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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/12/2016 TO 09/12/2016

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
2016/12/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	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
2016/12/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	2025	02/02/2017	130.01	Put	Bond Future	3,636.6600	3.6367	3,837.5600	3.8376	5.524	0	0	0
2016/12/09	2025	02/02/2017			Bond Future	126.3733	126.3733	126.1724	126.1724	(0.159)	0.0000	0.0000	3,231
2016/12/09	2025	02/02/2017	130.00	Put	Bond Future	3,626.6600	3.6267	3,827.5600	3.8276	5.540	0	0	0
2016/12/09	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2025	02/02/2017	129.99	Put	Bond Future	3,616.6600	3.6167	3,817.5600	3.8176	5.555	0	0	0
2016/12/09	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2025	04/05/2017			Bond Future	128.8302	128.8302	128.6249	128.6249	(0.159)	0.0000	0.0000	0
2016/12/09	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2025	04/05/2017	132.56	Put	Bond Future	3,729.8400	3.7298	3,935.1100	3.9351	5.503	0	0	0
2016/12/09	2025	04/05/2017	132.58	Put	Bond Future	3,749.8400	3.7498	3,955.1100	3.9551	5.474	0	0	0
2016/12/09	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2025	04/05/2017	132.57	Put	Bond Future	3,739.8400	3.7398	3,945.1100	3.9451	5.489	0	0	0
2016/12/09	2025	03/08/2017			Bond Future	130.0815	130.0815	129.8705	129.8705	(0.162)	0.0000	0.0000	0
2016/12/09	2025	03/08/2017	133.96	Put	Bond Future	3,878.5200	3.8785	4,089.5300	4.0895	5.440	0	0	0
2016/12/09	2025	03/08/2017	133.98	Put	Bond Future	3,898.5200	3.8985	4,109.5300	4.1095	5.413	0	0	0
2016/12/09	2025	03/08/2017	133.97	Put	Bond Future	3,888.5200	3.8885	4,099.5300	4.0995	5.426	0	0	0
2016/12/09	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2030	02/02/2017	9.29	Put	Bond Future	291.7100	0.2917	252.5500	0.2525	(13.424)	0	0	0
2016/12/09	2030	02/02/2017			Bond Future	9.3321	90.2460	9.3264	90.2851	(0.061)	0.0000	0.0000	36,961
2016/12/09	2030	02/02/2017	9.31	Put	Bond Future	152.9000	0.1529	113.7400	0.1137	(25.612)	0	0	0
2016/12/09	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2030	02/02/2017	9.30	Put	Bond Future	222.2700	0.2223	183.1100	0.1831	(17.618)	0	0	0
2016/12/09	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2030	04/05/2017			Bond Future	9.3824	91.9951	9.3766	92.0348	(0.062)	0.0000	0.0000	0
2016/12/09	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2030	04/05/2017	9.32	Put	Bond Future	426.7800	0.4268	387.1500	0.3872	(9.286)	0	0	0
2016/12/09	2030	04/05/2017	9.34	Put	Bond Future	289.6500	0.2896	250.0200	0.2500	(13.682)	0	0	0
2016/12/09	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2030	04/05/2017	9.33	Put	Bond Future	358.1800	0.3582	318.5500	0.3186	(11.064)	0	0	0
2016/12/09	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2030	03/08/2017	9.34	Put	Bond Future	587.1800	0.5872	547.9800	0.5480	(6.676)	0	0	0
2016/12/09	2030	03/08/2017			Bond Future	9.4270	89.8287	9.4211	89.8679	(0.062)	0.0000	0.0000	0
2016/12/09	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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2016/12/09	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2030	03/08/2017	9.33	Put	Bond Future	655.0500	0.6550	615.8500	0.6159	(5.984)	0	0	0
2016/12/09	2030	03/08/2017	9.35	Put	Bond Future	519.3900	0.5194	480.1900	0.4802	(7.547)	0	0	0
2016/12/09	2032	02/02/2017	9.53	Call	Bond Future	2,056.1900	2.0562	2,062.7700	2.0628	0.320	0	0	0
2016/12/09	2032	02/02/2017			Bond Future	9.4740	93.1879	9.4683	93.2299	(0.060)	0.0000	0.0000	19,889
2016/12/09	2032	02/02/2017	9.51	Call	Bond Future	1,977.6700	1.9777	1,983.6800	1.9837	0.304	0	0	0
2016/12/09	2032	02/02/2017	9.52	Call	Bond Future	2,016.6500	2.0166	2,022.9400	2.0229	0.312	0	0	0
2016/12/09	2032	02/02/2017	9.51	Put	Bond Future	1,712.1800	1.7122	1,676.1200	1.6761	(2.106)	0	0	0
2016/12/09	2032	02/02/2017	9.53	Put	Bond Future	1,643.6900	1.6437	1,608.2000	1.6082	(2.159)	0	0	0
2016/12/09	2032	02/02/2017	9.52	Put	Bond Future	1,677.6100	1.6776	1,641.8300	1.6418	(2.133)	0	0	0
2016/12/09	2032	04/05/2017	9.45	Call	Bond Future	2,728.4200	2.7284	2,739.1000	2.7391	0.391	0	0	0
2016/12/09	2032	04/05/2017			Bond Future	9.5237	90.8347	9.5179	90.8773	(0.061)	0.0000	0.0000	0
2016/12/09	2032	04/05/2017	9.46	Call	Bond Future	2,762.9500	2.7630	2,773.7900	2.7738	0.392	0	0	0
2016/12/09	2032	04/05/2017	9.44	Put	Bond Future	3,307.9600	3.3080	3,275.8400	3.2758	(0.971)	0	0	0
2016/12/09	2032	04/05/2017	9.46	Put	Bond Future	3,229.5500	3.2295	3,197.7600	3.1978	(0.984)	0	0	0
2016/12/09	2032	04/05/2017	9.44	Call	Bond Future	2,694.1400	2.6941	2,704.6500	2.7046	0.390	0	0	0
2016/12/09	2032	04/05/2017	9.45	Put	Bond Future	3,268.5900	3.2686	3,236.6400	3.2366	(0.977)	0	0	0
2016/12/09	2032	03/08/2017	9.43	Put	Bond Future	4,355.5400	4.3555	4,325.5500	4.3256	(0.689)	0	0	0
2016/12/09	2032	03/08/2017			Bond Future	9.5663	92.6523	9.5604	92.6946	(0.061)	0.0000	0.0000	0
2016/12/09	2032	03/08/2017	9.45	Put	Bond Future	4,276.1900	4.2762	4,246.4400	4.2464	(0.696)	0	0	0
2016/12/09	2032	03/08/2017	9.44	Put	Bond Future	4,315.7300	4.3157	4,285.8600	4.2859	(0.692)	0	0	0
2016/12/09	2032	03/08/2017	9.44	Call	Bond Future	3,398.0600	3.3981	3,410.4700	3.4105	0.365	0	0	0
2016/12/09	2032	03/08/2017	9.43	Call	Bond Future	3,364.6400	3.3646	3,376.9300	3.3769	0.365	0	0	0
2016/12/09	2032	03/08/2017	9.45	Call	Bond Future	3,431.6600	3.4317	3,444.1900	3.4442	0.365	0	0	0
2016/12/09	2033	02/02/2017			Bond Future	105.9801	105.9801	105.9700	105.9700	(0.010)	0.0000	0.0000	5,474
2016/12/09	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2033	02/02/2017	109.70	Put	Bond Future	3,719.8600	3.7199	3,729.9700	3.7300	0.272	0	0	0
2016/12/09	2033	02/02/2017	109.71	Put	Bond Future	3,729.8600	3.7299	3,739.9700	3.7400	0.271	0	0	0
2016/12/09	2033	02/02/2017	109.72	Put	Bond Future	3,739.8600	3.7399	3,749.9700	3.7500	0.270	0	0	0
2016/12/09	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2033	04/05/2017			Bond Future	107.0006	107.0006	106.9900	106.9900	(0.010)	0.0000	0.0000	0
2016/12/09	2033	04/05/2017	110.83	Put	Bond Future	3,829.4500	3.8294	3,840.0000	3.8400	0.275	0	0	0
2016/12/09	2033	04/05/2017	110.85	Put	Bond Future	3,849.4500	3.8494	3,860.0000	3.8600	0.274	0	0	0
2016/12/09	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2033	04/05/2017	110.84	Put	Bond Future	3,839.4500	3.8394	3,850.0000	3.8500	0.275	0	0	0
2016/12/09	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2033	03/08/2017	113.14	Put	Bond Future	3,992.6300	3.9926	4,004.9200	4.0049	0.308	0	0	0
2016/12/09	2033	03/08/2017			Bond Future	109.1474	109.1474	109.1351	109.1351	(0.011)	0.0000	0.0000	0
2016/12/09	2033	03/08/2017	113.13	Put	Bond Future	3,982.6300	3.9826	3,994.9200	3.9949	0.309	0	0	0
2016/12/09	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2033	03/08/2017	113.12	Put	Bond Future	3,972.6300	3.9726	3,984.9200	3.9849	0.309	0	0	0

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2016/12/09	2037	02/02/2017	9.68	Put	Bond Future	1,925.9500		1.9259	1,905.2400	1.9052	(1.075)	0	0	0
2016/12/09	2037	02/02/2017			Bond Future	9.6427		90.1158	9.6421	90.1204	(0.006)	0.0000	0.0000	45,256
2016/12/09	2037	02/02/2017	9.67	Put	Bond Future	1,964.9800		1.9650	1,944.2300	1.9442	(1.056)	0	0	0
