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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2016/12/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	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
2016/12/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	2025	02/02/2017	130.01	Put	Bond Future	3,837.5600	3.8376	3,944.6600	3.9447	2.791	0	0	0
2016/12/12	2025	02/02/2017			Bond Future	126.1724	126.1724	126.0653	126.0653	(0.085)	0.0000	0.0000	3,231
2016/12/12	2025	02/02/2017	130.00	Put	Bond Future	3,827.5600	3.8276	3,934.6600	3.9347	2.798	0	0	0
2016/12/12	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2025	02/02/2017	129.99	Put	Bond Future	3,817.5600	3.8176	3,924.6600	3.9247	2.805	0	0	0
2016/12/12	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2025	04/05/2017			Bond Future	128.6249	128.6249	128.5134	128.5134	(0.087)	0.0000	0.0000	0
2016/12/12	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2025	04/05/2017	132.56	Put	Bond Future	3,935.1100	3.9351	4,046.5700	4.0466	2.832	0	0	0
2016/12/12	2025	04/05/2017	132.58	Put	Bond Future	3,955.1100	3.9551	4,066.5700	4.0666	2.818	0	0	0
2016/12/12	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2025	04/05/2017	132.57	Put	Bond Future	3,945.1100	3.9451	4,056.5700	4.0566	2.825	0	0	0
2016/12/12	2025	03/08/2017			Bond Future	129.8705	129.8705	129.7558	129.7558	(0.088)	0.0000	0.0000	0
2016/12/12	2025	03/08/2017	133.96	Put	Bond Future	4,089.5300	4.0895	4,204.2000	4.2042	2.804	0	0	0
2016/12/12	2025	03/08/2017	133.98	Put	Bond Future	4,109.5300	4.1095	4,224.2000	4.2242	2.790	0	0	0
2016/12/12	2025	03/08/2017	133.97	Put	Bond Future	4,099.5300	4.0995	4,214.2000	4.2142	2.797	0	0	0
2016/12/12	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2030	02/02/2017	9.29	Put	Bond Future	252.5500	0.2525	355.1700	0.3552	40.634	0	0	0
2016/12/12	2030	02/02/2017			Bond Future	9.3264	90.2851	9.3413	90.1825	0.159	0.0000	0.0000	36,961
2016/12/12	2030	02/02/2017	9.31	Put	Bond Future	113.7400	0.1137	216.3600	0.2164	90.223	0	0	0
2016/12/12	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2030	02/02/2017	9.30	Put	Bond Future	183.1100	0.1831	285.7300	0.2857	56.043	0	0	0
2016/12/12	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2030	04/05/2017			Bond Future	9.3766	92.0348	9.3922	91.9285	0.166	0.0000	0.0000	0
2016/12/12	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2030	04/05/2017	9.32	Put	Bond Future	387.1500	0.3872	493.4400	0.4934	27.454	0	0	0
2016/12/12	2030	04/05/2017	9.34	Put	Bond Future	250.0200	0.2500	356.3100	0.3563	42.513	0	0	0
2016/12/12	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2030	04/05/2017	9.33	Put	Bond Future	318.5500	0.3186	424.8400	0.4248	33.367	0	0	0
2016/12/12	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2030	03/08/2017	9.34	Put	Bond Future	547.9800	0.5480	656.9900	0.6570	19.893	0	0	0
