0.0000	0.0000	0
2016/12/08	R214	04/05/2017	9.57	Put	Bond Future	3,029.1600	3.0292	3,146.3700	3.1464	3.869	0	0	0
2016/12/08	R214	04/05/2017	9.58	Call	Bond Future	2,836.8100	2.8368	2,698.5600	2.6986	(4.873)	0	0	0
2016/12/08	R214	04/05/2017	9.56	Call	Bond Future	2,768.5700	2.7686	2,632.3200	2.6323	(4.921)	0	0	0
2016/12/08	R214	04/05/2017	9.57	Call	Bond Future	2,802.4900	2.8025	2,665.2400	2.6652	(4.897)	0	0	0
2016/12/08	R214	04/05/2017	9.56	Put	Bond Future	3,066.5000	3.0665	3,184.7100	3.1847	3.855	0	0	0
2016/12/08	R214	03/08/2017	9.51	Call	Bond Future	3,328.6000	3.3286	3,195.1900	3.1952	(4.008)	0	0	0
2016/12/08	R214	03/08/2017			Bond Future	9.6372	73.8260	9.6744	73.5652	0.386	0.0000	0.0000	0
2016/12/08	R214	03/08/2017	9.52	Call	Bond Future	3,361.0000	3.3610	3,226.7900	3.2268	(3.993)	0	0	0
2016/12/08	R214	03/08/2017	9.53	Call	Bond Future	3,393.8000	3.3938	3,258.7900	3.2588	(3.978)	0	0	0
2016/12/08	R214	03/08/2017	9.51	Put	Bond Future	4,232.4000	4.2324	4,359.8100	4.3598	3.010	0	0	0
2016/12/08	R214	03/08/2017	9.53	Put	Bond Future	4,154.2200	4.1542	4,280.0300	4.2800	3.028	0	0	0
2016/12/08	R214	03/08/2017	9.52	Put	Bond Future	4,193.0500	4.1931	4,319.6600	4.3197	3.020	0	0	0
2016/12/08	R248	02/02/2017	9.76	Put	Bond Future	1,781.3300	1.7813	1,891.1500	1.8912	6.165	0	0	0
2016/12/08	R248	02/02/2017	9.78	Put	Bond Future	1,709.6800	1.7097	1,815.9600	1.8160	6.216	0	0	0
2016/12/08	R248	02/02/2017			Bond Future	9.6118	95.3767	9.6468	95.0583	0.365	0.0000	0.0000	68,138
2016/12/08	R248	02/02/2017	9.77	Put	Bond Future	1,745.2900	1.7453	1,853.3300	1.8533	6.190	0	0	0
2016/12/08	R248	02/02/2017	9.76	Call	Bond Future	3,113.2600	3.1133	2,904.7300	2.9047	(6.698)	0	0	0
2016/12/08	R248	02/02/2017	9.77	Call	Bond Future	3,165.8400	3.1658	2,955.5300	2.9555	(6.643)	0	0	0
2016/12/08	R248	02/02/2017	9.78	Call	Bond Future	3,218.6900	3.2187	3,006.6200	3.0066	(6.589)	0	0	0
2016/12/08	R248	04/05/2017	9.66	Call	Bond Future	3,901.3900	3.9014	3,720.7900	3.7208	(4.629)	0	0	0
2016/12/08	R248	04/05/2017			Bond Future	9.6544	92.7850	9.6905	92.4605	0.374	0.0000	0.0000	0
2016/12/08	R248	04/05/2017	9.67	Call	Bond Future	3,946.0900	3.9461	3,764.2800	3.7643	(4.607)	0	0	0
2016/12/08	R248	04/05/2017	9.65	Put	Bond Future	3,896.9600	3.8970	4,042.0400	4.0420	3.723	0	0	0
2016/12/08	R248	04/05/2017	9.67	Put	Bond Future	3,805.7400	3.8057	3,948.4100	3.9484	3.749	0	0	0
2016/12/08	R248	04/05/2017	9.65	Call	Bond Future	3,856.9500	3.8569	3,677.5500	3.6775	(4.651)	0	0	0
2016/12/08	R248	04/05/2017	9.66	Put	Bond Future	3,851.1400	3.8511	3,995.0200	3.9950	3.736	0	0	0
2016/12/08	R248	03/08/2017			Bond Future	9.6912	94.6432	9.7285	94.3106	0.384	0.0000	0.0000	0
2016/12/08	R248	03/08/2017	9.57	Call	Bond Future	4,461.3900	4.4614	4,289.4100	4.2894	(3.855)	0	0	0
2016/12/08	R248	03/08/2017	9.56	Put	Bond Future	5,609.0500	5.6090	5,770.6600	5.7707	2.881	0	0	0
2016/12/08	R248	03/08/2017	9.58	Put	Bond Future	5,509.1500	5.5091	5,668.8000	5.6688	2.898	0	0	0
2016/12/08	R248	03/08/2017	9.57	Put	Bond Future	5,558.7700	5.5588	5,719.4000	5.7194	2.890	0	0	0
2016/12/08	R248	03/08/2017	9.58	Call	Bond Future	4,503.1900	4.5032	4,330.2300	4.3302	(3.841)	0	0	0
2016/12/08	R248	03/08/2017	9.56	Call	Bond Future	4,420.0900	4.4201	4,249.0900	4.2491	(3.869)	0	0	0

Total

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