2016/12/09	2037	02/02/2017	9.68	Call	Bond Future	2,227.3600		2.2274	2,211.2700	2.2113	(0.722)	0	0	0
2016/12/09	2037	02/02/2017	9.66	Call	Bond Future	2,144.6000		2.1446	2,128.4300	2.1284	(0.754)	0	0	0
2016/12/09	2037	02/02/2017	9.67	Call	Bond Future	2,185.8300		2.1858	2,169.7000	2.1697	(0.738)	0	0	0
2016/12/09	2037	02/02/2017	9.66	Put	Bond Future	2,004.4300		2.0044	1,983.6400	1.9836	(1.037)	0	0	0
2016/12/09	2037	04/05/2017			Bond Future	9.6939		91.8625	9.6934	91.8669	(0.006)	0.0000	0.0000	0
2016/12/09	2037	04/05/2017	9.58	Put	Bond Future	3,859.6000		3.8596	3,845.8500	3.8458	(0.356)	0	0	0
2016/12/09	2037	04/05/2017	9.60	Put	Bond Future	3,771.0700		3.7711	3,757.3400	3.7573	(0.364)	0	0	0
2016/12/09	2037	04/05/2017	9.59	Put	Bond Future	3,815.0300		3.8150	3,801.2900	3.8013	(0.360)	0	0	0
2016/12/09	2037	04/05/2017	9.60	Call	Bond Future	3,013.7900		3.0138	3,004.4600	3.0045	(0.310)	0	0	0
2016/12/09	2037	04/05/2017	9.58	Call	Bond Future	2,939.8000		2.9398	2,930.4500	2.9305	(0.318)	0	0	0
2016/12/09	2037	04/05/2017	9.59	Call	Bond Future	2,976.5500		2.9765	2,967.2100	2.9672	(0.314)	0	0	0
2016/12/09	2037	03/08/2017	9.57	Call	Bond Future	3,700.4000		3.7004	3,692.8800	3.6929	(0.203)	0	0	0
2016/12/09	2037	03/08/2017			Bond Future	9.7404		89.4430	9.7400	89.4463	(0.004)	0.0000	0.0000	0
2016/12/09	2037	03/08/2017	9.58	Call	Bond Future	3,736.2400		3.7362	3,728.7200	3.7287	(0.201)	0	0	0
2016/12/09	2037	03/08/2017	9.56	Put	Bond Future	5,112.5800		5.1126	5,101.8100	5.1018	(0.211)	0	0	0
2016/12/09	2037	03/08/2017	9.57	Put	Bond Future	5,067.3100		5.0673	5,056.5400	5.0565	(0.213)	0	0	0
2016/12/09	2037	03/08/2017	9.58	Put	Bond Future	5,022.0500		5.0220	5,011.2800	5.0113	(0.214)	0	0	0
2016/12/09	2037	03/08/2017	9.56	Call	Bond Future	3,664.4600		3.6645	3,656.9400	3.6569	(0.205)	0	0	0
2016/12/09	2038	02/02/2017	137.07	Put	Bond Future	6,547.7100		6.5477	6,670.3700	6.6704	1.873	0	0	0
2016/12/09	2038	02/02/2017			Bond Future	130.5223		130.5223	130.3996	130.3996	(0.094)	0.0000	0.0000	22,790
2016/12/09	2038	02/02/2017	137.06	Put	Bond Future	6,537.7100		6.5377	6,660.3700	6.6604	1.876	0	0	0
2016/12/09	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2038	02/02/2017	137.05	Put	Bond Future	6,527.7100		6.5277	6,650.3700	6.6504	1.879	0	0	0
2016/12/09	2038	04/05/2017	139.77	Put	Bond Future	6,710.3000		6.7103	6,835.6300	6.8356	1.868	0	0	0
2016/12/09	2038	04/05/2017			Bond Future	133.0597		133.0597	132.9344	132.9344	(0.094)	0.0000	0.0000	0
2016/12/09	2038	04/05/2017	139.79	Put	Bond Future	6,730.3000		6.7303	6,855.6300	6.8556	1.862	0	0	0
2016/12/09	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2038	04/05/2017	139.78	Put	Bond Future	6,720.3000		6.7203	6,845.6300	6.8456	1.865	0	0	0
2016/12/09	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2038	03/08/2017			Bond Future	134.2293		134.2293	134.0997	134.0997	(0.097)	0.0000	0.0000	0
2016/12/09	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2038	03/08/2017	141.16	Put	Bond Future	6,930.7000		6.9307	7,060.3300	7.0603	1.870	0	0	0
2016/12/09	2038	03/08/2017	141.18	Put	Bond Future	6,950.7000		6.9507	7,080.3300	7.0803	1.865	0	0	0
2016/12/09	2038	03/08/2017	141.17	Put	Bond Future	6,940.7000		6.9407	7,070.3300	7.0703	1.868	0	0	0
2016/12/09	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2040	02/02/2017	9.58	Call	Bond Future	1,907.3500		1.9074	1,889.3800	1.8894	(0.942)	0	0	0
2016/12/09	2040	02/02/2017			Bond Future	9.6671		94.0575	9.6666	94.0623	(0.006)	0.0000	0.0000	8,238
2016/12/09	2040	02/02/2017	9.59	Call	Bond Future	1,946.5100		1.9465	1,928.5500	1.9285	(0.923)	0	0	0
2016/12/09	2040	02/02/2017	9.60	Call	Bond Future	1,986.3100		1.9863	1,968.3400	1.9683	(0.905)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/09	2040	02/02/2017	9.58	Put	Bond Future	2,670.6500	2.6706	2,647.8900	2.6479	(0.852)	0	0	0
2016/12/09	2040	02/02/2017	9.60	Put	Bond Future	2,573.4800	2.5735	2,550.7200	2.5507	(0.884)	0	0	0
2016/12/09	2040	02/02/2017	9.59	Put	Bond Future	2,621.6800	2.6217	2,598.9300	2.5989	(0.868)	0	0	0
2016/12/09	2040	04/05/2017			Bond Future	9.7175	95.8806	9.7170	95.8852	(0.006)	0.0000	0.0000	0
2016/12/09	2040	04/05/2017	9.62	Put	Bond Future	4,128.0800	4.1281	4,113.1700	4.1132	(0.361)	0	0	0
2016/12/09	2040	04/05/2017	9.64	Put	Bond Future	4,033.9300	4.0339	4,019.0300	4.0190	(0.369)	0	0	0
2016/12/09	2040	04/05/2017	9.62	Call	Bond Future	3,281.7300	3.2817	3,271.4700	3.2715	(0.313)	0	0	0
2016/12/09	2040	04/05/2017	9.63	Put	Bond Future	4,080.6800	4.0807	4,065.7800	4.0658	(0.365)	0	0	0
2016/12/09	2040	04/05/2017	9.63	Call	Bond Future	3,321.7000	3.3217	3,311.4500	3.3114	(0.309)	0	0	0
2016/12/09	2040	04/05/2017	9.64	Call	Bond Future	3,362.1900	3.3622	3,351.9400	3.3519	(0.305)	0	0	0
2016/12/09	2040	03/08/2017			Bond Future	9.7632	93.2910	9.7628	93.2945	(0.004)	0.0000	0.0000	0
2016/12/09	2040	03/08/2017	9.61	Put	Bond Future	5,436.9200	5.4369	5,425.1900	5.4252	(0.216)	0	0	0
2016/12/09	2040	03/08/2017	9.63	Put	Bond Future	5,340.8900	5.3409	5,329.1700	5.3292	(0.219)	0	0	0
2016/12/09	2040	03/08/2017	9.61	Call	Bond Future	4,114.5200	4.1145	4,106.2900	4.1063	(0.200)	0	0	0
2016/12/09	2040	03/08/2017	9.62	Put	Bond Future	5,388.8900	5.3889	5,377.1700	5.3772	(0.217)	0	0	0
2016/12/09	2040	03/08/2017	9.62	Call	Bond Future	4,153.7100	4.1537	4,145.4900	4.1455	(0.198)	0	0	0
2016/12/09	2040	03/08/2017	9.63	Call	Bond Future	4,192.8100	4.1928	4,184.5900	4.1846	(0.196)	0	0	0
2016/12/09	2044	02/02/2017			Bond Future	9.6709	91.3880	9.6703	91.3928	(0.006)	0.0000	0.0000	20,651
2016/12/09	2044	02/02/2017	9.77	Call	Bond Future	2,758.2200	2.7582	2,740.5700	2.7406	(0.640)	0	0	0
2016/12/09	2044	02/02/2017	9.76	Put	Bond Future	1,929.8800	1.9299	1,907.4000	1.9074	(1.165)	0	0	0
2016/12/09	2044	02/02/2017	9.78	Put	Bond Future	1,853.7300	1.8537	1,831.3900	1.8314	(1.205)	0	0	0
2016/12/09	2044	02/02/2017	9.77	Put	Bond Future	1,891.5900	1.8916	1,869.1700	1.8692	(1.185)	0	0	0
2016/12/09	2044	02/02/2017	9.78	Call	Bond Future	2,807.0200	2.8070	2,789.4500	2.7894	(0.626)	0	0	0
2016/12/09	2044	02/02/2017	9.76	Call	Bond Future	2,709.7100	2.7097	2,692.0000	2.6920	(0.654)	0	0	0
2016/12/09	2044	04/05/2017			Bond Future	9.7193	93.1593	9.7188	93.1639	(0.005)	0.0000	0.0000	0
2016/12/09	2044	04/05/2017	9.67	Call	Bond Future	3,536.1500	3.5362	3,525.6800	3.5257	(0.296)	0	0	0
2016/12/09	2044	04/05/2017	9.66	Put	Bond Future	4,014.7100	4.0147	3,999.6900	3.9997	(0.374)	0	0	0
2016/12/09	2044	04/05/2017	9.68	Put	Bond Future	3,922.0400	3.9220	3,907.0400	3.9070	(0.382)	0	0	0
2016/12/09	2044	04/05/2017	9.67	Put	Bond Future	3,968.2900	3.9683	3,953.2800	3.9533	(0.378)	0	0	0
2016/12/09	2044	04/05/2017	9.68	Call	Bond Future	3,577.8800	3.5779	3,567.4200	3.5674	(0.292)	0	0	0
2016/12/09	2044	04/05/2017	9.66	Call	Bond Future	3,494.4600	3.4945	3,483.9800	3.4840	(0.300)	0	0	0
2016/12/09	2044	03/08/2017			Bond Future	9.7631	90.6406	9.7627	90.6440	(0.004)	0.0000	0.0000	0
2016/12/09	2044	03/08/2017	9.62	Put	Bond Future	5,478.8700	5.4789	5,467.0500	5.4671	(0.216)	0	0	0
2016/12/09	2044	03/08/2017	9.64	Put	Bond Future	5,381.6300	5.3816	5,369.8200	5.3698	(0.219)	0	0	0
2016/12/09	2044	03/08/2017	9.63	Put	Bond Future	5,429.9400	5.4299	5,418.1200	5.4181	(0.218)	0	0	0
2016/12/09	2044	03/08/2017	9.64	Call	Bond Future	4,305.3800	4.3054	4,296.9500	4.2969	(0.196)	0	0	0
2016/12/09	2044	03/08/2017	9.62	Call	Bond Future	4,225.7200	4.2257	4,217.2800	4.2173	(0.200)	0	0	0