2016/12/12	2030	03/08/2017			Bond Future	9.4211	89.8679	9.4374	89.7589	0.172	0.0000	0.0000	0
2016/12/12	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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2016/12/12	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2030	03/08/2017	9.33	Put	Bond Future	615.8500	0.6159	724.8600	0.7249	17.701	0	0	0
2016/12/12	2030	03/08/2017	9.35	Put	Bond Future	480.1900	0.4802	589.2000	0.5892	22.701	0	0	0
2016/12/12	2032	02/02/2017	9.53	Call	Bond Future	2,062.7700	2.0628	1,932.7300	1.9327	(6.304)	0	0	0
2016/12/12	2032	02/02/2017			Bond Future	9.4683	93.2299	9.4882	93.0832	0.210	0.0000	0.0000	19,889
2016/12/12	2032	02/02/2017	9.51	Call	Bond Future	1,983.6800	1.9837	1,855.4500	1.8554	(6.464)	0	0	0
2016/12/12	2032	02/02/2017	9.52	Call	Bond Future	2,022.9400	2.0229	1,893.8000	1.8938	(6.384)	0	0	0
2016/12/12	2032	02/02/2017	9.51	Put	Bond Future	1,676.1200	1.6761	1,694.6700	1.6947	1.107	0	0	0
2016/12/12	2032	02/02/2017	9.53	Put	Bond Future	1,608.2000	1.6082	1,624.9400	1.6249	1.041	0	0	0
2016/12/12	2032	02/02/2017	9.52	Put	Bond Future	1,641.8300	1.6418	1,659.4700	1.6595	1.074	0	0	0
2016/12/12	2032	04/05/2017	9.45	Call	Bond Future	2,739.1000	2.7391	2,634.9400	2.6349	(3.803)	0	0	0
2016/12/12	2032	04/05/2017			Bond Future	9.5179	90.8773	9.5386	90.7259	0.218	0.0000	0.0000	0
2016/12/12	2032	04/05/2017	9.46	Call	Bond Future	2,773.7900	2.7738	2,669.0200	2.6690	(3.777)	0	0	0
2016/12/12	2032	04/05/2017	9.44	Put	Bond Future	3,275.8400	3.2758	3,323.6600	3.3237	1.460	0	0	0
2016/12/12	2032	04/05/2017	9.46	Put	Bond Future	3,197.7600	3.1978	3,244.3400	3.2443	1.457	0	0	0
2016/12/12	2032	04/05/2017	9.44	Call	Bond Future	2,704.6500	2.7046	2,601.1200	2.6011	(3.828)	0	0	0
2016/12/12	2032	04/05/2017	9.45	Put	Bond Future	3,236.6400	3.2366	3,283.8300	3.2838	1.458	0	0	0
2016/12/12	2032	03/08/2017	9.43	Put	Bond Future	4,325.5500	4.3256	4,382.3100	4.3823	1.312	0	0	0
2016/12/12	2032	03/08/2017			Bond Future	9.5604	92.6946	9.5820	92.5396	0.225	0.0000	0.0000	0
2016/12/12	2032	03/08/2017	9.45	Put	Bond Future	4,246.4400	4.2464	4,302.2300	4.3022	1.314	0	0	0
2016/12/12	2032	03/08/2017	9.44	Put	Bond Future	4,285.8600	4.2859	4,342.1400	4.3421	1.313	0	0	0
2016/12/12	2032	03/08/2017	9.44	Call	Bond Future	3,410.4700	3.4105	3,311.7800	3.3118	(2.894)	0	0	0
2016/12/12	2032	03/08/2017	9.43	Call	Bond Future	3,376.9300	3.3769	3,278.7200	3.2787	(2.908)	0	0	0
2016/12/12	2032	03/08/2017	9.45	Call	Bond Future	3,444.1900	3.4442	3,345.0100	3.3450	(2.880)	0	0	0
2016/12/12	2033	02/02/2017			Bond Future	105.9700	105.9700	105.9592	105.9592	(0.010)	0.0000	0.0000	5,474
2016/12/12	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2033	02/02/2017	109.70	Put	Bond Future	3,729.9700	3.7300	3,740.8000	3.7408	0.290	0	0	0
2016/12/12	2033	02/02/2017	109.71	Put	Bond Future	3,739.9700	3.7400	3,750.8000	3.7508	0.290	0	0	0