2016/12/09	2044	03/08/2017	9.63	Call	Bond Future	4,265.3100	4.2653	4,256.8700	4.2569	(0.198)	0	0	0
2016/12/09	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2046	02/02/2017	137.14	Put	Bond Future	8,019.9400	8.0199	7,761.9500	7.7620	(3.217)	0	0	0
2016/12/09	2046	02/02/2017			Bond Future	129.1201	129.1201	129.3781	129.3781	0.200	0.0000	0.0000	18,408
2016/12/09	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2046	02/02/2017	137.13	Put	Bond Future	8,009.9400	8.0099	7,751.9500	7.7520	(3.221)	0	0	0
2016/12/09	2046	02/02/2017	137.15	Put	Bond Future	8,029.9400	8.0299	7,771.9500	7.7720	(3.213)	0	0	0
2016/12/09	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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2016/12/09	2046	04/05/2017			Bond Future	130.1012		130.1012	130.3637	130.3637	0.202	0.0000	0.0000	0
2016/12/09	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2046	04/05/2017	138.32	Put	Bond Future	8,218.7700		8.2188	7,956.3000	7.9563	(3.194)	0	0	0
2016/12/09	2046	04/05/2017	138.34	Put	Bond Future	8,238.7700		8.2388	7,976.3000	7.9763	(3.186)	0	0	0
2016/12/09	2046	04/05/2017	138.33	Put	Bond Future	8,228.7700		8.2288	7,966.3000	7.9663	(3.190)	0	0	0
2016/12/09	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2046	03/08/2017	141.17	Put	Bond Future	8,458.2700		8.4583	8,192.4700	8.1925	(3.142)	0	0	0
2016/12/09	2046	03/08/2017			Bond Future	132.7117		132.7117	132.9775	132.9775	0.200	0.0000	0.0000	0
2016/12/09	2046	03/08/2017	141.19	Put	Bond Future	8,478.2700		8.4783	8,212.4700	8.2125	(3.135)	0	0	0
2016/12/09	2046	03/08/2017	141.18	Put	Bond Future	8,468.2700		8.4683	8,202.4700	8.2025	(3.139)	0	0	0
2016/12/09	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2050	02/02/2017	144.97	Put	Bond Future	7,099.0400		7.0990	7,112.4600	7.1125	0.189	0	0	0
2016/12/09	2050	02/02/2017			Bond Future	137.8710		137.8710	137.8575	137.8575	(0.010)	0.0000	0.0000	24,832
2016/12/09	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2050	02/02/2017	144.96	Put	Bond Future	7,089.0400		7.0890	7,102.4600	7.1025	0.189	0	0	0
2016/12/09	2050	02/02/2017	144.98	Put	Bond Future	7,109.0400		7.1090	7,122.4600	7.1225	0.189	0	0	0
2016/12/09	2050	04/05/2017			Bond Future	140.5513		140.5513	140.5371	140.5371	(0.010)	0.0000	0.0000	0
2016/12/09	2050	04/05/2017	147.83	Put	Bond Future	7,278.6900		7.2787	7,292.8600	7.2929	0.195	0	0	0
2016/12/09	2050	04/05/2017	147.85	Put	Bond Future	7,298.6900		7.2987	7,312.8600	7.3129	0.194	0	0	0
2016/12/09	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2050	04/05/2017	147.84	Put	Bond Future	7,288.6900		7.2887	7,302.8600	7.3029	0.194	0	0	0
2016/12/09	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2050	03/08/2017			Bond Future	141.7083		141.7083	141.6924	141.6924	(0.011)	0.0000	0.0000	0
2016/12/09	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	2050	03/08/2017	149.22	Put	Bond Future	7,511.7500		7.5117	7,527.6400	7.5276	0.212	0	0	0
2016/12/09	2050	03/08/2017	149.24	Put	Bond Future	7,531.7500		7.5317	7,547.6400	7.5476	0.211	0	0	0
2016/12/09	2050	03/08/2017	149.23	Put	Bond Future	7,521.7500		7.5217	7,537.6400	7.5376	0.211	0	0	0
2016/12/09	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	AL37	02/02/2017			Index Future	512.2520		512.2520	511.7240	511.7240	(0.103)	0.0000	0.0000	7
2016/12/09	AL37	04/05/2017			Index Future	522.1790		522.1790	521.6390	521.6390	(0.103)	0.0000	0.0000	0
2016/12/09	AL37	03/08/2017			Index Future	532.6250		532.6250	532.0670	532.0670	(0.105)	0.0000	0.0000	0
2016/12/09	AL7T	02/02/2017			Index Future	592.0260		592.0260	592.0470	592.0470	0.004	0.0000	0.0000	2
2016/12/09	AL7T	04/05/2017			Index Future	603.4990		603.4990	603.5180	603.5180	0.003	0.0000	0.0000	0

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2016/12/09	AL7T	03/08/2017			Index Future	615.5710	615.5710	615.5830	615.5830	0.002	0.0000	0.0000	0
2016/12/09	ALBI	02/02/2017			Index Future	537.3590	537.3590	537.3270	537.3270	(0.006)	0.0000	0.0000	746
2016/12/09	ALBI	04/05/2017			Index Future	547.7730	547.7730	547.7390	547.7390	(0.006)	0.0000	0.0000	0
2016/12/09	ALBI	03/08/2017			Index Future	558.7310	558.7310	558.6880	558.6880	(0.008)	0.0000	0.0000	0
2016/12/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/12/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/09	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	EL28	02/02/2017			Bond Future	128.1096	128.1096	128.0997	128.0997	(0.008)	0.0000	0.0000	0
2016/12/09	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	EL28	02/02/2017	135.10	Put	Bond Future	6,990.3700	6.9904	7,000.3500	7.0003	0.143	0	0	0
2016/12/09	EL28	02/02/2017	135.12	Put	Bond Future	7,010.3700	7.0104	7,020.3500	7.0203	0.142	0	0	0
2016/12/09	EL28	02/02/2017	135.11	Put	Bond Future	7,000.3700	7.0004	7,010.3500	7.0103	0.143	0	0	0
2016/12/09	EL28	04/05/2017			Bond Future	128.9169	128.9169	128.9064	128.9064	(0.008)	0.0000	0.0000	0
2016/12/09	EL28	04/05/2017	137.90	Put	Bond Future	8,983.0500	8.9830	8,993.5700	8.9936	0.117	0	0	0
2016/12/09	EL28	04/05/2017	137.92	Put	Bond Future	9,003.0500	9.0030	9,013.5700	9.0136	0.117	0	0	0
2016/12/09	EL28	04/05/2017	137.91	Put	Bond Future	8,993.0500	8.9930	9,003.5700	9.0036	0.117	0	0	0
2016/12/09	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	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
2016/12/09	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	EL28	03/08/2017			Bond Future		131.5037	131.5037	131.4912	(0.010)	0.0000	0.0000	0
2016/12/09	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	EL28	03/08/2017	135.16	Put	Bond Future		3,656.3000	3.6563	3,668.8000	0.342	0	0	0
2016/12/09	EL28	03/08/2017	135.18	Put	Bond Future		3,676.3000	3.6763	3,688.8000	0.340	0	0	0
2016/12/09	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	EL28	03/08/2017	135.17	Put	Bond Future		3,666.3000	3.6663	3,678.8000	0.341	0	0	0
2016/12/09	ES33	02/02/2017			Bond Future		10.5491	79.3311	10.5481	(0.009)	0.0000	0.0000	8,849
2016/12/09	ES33	02/02/2017	10.59	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	ES33	02/02/2017	10.61	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	ES33	02/02/2017	10.59	Call	Bond Future		258.9700	0.2590	265.0000	2.328	0	0	0
2016/12/09	ES33	02/02/2017	10.60	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	ES33	02/02/2017	10.60	Call	Bond Future		322.0600	0.3221	328.0900	0.3281	0	0	0
2016/12/09	ES33	02/02/2017	10.61	Call	Bond Future		385.0700	0.3851	391.1000	0.3911	0	0	0
2016/12/09	ES33	04/05/2017			Bond Future		10.6293	77.0747	10.6283	(0.009)	0.0000	0.0000	0
2016/12/09	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	ES33	04/05/2017	10.54	Put	Bond Future		561.9200	0.5619	555.9700	(1.059)	0	0	0
2016/12/09	ES33	04/05/2017	10.56	Put	Bond Future		435.4900	0.4355	429.5400	(1.366)	0	0	0
2016/12/09	ES33	04/05/2017	10.55	Put	Bond Future		498.6700	0.4987	492.7200	(1.193)	0	0	0
2016/12/09	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	ES33	03/08/2017			Bond Future		10.7029	78.6170	10.7021	(0.008)	0.0000	0.0000	0
2016/12/09	ES33	03/08/2017	10.53	Put	Bond Future		1,079.9600	1.0800	1,074.8900	(0.469)	0	0	0
2016/12/09	ES33	03/08/2017	10.55	Put	Bond Future		953.8600	0.9539	948.7900	(0.532)	0	0	0
2016/12/09	ES33	03/08/2017	10.54	Put	Bond Future		1,016.8700	1.0169	1,011.8000	(0.499)	0	0	0
2016/12/09	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	ES42	02/02/2017			Bond Future		10.6911	83.4134	10.6851	(0.056)	0.0000	0.0000	8,777
2016/12/09	ES42	04/05/2017			Bond Future		10.7714	80.7672	10.7652	(0.057)	0.0000	0.0000	0
2016/12/09	ES42	03/08/2017			Bond Future		10.8442	82.3837	10.8380	(0.057)	0.0000	0.0000	0
2016/12/09	GOVI	02/02/2017	533.34	Call	GOVI		19,220.0000	1.9220	18,690.0000	(2.758)	0	0	0
2016/12/09	GOVI	02/02/2017			GOVI		535.2620	535.2620	535.2090	(0.010)	0.0000	0.0000	487
2016/12/09	GOVI	02/02/2017	533.32	Call	GOVI		19,420.0000	1.9420	18,890.0000	(2.729)	0	0	0
2016/12/09	GOVI	02/02/2017	533.33	Call	GOVI		19,320.0000	1.9320	18,790.0000	(2.743)	0	0	0
2016/12/09	GOVI	02/02/2017	533.32	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	GOVI	02/02/2017	533.34	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	GOVI	02/02/2017	533.33	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	GOVI	04/05/2017			GOVI		545.6350	545.6350	545.5790	(0.010)	0.0000	0.0000	0
2016/12/09	GOVI	04/05/2017	262.19	Call	GOVI		2,834,450.0000	283.4450	2,833,890.0000	(0.020)	0	0	0
2016/12/09	GOVI	04/05/2017	262.20	Call	GOVI		2,834,350.0000	283.4350	2,833,790.0000	(0.020)	0	0	0
2016/12/09	GOVI	04/05/2017	262.18	Call	GOVI		2,834,550.0000	283.4550	2,833,990.0000	(0.020)	0	0	0
2016/12/09	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	GOVI	04/05/2017	262.18	Put	GOVI		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
2016/12/09	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	GOVI	03/08/2017			GOVI	556.5500	556.5500	556.4850	556.4850	(0.012)	0.0000	0.0000	0
2016/12/09	GOVI	03/08/2017	561.11	Put	GOVI	45,600.0000	4.5600	46,250.0000	4.6250	1.425	0	0	0
2016/12/09	GOVI	03/08/2017	561.09	Put	GOVI	45,400.0000	4.5400	46,050.0000	4.6050	1.432	0	0	0
2016/12/09	GOVI	03/08/2017	561.10	Put	GOVI	45,500.0000	4.5500	46,150.0000	4.6150	1.429	0	0	0
2016/12/09	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/09	IGOV	02/02/2017			Index Future	246.2010	246.2010	246.4110	246.4110	0.085	0.0000	0.0000	1,030
2016/12/09	IGOV	04/05/2017			Index Future	250.9870	250.9870	251.2010	251.2010	0.085	0.0000	0.0000	0
2016/12/09	IGOV	03/08/2017			Index Future	256.0220	256.0220	256.2370	256.2370	0.084	0.0000	0.0000	0
2016/12/09	ILBI	02/02/2017			Index Future	669.3420	669.3420	669.9220	669.9220	0.087	0.0000	0.0000	155
2016/12/09	ILBI	04/05/2017			Index Future	682.3340	682.3340	682.9250	682.9250	0.087	0.0000	0.0000	0
2016/12/09	ILBI	03/08/2017			Index Future	695.7660	695.7660	696.3680	696.3680	0.087	0.0000	0.0000	0
2016/12/09	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/12/09	IS01	16/03/2017			Interest Rate Swap	100.0078	100.0078	100.0082	100.0082	0.000	0.0000	0.0000	0
2016/12/09	IS01	15/06/2017			Interest Rate Swap	99.6310	99.6310	99.6331	99.6331	0.002	0.0000	0.0000	0
2016/12/09	IS01	21/09/2017			Interest Rate Swap	99.6780	99.6780	99.6838	99.6838	0.006	0.0000	0.0000	0
2016/12/09	IS01	21/12/2017			Interest Rate Swap	99.9609	99.9609	99.9673	99.9673	0.006	0.0000	0.0000	0
2016/12/09	IS02	18/12/2017			Interest Rate Swap	99.9830	99.9830	99.9894	99.9894	0.006	0.0000	0.0000	0
2016/12/09	IS02	16/03/2018			Interest Rate Swap	99.2823	99.2823	99.2933	99.2933	0.011	0.0000	0.0000	0
2016/12/09	IS02	15/06/2018			Interest Rate Swap	98.9675	98.9675	98.9842	98.9842	0.017	0.0000	0.0000	0
2016/12/09	IS02	21/09/2018			Interest Rate Swap	99.0561	99.0561	99.0799	99.0799	0.024	0.0000	0.0000	0
2016/12/09	IS02	21/12/2018			Interest Rate Swap	99.5700	99.5700	99.6000	99.6000	0.030	0.0000	0.0000	0
2016/12/09	IS05	17/12/2020			Interest Rate Swap	98.0951	98.0951	98.2083	98.2083	0.115	0.0000	0.0000	0
2016/12/09	IS05	16/03/2021			Interest Rate Swap	97.4535	97.4535	97.5794	97.5794	0.129	0.0000	0.0000	0
2016/12/09	IS05	15/06/2021			Interest Rate Swap	96.7834	96.7834	96.9213	96.9213	0.142	0.0000	0.0000	0
2016/12/09	IS05	21/09/2021			Interest Rate Swap	97.0918	97.0918	97.2414	97.2414	0.154	0.0000	0.0000	0
2016/12/09	IS05	21/12/2021			Interest Rate Swap	99.3632	99.3632	99.5192	99.5192	0.157	0.0000	0.0000	50
2016/12/09	IS10	17/12/2025			Interest Rate Swap	98.7907	98.7907	99.0056	99.0056	0.218	0.0000	0.0000	0
2016/12/09	IS10	16/03/2026			Interest Rate Swap	95.9315	95.9315	96.1556	96.1556	0.234	0.0000	0.0000	0
2016/12/09	IS10	15/06/2026			Interest Rate Swap	94.7647	94.7647	94.9953	94.9953	0.243	0.0000	0.0000	0
2016/12/09	IS10	21/09/2026			Interest Rate Swap	96.9147	96.9147	97.1485	97.1485	0.241	0.0000	0.0000	0
2016/12/09	IS10	21/12/2026			Interest Rate Swap	100.6145	100.6145	100.8486	100.8486	0.233	0.0000	0.0000	0
2016/12/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/12/09	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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2016/12/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/09	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10,000
2016/12/09	JBAF	18/01/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/12/09	JBAF	15/02/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/12/09	JBAF	15/03/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	1,000
2016/12/09	JBAF	19/04/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/12/09	JBAF	17/05/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/12/09	JBAF	21/06/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/12/09	JBAF	20/09/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/12/09	JBAF	20/12/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/12/09	JBAF	20/03/2018			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/12/09	JBAF	20/06/2018			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/12/09	JBAF	19/09/2018			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/12/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/09	R023	02/02/2017	8.85	Call	Bond Future	1,584.2200	1.5842	1,502.0800	1.5021	(5.185)	0	0	0
2016/12/09	R023	02/02/2017			Bond Future	8.6337	99.3155	8.6589	99.2014	0.292	0.0000	0.0000	19,260
2016/12/09	R023	02/02/2017	8.86	Call	Bond Future	1,613.6300	1.6136	1,530.8100	1.5308	(5.133)	0	0	0
2016/12/09	R023	02/02/2017	8.84	Put	Bond Future	627.2100	0.6272	659.8100	0.6598	5.198	0	0	0
2016/12/09	R023	02/02/2017	8.86	Put	Bond Future	596.4300	0.5964	627.6600	0.6277	5.236	0	0	0
2016/12/09	R023	02/02/2017	8.84	Call	Bond Future	1,555.0800	1.5551	1,473.6300	1.4736	(5.238)	0	0	0
2016/12/09	R023	02/02/2017	8.85	Put	Bond Future	611.6700	0.6117	643.5800	0.6436	5.217	0	0	0
2016/12/09	R023	04/05/2017	8.61	Call	Bond Future	1,486.2700	1.4863	1,425.3900	1.4254	(4.096)	0	0	0
2016/12/09	R023	04/05/2017			Bond Future	8.6738	97.3076	8.7005	97.1910	0.307	0.0000	0.0000	0
2016/12/09	R023	04/05/2017	8.59	Call	Bond Future	1,444.8600	1.4449	1,385.0000	1.3850	(4.143)	0	0	0
2016/12/09	R023	04/05/2017	8.60	Call	Bond Future	1,465.4800	1.4655	1,405.1000	1.4051	(4.120)	0	0	0
2016/12/09	R023	04/05/2017	8.59	Put	Bond Future	1,812.4000	1.8124	1,869.1000	1.8691	3.128	0	0	0
2016/12/09	R023	04/05/2017	8.61	Put	Bond Future	1,765.9300	1.7659	1,821.6100	1.8216	3.153	0	0	0
2016/12/09	R023	04/05/2017	8.60	Put	Bond Future	1,789.0700	1.7891	1,845.2500	1.8453	3.140	0	0	0
2016/12/09	R023	03/08/2017	8.60	Put	Bond Future	2,245.7200	2.2457	2,305.0000	2.3050	2.640	0	0	0
2016/12/09	R023	03/08/2017			Bond Future	8.7016	99.2545	8.7301	99.1343	0.327	0.0000	0.0000	0