2016/12/12	2033	02/02/2017	109.72	Put	Bond Future	3,749.9700	3.7500	3,760.8000	3.7608	0.289	0	0	0
2016/12/12	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2033	04/05/2017			Bond Future	106.9900	106.9900	106.9771	106.9771	(0.012)	0.0000	0.0000	0
2016/12/12	2033	04/05/2017	110.83	Put	Bond Future	3,840.0000	3.8400	3,852.8700	3.8529	0.335	0	0	0
2016/12/12	2033	04/05/2017	110.85	Put	Bond Future	3,860.0000	3.8600	3,872.8700	3.8729	0.333	0	0	0
2016/12/12	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2033	04/05/2017	110.84	Put	Bond Future	3,850.0000	3.8500	3,862.8700	3.8629	0.334	0	0	0
2016/12/12	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2033	03/08/2017	113.14	Put	Bond Future	4,004.9200	4.0049	4,018.7900	4.0188	0.346	0	0	0
2016/12/12	2033	03/08/2017			Bond Future	109.1351	109.1351	109.1212	109.1212	(0.013)	0.0000	0.0000	0
2016/12/12	2033	03/08/2017	113.13	Put	Bond Future	3,994.9200	3.9949	4,008.7900	4.0088	0.347	0	0	0
2016/12/12	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2033	03/08/2017	113.12	Put	Bond Future	3,984.9200	3.9849	3,998.7900	3.9988	0.348	0	0	0

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2016/12/12	2037	02/02/2017	9.68	Put	Bond Future	1,905.2400	1.9052	1,904.6300	1.9046	(0.032)	0	0	0
2016/12/12	2037	02/02/2017			Bond Future	9.6421	90.1204	9.6569	90.0009	0.153	0.0000	0.0000	45,256
2016/12/12	2037	02/02/2017	9.67	Put	Bond Future	1,944.2300	1.9442	1,944.3200	1.9443	0.005	0	0	0
2016/12/12	2037	02/02/2017	9.68	Call	Bond Future	2,211.2700	2.2113	2,091.1500	2.0912	(5.432)	0	0	0
2016/12/12	2037	02/02/2017	9.66	Call	Bond Future	2,128.4300	2.1284	2,009.7400	2.0097	(5.576)	0	0	0
2016/12/12	2037	02/02/2017	9.67	Call	Bond Future	2,169.7000	2.1697	2,050.2800	2.0503	(5.504)	0	0	0
2016/12/12	2037	02/02/2017	9.66	Put	Bond Future	1,983.6400	1.9836	1,984.4600	1.9845	0.041	0	0	0
2016/12/12	2037	04/05/2017	9.58	Put	Bond Future	9.6934	91.8669	9.7088	91.7434	0.159	0.0000	0.0000	0
2016/12/12	2037	04/05/2017	9.58	Put	Bond Future	3,845.8500	3.8458	3,876.5400	3.8765	0.798	0	0	0
2016/12/12	2037	04/05/2017	9.60	Put	Bond Future	3,757.3400	3.7573	3,787.0100	3.7870	0.790	0	0	0
2016/12/12	2037	04/05/2017	9.59	Put	Bond Future	3,801.2900	3.8013	3,831.4700	3.8315	0.794	0	0	0
2016/12/12	2037	04/05/2017	9.60	Call	Bond Future	3,004.4600	3.0045	2,910.6900	2.9107	(3.121)	0	0	0
2016/12/12	2037	04/05/2017	9.58	Call	Bond Future	2,930.4500	2.9305	2,837.7000	2.8377	(3.165)	0	0	0
2016/12/12	2037	04/05/2017	9.59	Call	Bond Future	2,967.2100	2.9672	2,873.9500	2.8739	(3.143)	0	0	0
2016/12/12	2037	03/08/2017	9.57	Call	Bond Future	3,692.8800	3.6929	3,605.9000	3.6059	(2.355)	0	0	0
2016/12/12	2037	03/08/2017			Bond Future	9.7400	89.4463	9.7560	89.3197	0.164	0.0000	0.0000	0
2016/12/12	2037	03/08/2017	9.58	Call	Bond Future	3,728.7200	3.7287	3,641.3500	3.6413	(2.343)	0	0	0