2016/12/09	R023	03/08/2017	8.59	Put	Bond Future	2,268.2700	2.2683	2,327.9600	2.3280	2.632	0	0	0
2016/12/09	R023	03/08/2017	8.60	Call	Bond Future	1,814.9200	1.8149	1,754.0100	1.7540	(3.356)	0	0	0
2016/12/09	R023	03/08/2017	8.58	Call	Bond Future	1,774.8200	1.7748	1,714.7300	1.7147	(3.386)	0	0	0
2016/12/09	R023	03/08/2017	8.59	Call	Bond Future	1,794.9600	1.7950	1,734.4600	1.7345	(3.371)	0	0	0
2016/12/09	R023	03/08/2017	8.58	Put	Bond Future	2,290.6700	2.2907	2,350.7700	2.3508	2.624	0	0	0
2016/12/09	R035	02/02/2017			Bond Future	9.5854	97.8671	9.5848	97.8721	(0.006)	0.0000	0.0000	6,944
2016/12/09	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R035	02/02/2017	9.50	Put	Bond Future	697.0200	0.6970	691.9800	0.6920	(0.723)	0	0	0
2016/12/09	R035	02/02/2017	9.51	Put	Bond Future	615.0100	0.6150	609.9700	0.6100	(0.819)	0	0	0
2016/12/09	R035	02/02/2017	9.52	Put	Bond Future	533.1000	0.5331	528.0600	0.5281	(0.945)	0	0	0
2016/12/09	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R035	04/05/2017	9.55	Put	Bond Future	677.3800	0.6774	672.5600	0.6726	(0.712)	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
2016/12/09	R035	04/05/2017			Bond Future	9.6339	95.2603	9.6333	95.2651	(0.006)	0.0000	0.0000	0
2016/12/09	R035	04/05/2017	9.54	Put	Bond Future	758.5700	0.7586	753.7500	0.7538	(0.635)	0	0	0
2016/12/09	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R035	04/05/2017	9.53	Put	Bond Future	839.8700	0.8399	835.0500	0.8350	(0.574)	0	0	0
2016/12/09	R035	03/08/2017			Bond Future	9.6762	97.1664	9.6757	97.1701	(0.005)	0.0000	0.0000	0
2016/12/09	R035	03/08/2017	9.52	Put	Bond Future	1,252.8400	1.2528	1,249.1900	1.2492	(0.291)	0	0	0
2016/12/09	R035	03/08/2017	9.50	Put	Bond Future	1,415.1100	1.4151	1,411.4600	1.4115	(0.258)	0	0	0
2016/12/09	R035	03/08/2017	9.51	Put	Bond Future	1,333.9200	1.3339	1,330.2700	1.3303	(0.274)	0	0	0
2016/12/09	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R186	02/02/2017	8.00	Put	Bond Future	6,633.9800	6.6340	6,626.9300	6.6269	(0.106)	0	0	0
2016/12/09	R186	02/02/2017	9.40	Call	Bond Future	3,800.0000	3.8000	3,792.3200	3.7923	(0.202)	0	0	0
2016/12/09	R186	02/02/2017	8.81	Put	Bond Future	1,978.0000	1.9780	1,961.8600	1.9619	(0.816)	0	0	0
2016/12/09	R186	02/02/2017	9.10	Put	Bond Future	1,044.3000	1.0443	1,029.3100	1.0293	(1.435)	0	0	2,546
2016/12/09	R186	02/02/2017			Bond Future	8.9101	111.6575	8.9096	111.6610	(0.006)	0.0000	0.0000	114,336
2016/12/09	R186	02/02/2017	9.50	Call	Bond Future	4,341.3000	4.3413	4,335.1300	4.3351	(0.142)	0	0	0
2016/12/09	R186	02/02/2017	8.43	Put	Bond Future	3,839.3000	3.8393	3,826.4700	3.8265	(0.334)	0	0	0
2016/12/09	R186	02/02/2017	8.80	Put	Bond Future	2,017.9100	2.0179	2,001.7900	2.0018	(0.799)	0	0	0
2016/12/09	R186	02/02/2017	8.87	Call	Bond Future	1,471.7500	1.4718	1,459.0400	1.4590	(0.864)	0	0	0
2016/12/09	R186	02/02/2017	8.90	Put	Bond Future	1,642.0900	1.6421	1,625.9500	1.6259	(0.983)	0	0	750
2016/12/09	R186	02/02/2017	8.00	Call	Bond Future	87.2000	0.0872	83.6100	0.0836	(4.117)	0	0	7,000
2016/12/09	R186	02/02/2017	8.60	Call	Bond Future	747.9000	0.7479	736.5000	0.7365	(1.524)	0	0	7,000
2016/12/09	R186	02/02/2017	8.81	Call	Bond Future	1,282.6700	1.2827	1,269.9900	1.2700	(0.989)	0	0	0
2016/12/09	R186	02/02/2017	8.37	Call	Bond Future	368.3300	0.3683	359.8000	0.3598	(2.316)	0	0	500
2016/12/09	R186	02/02/2017	8.62	Put	Bond Future	2,822.6200	2.8226	2,807.5700	2.8076	(0.533)	0	0	0
2016/12/09	R186	02/02/2017	8.79	Call	Bond Future	1,223.3000	1.2233	1,210.6700	1.2107	(1.032)	0	0	0
2016/12/09	R186	02/02/2017	8.95	Call	Bond Future	1,749.0500	1.7491	1,736.5200	1.7365	(0.716)	0	0	0
2016/12/09	R186	02/02/2017	9.02	Call	Bond Future	2,015.6200	2.0156	2,003.4600	2.0035	(0.603)	0	0	0
2016/12/09	R186	02/02/2017	8.87	Put	Bond Future	1,749.4300	1.7494	1,733.2600	1.7333	(0.924)	0	0	500
2016/12/09	R186	02/02/2017	9.50	Put	Bond Future	358.9200	0.3589	349.2900	0.3493	(2.683)	0	0	13,500
2016/12/09	R186	02/02/2017	8.43	Call	Bond Future	448.9600	0.4490	439.5900	0.4396	(2.087)	0	0	750
2016/12/09	R186	02/02/2017	8.80	Call	Bond Future	1,252.7600	1.2528	1,240.1000	1.2401	(1.011)	0	0	0
2016/12/09	R186	02/02/2017	8.90	Call	Bond Future	1,572.4500	1.5725	1,559.7700	1.5598	(0.806)	0	0	0
2016/12/09	R186	02/02/2017	9.40	Put	Bond Future	478.8300	0.4788	467.6900	0.4677	(2.327)	0	0	750
2016/12/09	R186	02/02/2017	9.10	Call	Bond Future	2,348.1600	2.3482	2,336.6300	2.3366	(0.491)	0	0	0
2016/12/09	R186	02/02/2017	8.37	Put	Bond Future	4,192.2000	4.1922	4,180.2100	4.1802	(0.286)	0	0	0
2016/12/09	R186	02/02/2017	8.60	Put	Bond Future	2,921.8400	2.9218	2,906.9800	2.9070	(0.509)	0	0	0
2016/12/09	R186	02/02/2017	8.62	Call	Bond Future	790.6400	0.7906	779.0500	0.7791	(1.466)	0	0	500
2016/12/09	R186	02/02/2017	8.79	Put	Bond Future	2,058.3200	2.0583	2,042.2300	2.0422	(0.782)	0	0	0
2016/12/09	R186	02/02/2017	8.95	Put	Bond Future	1,473.1400	1.4731	1,457.1500	1.4572	(1.085)	0	0	2,546
2016/12/09	R186	02/02/2017	9.02	Put	Bond Future	1,258.3800	1.2584	1,242.7600	1.2428	(1.241)	0	0	500
2016/12/09	R186	04/05/2017			Bond Future	8.9537	113.8213	8.9533	113.8245	(0.005)	0.0000	0.0000	0
2016/12/09	R186	04/05/2017	8.89	Put	Bond Future	2,815.9100	2.8159	2,805.4500	2.8055	(0.371)	0	0	0
2016/12/09	R186	04/05/2017	8.91	Put	Bond Future	2,745.0100	2.7450	2,734.5700	2.7346	(0.380)	0	0	0

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2016/12/09	R186	04/05/2017	8.90	Put	Bond Future	2,780.3000	2.7803	2,769.8600	2.7699	(0.375)	0	0	0
2016/12/09	R186	04/05/2017	8.91	Call	Bond Future	2,448.2900	2.4483	2,441.0300	2.4410	(0.297)	0	0	0
2016/12/09	R186	04/05/2017	8.89	Call	Bond Future	2,383.1000	2.3831	2,375.8200	2.3758	(0.305)	0	0	0
2016/12/09	R186	04/05/2017	8.90	Call	Bond Future	2,415.5600	2.4156	2,408.3000	2.4083	(0.301)	0	0	0
2016/12/09	R186	03/08/2017	8.93	Put	Bond Future	3,510.4500	3.5105	3,502.5900	3.5026	(0.224)	0	0	0
2016/12/09	R186	03/08/2017			Bond Future	8.9883	110.7933	8.9880	110.7951	(0.003)	0.0000	0.0000	0
2016/12/09	R186	03/08/2017	8.92	Put	Bond Future	3,544.7100	3.5447	3,536.8500	3.5369	(0.222)	0	0	0
2016/12/09	R186	03/08/2017	8.91	Call	Bond Future	3,058.2800	3.0583	3,052.2100	3.0522	(0.198)	0	0	0
2016/12/09	R186	03/08/2017	8.93	Call	Bond Future	3,122.6000	3.1226	3,116.5300	3.1165	(0.194)	0	0	0
2016/12/09	R186	03/08/2017	8.92	Call	Bond Future	3,090.1700	3.0902	3,084.1000	3.0841	(0.196)	0	0	0
2016/12/09	R186	03/08/2017	8.91	Put	Bond Future	3,579.5600	3.5796	3,571.7000	3.5717	(0.220)	0	0	0
2016/12/09	R197	02/02/2017			Bond Future	294.6116	294.6116	294.7586	294.7586	0.050	0.0000	0.0000	1,246
2016/12/09	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R197	02/02/2017	302.57	Put	Bond Future	7,958.3600	7.9584	7,811.3900	7.8114	(1.847)	0	0	0
2016/12/09	R197	02/02/2017	302.59	Put	Bond Future	7,978.3600	7.9784	7,831.3900	7.8314	(1.842)	0	0	0
2016/12/09	R197	02/02/2017	302.58	Put	Bond Future	7,968.3600	7.9684	7,821.3900	7.8214	(1.844)	0	0	0
2016/12/09	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R197	04/05/2017	308.58	Put	Bond Future	8,241.2100	8.2412	8,092.1800	8.0922	(1.808)	0	0	0
2016/12/09	R197	04/05/2017			Bond Future	300.3388	300.3388	300.4878	300.4878	0.050	0.0000	0.0000	0
2016/12/09	R197	04/05/2017	308.60	Put	Bond Future	8,261.2100	8.2612	8,112.1800	8.1122	(1.804)	0	0	0
2016/12/09	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R197	04/05/2017	308.59	Put	Bond Future	8,251.2100	8.2512	8,102.1800	8.1022	(1.806)	0	0	0