2016/12/12	2037	03/08/2017	9.56	Put	Bond Future	5,101.8100	5.1018	5,141.8200	5.1418	0.784	0	0	0
2016/12/12	2037	03/08/2017	9.57	Put	Bond Future	5,056.5400	5.0565	5,096.1500	5.0962	0.783	0	0	0
2016/12/12	2037	03/08/2017	9.58	Put	Bond Future	5,011.2800	5.0113	5,050.5000	5.0505	0.783	0	0	0
2016/12/12	2037	03/08/2017	9.56	Call	Bond Future	3,656.9400	3.6569	3,570.3600	3.5704	(2.368)	0	0	0
2016/12/12	2038	02/02/2017	137.07	Put	Bond Future	6,670.3700	6.6704	6,903.3300	6.9033	3.492	0	0	0
2016/12/12	2038	02/02/2017			Bond Future	130.3996	130.3996	130.1667	130.1667	(0.179)	0.0000	0.0000	22,790
2016/12/12	2038	02/02/2017	137.06	Put	Bond Future	6,660.3700	6.6604	6,893.3300	6.8933	3.498	0	0	0
2016/12/12	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2038	02/02/2017	137.05	Put	Bond Future	6,650.3700	6.6504	6,883.3300	6.8833	3.503	0	0	0
2016/12/12	2038	04/05/2017	139.77	Put	Bond Future	6,835.6300	6.8356	7,075.6100	7.0756	3.511	0	0	0
2016/12/12	2038	04/05/2017			Bond Future	132.9344	132.9344	132.6944	132.6944	(0.181)	0.0000	0.0000	0
2016/12/12	2038	04/05/2017	139.79	Put	Bond Future	6,855.6300	6.8556	7,095.6100	7.0956	3.500	0	0	0
2016/12/12	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2038	04/05/2017	139.78	Put	Bond Future	6,845.6300	6.8456	7,085.6100	7.0856	3.506	0	0	0
2016/12/12	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2038	03/08/2017			Bond Future	134.0997	134.0997	133.8540	133.8540	(0.183)	0.0000	0.0000	0
2016/12/12	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2038	03/08/2017	141.16	Put	Bond Future	7,060.3300	7.0603	7,306.0200	7.3060	3.480	0	0	0
2016/12/12	2038	03/08/2017	141.18	Put	Bond Future	7,080.3300	7.0803	7,326.0200	7.3260	3.470	0	0	0
2016/12/12	2038	03/08/2017	141.17	Put	Bond Future	7,070.3300	7.0703	7,316.0200	7.3160	3.475	0	0	0
2016/12/12	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2040	02/02/2017	9.58	Call	Bond Future	1,889.3800	1.8894	1,789.5800	1.7896	(5.282)	0	0	0
2016/12/12	2040	02/02/2017			Bond Future	9.6666	94.0623	9.6763	93.9780	0.100	0.0000	0.0000	8,238
2016/12/12	2040	02/02/2017	9.59	Call	Bond Future	1,928.5500	1.9285	1,828.1000	1.8281	(5.209)	0	0	0
2016/12/12	2040	02/02/2017	9.60	Call	Bond Future	1,968.3400	1.9683	1,867.2500	1.8672	(5.136)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/12	2040	02/02/2017	9.58	Put	Bond Future	2,647.8900		2.6479	2,632.3800	2.6324	(0.586)	0	0	0
2016/12/12	2040	02/02/2017	9.60	Put	Bond Future	2,550.7200		2.5507	2,533.9200	2.5339	(0.659)	0	0	0
2016/12/12	2040	02/02/2017	9.59	Put	Bond Future	2,598.9300		2.5989	2,582.7700	2.5828	(0.622)	0	0	0
2016/12/12	2040	04/05/2017			Bond Future	9.7170		95.8852	9.7272	95.7976	0.105	0.0000	0.0000	0
2016/12/12	2040	04/05/2017	9.62	Put	Bond Future	4,113.1700		4.1132	4,120.9400	4.1209	0.189	0	0	0