2016/12/09	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R197	03/08/2017			Bond Future	299.4609	299.4609	299.6089	299.6089	0.049	0.0000	0.0000	0
2016/12/09	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R197	03/08/2017	308.05	Put	Bond Future	8,589.1100	8.5891	8,441.1200	8.4411	(1.723)	0	0	0
2016/12/09	R197	03/08/2017	308.07	Put	Bond Future	8,609.1100	8.6091	8,461.1200	8.4611	(1.719)	0	0	0
2016/12/09	R197	03/08/2017	308.06	Put	Bond Future	8,599.1100	8.5991	8,451.1200	8.4511	(1.721)	0	0	0
2016/12/09	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R202	02/02/2017			Bond Future	242.3062	242.3062	243.2458	243.2458	0.388	0.0000	0.0000	36,620
2016/12/09	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R202	02/02/2017	251.72	Put	Bond Future	9,413.7600	9.4138	8,474.2400	8.4742	(9.980)	0	0	0
2016/12/09	R202	02/02/2017	251.74	Put	Bond Future	9,433.7600	9.4338	8,494.2400	8.4942	(9.959)	0	0	0
2016/12/09	R202	02/02/2017	251.73	Put	Bond Future	9,423.7600	9.4238	8,484.2400	8.4842	(9.970)	0	0	0
2016/12/09	R202	04/05/2017	256.73	Put	Bond Future	9,713.3100	9.7133	8,756.2600	8.7563	(9.853)	0	0	0
2016/12/09	R202	04/05/2017			Bond Future	247.0167	247.0167	247.9737	247.9737	0.387	0.0000	0.0000	0
2016/12/09	R202	04/05/2017	256.72	Put	Bond Future	9,703.3100	9.7033	8,746.2600	8.7463	(9.863)	0	0	0
2016/12/09	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R202	04/05/2017	256.71	Put	Bond Future	9,693.3100	9.6933	8,736.2600	8.7363	(9.873)	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
2016/12/09	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R202	03/08/2017			Bond Future	248.3057	248.3057	249.2785	249.2785	0.392	0.0000	0.0000	0
2016/12/09	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R202	03/08/2017	258.35	Put	Bond Future	10,044.2800	10.0443	9,071.4700	9.0715	(9.685)	0	0	0
2016/12/09	R202	03/08/2017	258.37	Put	Bond Future	10,064.2800	10.0643	9,091.4700	9.0915	(9.666)	0	0	0
2016/12/09	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R202	03/08/2017	258.36	Put	Bond Future	10,054.2800	10.0543	9,081.4700	9.0815	(9.676)	0	0	0
2016/12/09	R203	02/02/2017	7.70	Call	Bond Future	110.4200	0.1104	96.4900	0.0965	(12.615)	0	0	0
2016/12/09	R203	02/02/2017	7.71	Put	Bond Future	87.6700	0.0877	98.9500	0.0989	12.866	0	0	0
2016/12/09	R203	02/02/2017			Bond Future	7.6653	103.6285	7.7093	103.6030	0.574	0.0000	0.0000	27,216
2016/12/09	R203	02/02/2017	7.71	Call	Bond Future	113.5200	0.1135	99.3500	0.0994	(12.482)	0	0	0
2016/12/09	R203	02/02/2017	7.72	Call	Bond Future	116.8400	0.1168	102.4400	0.1024	(12.325)	0	0	0
2016/12/09	R203	02/02/2017	7.70	Put	Bond Future	90.3500	0.0904	101.8700	0.1019	12.750	0	0	0
2016/12/09	R203	02/02/2017	7.72	Put	Bond Future	85.2000	0.0852	96.2500	0.0963	12.969	0	0	0
2016/12/09	R203	04/05/2017	6.91	Call	Bond Future	32.3800	0.0324	26.5200	0.0265	(18.098)	0	0	0
2016/12/09	R203	04/05/2017	6.92	Put	Bond Future	209.0200	0.2090	229.3100	0.2293	9.707	0	0	0
2016/12/09	R203	04/05/2017			Bond Future	7.4218	101.4636	7.4970	101.4373	1.014	0.0000	0.0000	0
2016/12/09	R203	04/05/2017	6.92	Call	Bond Future	33.3900	0.0334	27.4000	0.0274	(17.940)	0	0	0
2016/12/09	R203	04/05/2017	6.93	Call	Bond Future	34.2200	0.0342	28.1200	0.0281	(17.826)	0	0	0
2016/12/09	R203	04/05/2017	6.91	Put	Bond Future	211.5200	0.2115	231.9400	0.2319	9.654	0	0	0
2016/12/09	R203	04/05/2017	6.93	Put	Bond Future	206.3400	0.2063	226.5200	0.2265	9.780	0	0	0
2016/12/09	R203	03/08/2017	4.89	Call	Bond Future	53.3500	0.0534	53.2700	0.0533	(0.150)	0	0	0
2016/12/09	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/09	R203	03/08/2017	4.87	Call	Bond Future	52.0800	0.0521	52.0000	0.0520	(0.154)	0	0	0
2016/12/09	R203	03/08/2017	4.88	Call	Bond Future	52.7200	0.0527	52.6400	0.0526	(0.152)	0	0	0
2016/12/09	R203	03/08/2017	4.87	Put	Bond Future	29.9600	0.0300	29.8800	0.0299	(0.267)	0	0	0
2016/12/09	R203	03/08/2017	4.89	Put	Bond Future	29.0800	0.0291	29.0000	0.0290	(0.275)	0	0	0
2016/12/09	R203	03/08/2017	4.88	Put	Bond Future	29.5200	0.0295	29.4400	0.0294	(0.271)	0	0	0
2016/12/09	R204	02/02/2017	8.28	Call	Bond Future	776.8800	0.7769	715.6000	0.7156	(7.888)	0	0	0
2016/12/09	R204	02/02/2017			Bond Future	7.8704	101.2612	7.9136	101.1873	0.549	0.0000	0.0000	30,150
2016/12/09	R204	02/02/2017	8.29	Call	Bond Future	790.8200	0.7908	729.1400	0.7291	(7.799)	0	0	0
2016/12/09	R204	02/02/2017	8.30	Call	Bond Future	804.9400	0.8049	742.8800	0.7429	(7.710)	0	0	0
2016/12/09	R204	02/02/2017	8.28	Put	Bond Future	79.3300	0.0793	91.9100	0.0919	15.858	0	0	0
2016/12/09	R204	02/02/2017	8.30	Put	Bond Future	73.5000	0.0735	85.3000	0.0853	16.054	0	0	0
2016/12/09	R204	02/02/2017	8.29	Put	Bond Future	76.3200	0.0763	88.5000	0.0885	15.959	0	0	0
2016/12/09	R204	04/05/2017	7.90	Put	Bond Future	427.1400	0.4271	463.4000	0.4634	8.489	0	0	0
2016/12/09	R204	04/05/2017			Bond Future	7.8776	103.2235	7.9282	103.1479	0.642	0.0000	0.0000	0
2016/12/09	R204	04/05/2017	7.92	Put	Bond Future	413.1700	0.4132	448.6200	0.4486	8.580	0	0	0
2016/12/09	R204	04/05/2017	7.90	Call	Bond Future	460.6100	0.4606	421.2500	0.4213	(8.545)	0	0	0
2016/12/09	R204	04/05/2017	7.91	Put	Bond Future	420.1200	0.4201	455.9700	0.4560	8.533	0	0	0
2016/12/09	R204	04/05/2017	7.91	Call	Bond Future	468.5400	0.4685	428.7700	0.4288	(8.488)	0	0	0
2016/12/09	R204	04/05/2017	7.92	Call	Bond Future	476.5300	0.4765	436.3600	0.4364	(8.430)	0	0	0
2016/12/09	R204	03/08/2017	7.77	Put	Bond Future	551.2500	0.5513	592.1800	0.5922	7.425	0	0	0
2016/12/09	R204	03/08/2017			Bond Future	7.8334	101.2467	7.8949	101.1682	0.784	0.0000	0.0000	0
2016/12/09	R204	03/08/2017	7.76	Put	Bond Future	557.7000	0.5577	598.9400	0.5989	7.395	0	0	0
2016/12/09	R204	03/08/2017	7.75	Call	Bond Future	457.5000	0.4575	420.5800	0.4206	(8.070)	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
2016/12/09	R204	03/08/2017	7.76	Call	Bond Future	463.7900	0.4638	426.5500	0.4266	(8.029)	0	0	0
2016/12/09	R204	03/08/2017	7.77	Call	Bond Future	470.1300	0.4701	432.5800	0.4326	(7.987)	0	0	0
2016/12/09	R204	03/08/2017	7.75	Put	Bond Future	564.2100	0.5642	605.7700	0.6058	7.366	0	0	0
2016/12/09	R207	02/02/2017	9.24	Call	Bond Future	2,775.5200	2.7755	2,670.6700	2.6707	(3.778)	0	0	0
2016/12/09	R207	02/02/2017			Bond Future	8.1266	98.2028	8.1685	98.0968	0.516	0.0000	0.0000	75,635
2016/12/09	R207	02/02/2017	8.91	Call	Bond Future	1,990.3400	1.9903	1,889.5300	1.8895	(5.065)	0	0	62
2016/12/09	R207	02/02/2017	9.22	Call	Bond Future	2,727.3600	2.7274	2,622.6400	2.6226	(3.840)	0	0	0
2016/12/09	R207	02/02/2017	9.23	Call	Bond Future	2,751.4400	2.7514	2,646.6600	2.6467	(3.808)	0	0	0
2016/12/09	R207	02/02/2017	8.91	Put	Bond Future	31.8300	0.0318	37.0700	0.0371	16.462	0	0	0
2016/12/09	R207	02/02/2017	9.22	Put	Bond Future	7.2600	0.0073	8.5900	0.0086	18.320	0	0	0
2016/12/09	R207	02/02/2017	9.24	Put	Bond Future	6.5500	0.0066	7.7500	0.0078	18.321	0	0	0
2016/12/09	R207	02/02/2017	9.23	Put	Bond Future	6.9000	0.0069	8.1700	0.0082	18.406	0	0	0
2016/12/09	R207	04/05/2017	8.21	Put	Bond Future	678.4600	0.6785	728.4200	0.7284	7.364	0	0	0
2016/12/09	R207	04/05/2017			Bond Future	8.1621	100.1061	8.2085	99.9977	0.568	0.0000	0.0000	0
2016/12/09	R207	04/05/2017	8.22	Call	Bond Future	802.8200	0.8028	743.8100	0.7438	(7.350)	0	0	0
2016/12/09	R207	04/05/2017	8.20	Call	Bond Future	777.7500	0.7778	719.8400	0.7198	(7.446)	0	0	0
2016/12/09	R207	04/05/2017	8.21	Call	Bond Future	790.3600	0.7904	731.9000	0.7319	(7.397)	0	0	0
2016/12/09	R207	04/05/2017	8.20	Put	Bond Future	689.2100	0.6892	739.7200	0.7397	7.329	0	0	0
2016/12/09	R207	04/05/2017	8.22	Put	Bond Future	667.5800	0.6676	716.9900	0.7170	7.401	0	0	0
2016/12/09	R207	03/08/2017	8.19	Call	Bond Future	923.7800	0.9238	865.7600	0.8658	(6.281)	0	0	51
2016/12/09	R207	03/08/2017			Bond Future	8.1724	98.4649	8.2247	98.3529	0.640	0.0000	0.0000	0
2016/12/09	R207	03/08/2017	8.39	Put	Bond Future	700.2900	0.7003	745.9100	0.7459	6.514	0	0	0
2016/12/09	R207	03/08/2017	8.41	Put	Bond Future	683.6200	0.6836	728.4500	0.7284	6.558	0	0	0
2016/12/09	R207	03/08/2017	8.19	Put	Bond Future	886.0400	0.8860	939.9400	0.9399	6.083	0	0	0
2016/12/09	R207	03/08/2017	8.40	Put	Bond Future	691.9200	0.6919	737.1400	0.7371	6.535	0	0	0
2016/12/09	R207	03/08/2017	8.41	Call	Bond Future	1,190.8600	1.1909	1,123.7700	1.1238	(5.634)	0	0	0
2016/12/09	R207	03/08/2017	8.39	Call	Bond Future	1,164.9700	1.1650	1,098.6700	1.0987	(5.691)	0	0	0
2016/12/09	R207	03/08/2017	8.40	Call	Bond Future	1,177.8800	1.1779	1,111.1800	1.1112	(5.663)	0	0	0
2016/12/09	R208	02/02/2017			Bond Future	8.3088	97.0258	8.3344	96.9407	0.308	0.0000	0.0000	33,611
2016/12/09	R208	02/02/2017	8.64	Call	Bond Future	1,378.0900	1.3781	1,310.6500	1.3106	(4.894)	0	0	0
2016/12/09	R208	02/02/2017	8.63	Put	Bond Future	290.3700	0.2904	308.5800	0.3086	6.271	0	0	0
2016/12/09	R208	02/02/2017	8.65	Put	Bond Future	273.3600	0.2734	290.6400	0.2906	6.321	0	0	0
2016/12/09	R208	02/02/2017	8.64	Put	Bond Future	281.8200	0.2818	299.5700	0.2996	6.298	0	0	0
2016/12/09	R208	02/02/2017	8.65	Call	Bond Future	1,402.4900	1.4025	1,334.5800	1.3346	(4.842)	0	0	0
2016/12/09	R208	02/02/2017	8.63	Call	Bond Future	1,353.7700	1.3538	1,286.7900	1.2868	(4.948)	0	0	0
2016/12/09	R208	04/05/2017	8.39	Call	Bond Future	1,131.1600	1.1312	1,082.1300	1.0821	(4.334)	0	0	0
2016/12/09	R208	04/05/2017			Bond Future	8.3430	95.5032	8.3706	95.4160	0.330	0.0000	0.0000	0
2016/12/09	R208	04/05/2017	8.37	Call	Bond Future	1,097.8400	1.0978	1,049.6400	1.0496	(4.390)	0	0	0
2016/12/09	R208	04/05/2017	8.38	Call	Bond Future	1,114.4300	1.1144	1,065.8100	1.0658	(4.363)	0	0	0
2016/12/09	R208	04/05/2017	8.37	Put	Bond Future	1,012.6000	1.0126	1,051.5700	1.0516	3.849	0	0	0
2016/12/09	R208	04/05/2017	8.39	Put	Bond Future	982.7400	0.9827	1,020.8800	1.0209	3.881	0	0	0
2016/12/09	R208	04/05/2017	8.38	Put	Bond Future	997.5900	0.9976	1,036.1400	1.0361	3.864	0	0	0
2016/12/09	R208	03/08/2017	8.32	Call	Bond Future	1,261.4700	1.2615	1,214.7700	1.2148	(3.702)	0	0	0
2016/12/09	R208	03/08/2017			Bond Future	8.3597	97.4142	8.3898	97.3240	0.361	0.0000	0.0000	0
2016/12/09	R208	03/08/2017	8.30	Call	Bond Future	1,231.7000	1.2317	1,185.6700	1.1857	(3.737)	0	0	0
2016/12/09	R208	03/08/2017	8.31	Call	Bond Future	1,246.5300	1.2465	1,200.1700	1.2002	(3.719)	0	0	0

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2016/12/09	R208	03/08/2017	8.30	Put	Bond Future	1,410.5000	1.4105	1,454.6600	1.4547	3.131	0	0	0
2016/12/09	R208	03/08/2017	8.32	Put	Bond Future	1,380.2800	1.3803	1,423.7700	1.4238	3.151	0	0	0
2016/12/09	R208	03/08/2017	8.31	Put	Bond Future	1,395.3300	1.3953	1,439.1600	1.4392	3.141	0	0	0
2016/12/09	R209	02/02/2017	9.55	Put	Bond Future	1,625.1800	1.6252	1,608.3200	1.6083	(1.037)	0	0	0
2016/12/09	R209	02/02/2017			Bond Future	9.5302	73.5897	9.5297	73.5933	(0.006)	0.0000	0.0000	66,540
2016/12/09	R209	02/02/2017	9.54	Put	Bond Future	1,658.1400	1.6581	1,641.2400	1.6412	(1.019)	0	0	0
2016/12/09	R209	02/02/2017	9.55	Call	Bond Future	1,759.3000	1.7593	1,746.0300	1.7460	(0.754)	0	0	0
2016/12/09	R209	02/02/2017	9.53	Call	Bond Future	1,690.2200	1.6902	1,676.8900	1.6769	(0.789)	0	0	0
2016/12/09	R209	02/02/2017	9.54	Call	Bond Future	1,724.5700	1.7246	1,711.2600	1.7113	(0.772)	0	0	0
2016/12/09	R209	02/02/2017	9.53	Put	Bond Future	1,691.5700	1.6916	1,674.6500	1.6747	(1.000)	0	0	0
2016/12/09	R209	04/05/2017	9.48	Put	Bond Future	3,096.6600	3.0967	3,085.5100	3.0855	(0.360)	0	0	0
2016/12/09	R209	04/05/2017			Bond Future	9.5743	71.8650	9.5738	71.8684	(0.005)	0.0000	0.0000	0
2016/12/09	R209	04/05/2017	9.47	Put	Bond Future	3,133.6000	3.1336	3,122.4400	3.1224	(0.356)	0	0	0
2016/12/09	R209	04/05/2017	9.46	Call	Bond Future	2,396.2400	2.3962	2,388.5100	2.3885	(0.323)	0	0	0
2016/12/09	R209	04/05/2017	9.47	Call	Bond Future	2,427.1000	2.4271	2,419.3700	2.4194	(0.318)	0	0	0
2016/12/09	R209	04/05/2017	9.48	Call	Bond Future	2,458.3600	2.4584	2,450.6400	2.4506	(0.314)	0	0	0
2016/12/09	R209	04/05/2017	9.46	Put	Bond Future	3,171.0400	3.1710	3,159.8800	3.1599	(0.352)	0	0	0
2016/12/09	R209	03/08/2017			Bond Future	9.6121	73.3030	9.6117	73.3055	(0.004)	0.0000	0.0000	0
2016/12/09	R209	03/08/2017	9.44	Call	Bond Future	2,998.8800	2.9989	2,992.6800	2.9927	(0.207)	0	0	0
2016/12/09	R209	03/08/2017	9.43	Put	Bond Future	4,199.4300	4.1994	4,190.7000	4.1907	(0.208)	0	0	0
2016/12/09	R209	03/08/2017	9.45	Put	Bond Future	4,122.8400	4.1228	4,114.1100	4.1141	(0.212)	0	0	0
2016/12/09	R209	03/08/2017	9.44	Put	Bond Future	4,160.8800	4.1609	4,152.1500	4.1521	(0.210)	0	0	0
2016/12/09	R209	03/08/2017	9.45	Call	Bond Future	3,029.1500	3.0292	3,022.9500	3.0230	(0.205)	0	0	0
2016/12/09	R209	03/08/2017	9.43	Call	Bond Future	2,969.0100	2.9690	2,962.8100	2.9628	(0.209)	0	0	0
2016/12/09	R210	02/02/2017	190.85	Put	Bond Future	4,739.8000	4.7398	4,757.8400	4.7578	0.381	0	0	0
2016/12/09	R210	02/02/2017			Bond Future	186.1102	186.1102	186.0922	186.0922	(0.010)	0.0000	0.0000	1,885
2016/12/09	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R210	02/02/2017	190.84	Put	Bond Future	4,729.8000	4.7298	4,747.8400	4.7478	0.381	0	0	0
2016/12/09	R210	02/02/2017	190.86	Put	Bond Future	4,749.8000	4.7498	4,767.8400	4.7678	0.380	0	0	0
2016/12/09	R210	04/05/2017			Bond Future	187.4103	187.4103	187.3913	187.3913	(0.010)	0.0000	0.0000	0
2016/12/09	R210	04/05/2017	192.31	Put	Bond Future	4,899.6800	4.8997	4,918.6700	4.9187	0.388	0	0	0
2016/12/09	R210	04/05/2017	192.33	Put	Bond Future	4,919.6800	4.9197	4,938.6700	4.9387	0.386	0	0	0
2016/12/09	R210	04/05/2017	192.32	Put	Bond Future	4,909.6800	4.9097	4,928.6700	4.9287	0.387	0	0	0
2016/12/09	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R210	03/08/2017	196.29	Put	Bond Future	5,119.4800	5.1195	5,141.1400	5.1411	0.423	0	0	0
2016/12/09	R210	03/08/2017			Bond Future	191.1705	191.1705	191.1489	191.1489	(0.011)	0.0000	0.0000	0
2016/12/09	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R210	03/08/2017	196.28	Put	Bond Future	5,109.4800	5.1095	5,131.1400	5.1311	0.424	0	0	0
2016/12/09	R210	03/08/2017	196.30	Put	Bond Future	5,129.4800	5.1295	5,151.1400	5.1511	0.422	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
2016/12/09	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R212	02/02/2017			Bond Future	145.5514	145.5514	145.6769	145.6769	0.086	0.0000	0.0000	3,380
2016/12/09	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R212	02/02/2017	149.27	Put	Bond Future	3,718.6000	3.7186	3,593.0600	3.5931	(3.376)	0	0	0
2016/12/09	R212	02/02/2017	149.29	Put	Bond Future	3,738.6000	3.7386	3,613.0600	3.6131	(3.358)	0	0	0
2016/12/09	R212	02/02/2017	149.28	Put	Bond Future	3,728.6000	3.7286	3,603.0600	3.6031	(3.367)	0	0	0
2016/12/09	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R212	04/05/2017			Bond Future	148.3811	148.3811	148.5086	148.5086	0.086	0.0000	0.0000	0
2016/12/09	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R212	04/05/2017	152.23	Put	Bond Future	3,848.9200	3.8489	3,721.3800	3.7214	(3.314)	0	0	0
2016/12/09	R212	04/05/2017	152.25	Put	Bond Future	3,868.9200	3.8689	3,741.3800	3.7414	(3.297)	0	0	0
2016/12/09	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R212	04/05/2017	152.24	Put	Bond Future	3,858.9200	3.8589	3,731.3800	3.7314	(3.305)	0	0	0
2016/12/09	R212	03/08/2017			Bond Future	149.3264	149.3264	149.4546	149.4546	0.086	0.0000	0.0000	0
2016/12/09	R212	03/08/2017	153.34	Put	Bond Future	4,013.5900	4.0136	3,885.4200	3.8854	(3.193)	0	0	0
2016/12/09	R212	03/08/2017	153.36	Put	Bond Future	4,033.5900	4.0336	3,905.4200	3.9054	(3.178)	0	0	0
2016/12/09	R212	03/08/2017	153.35	Put	Bond Future	4,023.5900	4.0236	3,895.4200	3.8954	(3.185)	0	0	0
2016/12/09	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/09	R213	02/02/2017	9.40	Call	Bond Future	1,834.9800	1.8350	1,840.9800	1.8410	0.327	0	0	0
2016/12/09	R213	02/02/2017	9.42	Call	Bond Future	1,907.8100	1.9078	1,914.3500	1.9144	0.343	0	0	0
2016/12/09	R213	02/02/2017			Bond Future	9.3477	84.9234	9.3420	84.9615	(0.061)	0.0000	0.0000	50,655
2016/12/09	R213	02/02/2017	9.41	Call	Bond Future	1,871.1400	1.8711	1,877.4100	1.8774	0.335	0	0	0
2016/12/09	R213	02/02/2017	9.40	Put	Bond Future	1,484.1000	1.4841	1,452.0100	1.4520	(2.162)	0	0	0
2016/12/09	R213	02/02/2017	9.42	Put	Bond Future	1,423.3300	1.4233	1,391.7800	1.3918	(2.217)	0	0	0
2016/12/09	R213	02/02/2017	9.41	Put	Bond Future	1,453.4200	1.4534	1,421.6000	1.4216	(2.189)	0	0	0
2016/12/09	R213	04/05/2017			Bond Future	9.3916	83.0171	9.3858	83.0558	(0.062)	0.0000	0.0000	0
2016/12/09	R213	04/05/2017	9.35	Put	Bond Future	2,805.5700	2.8056	2,777.2000	2.7772	(1.011)	0	0	0
2016/12/09	R213	04/05/2017	9.37	Put	Bond Future	2,736.7000	2.7367	2,708.6400	2.7086	(1.025)	0	0	0
2016/12/09	R213	04/05/2017	9.35	Call	Bond Future	2,528.2300	2.5282	2,538.5100	2.5385	0.407	0	0	0
2016/12/09	R213	04/05/2017	9.36	Put	Bond Future	2,770.9900	2.7710	2,742.7700	2.7428	(1.018)	0	0	0
2016/12/09	R213	04/05/2017	9.36	Call	Bond Future	2,560.4200	2.5604	2,570.8500	2.5708	0.407	0	0	0
2016/12/09	R213	04/05/2017	9.37	Call	Bond Future	2,592.8300	2.5928	2,603.4200	2.6034	0.408	0	0	0
2016/12/09	R213	03/08/2017	9.33	Put	Bond Future	3,769.2000	3.7692	3,742.5100	3.7425	(0.708)	0	0	0
2016/12/09	R213	03/08/2017			Bond Future	9.4287	84.6782	9.4229	84.7165	(0.062)	0.0000	0.0000	0
2016/12/09	R213	03/08/2017	9.35	Put	Bond Future	3,698.7100	3.6987	3,672.2500	3.6723	(0.715)	0	0	0
2016/12/09	R213	03/08/2017	9.33	Call	Bond Future	3,116.5300	3.1165	3,128.1200	3.1281	0.372	0	0	0
2016/12/09	R213	03/08/2017	9.34	Put	Bond Future	3,733.8400	3.7338	3,707.2600	3.7073	(0.712)	0	0	0
2016/12/09	R213	03/08/2017	9.34	Call	Bond Future	3,147.6000	3.1476	3,159.3000	3.1593	0.372	0	0	0
2016/12/09	R213	03/08/2017	9.35	Call	Bond Future	3,178.8400	3.1788	3,190.6600	3.1907	0.372	0	0	0
2016/12/09	R214	02/02/2017			Bond Future	9.5958	73.9866	9.5902	74.0265	(0.059)	0.0000	0.0000	36,737
2016/12/09	R214	02/02/2017	9.67	Call	Bond Future	2,068.9600	2.0690	2,075.3300	2.0753	0.308	0	0	0
2016/12/09	R214	02/02/2017	9.66	Put	Bond Future	1,577.7400	1.5777	1,543.9500	1.5440	(2.142)	0	0	0
2016/12/09	R214	02/02/2017	9.68	Put	Bond Future	1,514.5900	1.5146	1,481.3400	1.4813	(2.195)	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
2016/12/09	R214	02/02/2017	9.67	Put	Bond Future	1,545.8700	1.5459	1,512.3500	1.5124	(2.168)	0	0	0
2016/12/09	R214	02/02/2017	9.68	Call	Bond Future	2,107.7400	2.1077	2,114.3800	2.1144	0.315	0	0	0
2016/12/09	R214	02/02/2017	9.66	Call	Bond Future	2,030.6700	2.0307	2,036.7700	2.0368	0.300	0	0	0
2016/12/09	R214	04/05/2017	9.58	Put	Bond Future	3,108.5500	3.1086	3,078.3900	3.0784	(0.970)	0	0	0
2016/12/09	R214	04/05/2017			Bond Future	9.6379	72.1221	9.6322	72.1626	(0.060)	0.0000	0.0000	0
2016/12/09	R214	04/05/2017	9.57	Put	Bond Future	3,146.3700	3.1464	3,116.0500	3.1161	(0.964)	0	0	0
2016/12/09	R214	04/05/2017	9.58	Call	Bond Future	2,698.5600	2.6986	2,708.9100	2.7089	0.384	0	0	0
2016/12/09	R214	04/05/2017	9.56	Call	Bond Future	2,632.3200	2.6323	2,642.3500	2.6424	0.381	0	0	0
2016/12/09	R214	04/05/2017	9.57	Call	Bond Future	2,665.2400	2.6652	2,675.4300	2.6754	0.382	0	0	0
2016/12/09	R214	04/05/2017	9.56	Put	Bond Future	3,184.7100	3.1847	3,154.2300	3.1542	(0.957)	0	0	0
2016/12/09	R214	03/08/2017	9.51	Call	Bond Future	3,195.1900	3.1952	3,206.5900	3.2066	0.357	0	0	0
2016/12/09	R214	03/08/2017			Bond Future	9.6744	73.5652	9.6686	73.6055	(0.060)	0.0000	0.0000	0
2016/12/09	R214	03/08/2017	9.52	Call	Bond Future	3,226.7900	3.2268	3,238.3000	3.2383	0.357	0	0	0
2016/12/09	R214	03/08/2017	9.53	Call	Bond Future	3,258.7900	3.2588	3,270.4200	3.2704	0.357	0	0	0
2016/12/09	R214	03/08/2017	9.51	Put	Bond Future	4,359.8100	4.3598	4,330.9100	4.3309	(0.663)	0	0	0
2016/12/09	R214	03/08/2017	9.53	Put	Bond Future	4,280.0300	4.2800	4,251.3600	4.2514	(0.670)	0	0	0
2016/12/09	R214	03/08/2017	9.52	Put	Bond Future	4,319.6600	4.3197	4,290.8700	4.2909	(0.666)	0	0	0
2016/12/09	R248	02/02/2017	9.76	Put	Bond Future	1,891.1500	1.8912	1,868.1500	1.8681	(1.216)	0	0	0
2016/12/09	R248	02/02/2017	9.78	Put	Bond Future	1,815.9600	1.8160	1,793.1300	1.7931	(1.257)	0	0	0
2016/12/09	R248	02/02/2017			Bond Future	9.6468	95.0583	9.6463	95.0634	(0.006)	0.0000	0.0000	68,138
2016/12/09	R248	02/02/2017	9.77	Put	Bond Future	1,853.3300	1.8533	1,830.4100	1.8304	(1.237)	0	0	0
2016/12/09	R248	02/02/2017	9.76	Call	Bond Future	2,904.7300	2.9047	2,886.7900	2.8868	(0.618)	0	0	0
2016/12/09	R248	02/02/2017	9.77	Call	Bond Future	2,955.5300	2.9555	2,937.6700	2.9377	(0.604)	0	0	0
2016/12/09	R248	02/02/2017	9.78	Call	Bond Future	3,006.6200	3.0066	2,988.8500	2.9888	(0.591)	0	0	0
2016/12/09	R248	04/05/2017	9.66	Call	Bond Future	3,720.7900	3.7208	3,710.1400	3.7101	(0.286)	0	0	0
2016/12/09	R248	04/05/2017			Bond Future	9.6905	92.4605	9.6900	92.4654	(0.006)	0.0000	0.0000	0
2016/12/09	R248	04/05/2017	9.67	Call	Bond Future	3,764.2800	3.7643	3,753.6500	3.7537	(0.282)	0	0	0
2016/12/09	R248	04/05/2017	9.65	Put	Bond Future	4,042.0400	4.0420	4,026.5200	4.0265	(0.384)	0	0	0
2016/12/09	R248	04/05/2017	9.67	Put	Bond Future	3,948.4100	3.9484	3,932.9300	3.9329	(0.392)	0	0	0
2016/12/09	R248	04/05/2017	9.65	Call	Bond Future	3,677.5500	3.6775	3,666.8800	3.6669	(0.290)	0	0	0
2016/12/09	R248	04/05/2017	9.66	Put	Bond Future	3,995.0200	3.9950	3,979.5200	3.9795	(0.388)	0	0	0
2016/12/09	R248	03/08/2017			Bond Future	9.7285	94.3106	9.7280	94.3144	(0.004)	0.0000	0.0000	0
2016/12/09	R248	03/08/2017	9.57	Call	Bond Future	4,289.4100	4.2894	4,280.8400	4.2808	(0.200)	0	0	0
2016/12/09	R248	03/08/2017	9.56	Put	Bond Future	5,770.6600	5.7707	5,758.3400	5.7583	(0.213)	0	0	0
2016/12/09	R248	03/08/2017	9.58	Put	Bond Future	5,668.8000	5.6688	5,656.4900	5.6565	(0.217)	0	0	0
2016/12/09	R248	03/08/2017	9.57	Put	Bond Future	5,719.4000	5.7194	5,707.0900	5.7071	(0.215)	0	0	0
2016/12/09	R248	03/08/2017	9.58	Call	Bond Future	4,330.2300	4.3302	4,321.6600	4.3217	(0.198)	0	0	0
2016/12/09	R248	03/08/2017	9.56	Call	Bond Future	4,249.0900	4.2491	4,240.5100	4.2405	(0.202)	0	0	0

Total

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