2016/12/12	2040	04/05/2017	9.64	Put	Bond Future	4,019.0300		4.0190	4,026.0900	4.0261	0.176	0	0	0
2016/12/12	2040	04/05/2017	9.62	Call	Bond Future	3,271.4700		3.2715	3,191.5900	3.1916	(2.442)	0	0	0
2016/12/12	2040	04/05/2017	9.63	Put	Bond Future	4,065.7800		4.0658	4,073.2000	4.0732	0.182	0	0	0
2016/12/12	2040	04/05/2017	9.63	Call	Bond Future	3,311.4500		3.3114	3,231.2200	3.2312	(2.423)	0	0	0
2016/12/12	2040	04/05/2017	9.64	Call	Bond Future	3,351.9400		3.3519	3,271.3500	3.2713	(2.404)	0	0	0
2016/12/12	2040	03/08/2017			Bond Future	9.7628		93.2945	9.7734	93.2044	0.108	0.0000	0.0000	0
2016/12/12	2040	03/08/2017	9.61	Put	Bond Future	5,425.1900		5.4252	5,442.2900	5.4423	0.315	0	0	0
2016/12/12	2040	03/08/2017	9.63	Put	Bond Future	5,329.1700		5.3292	5,345.7100	5.3457	0.310	0	0	0
2016/12/12	2040	03/08/2017	9.61	Call	Bond Future	4,106.2900		4.1063	4,033.2800	4.0333	(1.778)	0	0	0
2016/12/12	2040	03/08/2017	9.62	Put	Bond Future	5,377.1700		5.3772	5,393.9900	5.3940	0.313	0	0	0
2016/12/12	2040	03/08/2017	9.62	Call	Bond Future	4,145.4900		4.1455	4,072.2000	4.0722	(1.768)	0	0	0
2016/12/12	2040	03/08/2017	9.63	Call	Bond Future	4,184.5900		4.1846	4,111.0200	4.1110	(1.758)	0	0	0
2016/12/12	2044	02/02/2017			Bond Future	9.6703		91.3928	9.6801	91.3072	0.100	0.0000	0.0000	20,651
2016/12/12	2044	02/02/2017	9.77	Call	Bond Future	2,740.5700		2.7406	2,629.4600	2.6295	(4.054)	0	0	0
2016/12/12	2044	02/02/2017	9.76	Put	Bond Future	1,907.4000		1.9074	1,882.2200	1.8822	(1.320)	0	0	0
2016/12/12	2044	02/02/2017	9.78	Put	Bond Future	1,831.3900		1.8314	1,805.4600	1.8055	(1.416)	0	0	0
2016/12/12	2044	02/02/2017	9.77	Put	Bond Future	1,869.1700		1.8692	1,843.6100	1.8436	(1.367)	0	0	0
2016/12/12	2044	02/02/2017	9.78	Call	Bond Future	2,789.4500		2.7894	2,677.9700	2.6780	(3.996)	0	0	0
2016/12/12	2044	02/02/2017	9.76	Call	Bond Future	2,692.0000		2.6920	2,581.2700	2.5813	(4.113)	0	0	0
2016/12/12	2044	04/05/2017			Bond Future	9.7188		93.1639	9.7289	93.0750	0.105	0.0000	0.0000	0
2016/12/12	2044	04/05/2017	9.67	Call	Bond Future	3,525.6800		3.5257	3,442.8000	3.4428	(2.351)	0	0	0
2016/12/12	2044	04/05/2017	9.66	Put	Bond Future	3,999.6900		3.9997	4,005.9900	4.0060	0.158	0	0	0
2016/12/12	2044	04/05/2017	9.68	Put	Bond Future	3,907.0400		3.9070	3,912.6600	3.9127	0.144	0	0	0
2016/12/12	2044	04/05/2017	9.67	Put	Bond Future	3,953.2800		3.9533	3,959.2400	3.9592	0.151	0	0	0
2016/12/12	2044	04/05/2017	9.68	Call	Bond Future	3,567.4200		3.5674	3,484.2000	3.4842	(2.333)	0	0	0
2016/12/12	2044	04/05/2017	9.66	Call	Bond Future	3,483.9800		3.4840	3,401.4400	3.4014	(2.369)	0	0	0
2016/12/12	2044	03/08/2017			Bond Future	9.7627		90.6440	9.7733	90.5527	0.108	0.0000	0.0000	0
2016/12/12	2044	03/08/2017	9.62	Put	Bond Future	5,467.0500		5.4671	5,483.8300	5.4838	0.307	0	0	0
2016/12/12	2044	03/08/2017	9.64	Put	Bond Future	5,369.8200		5.3698	5,386.0300	5.3860	0.302	0	0	0
2016/12/12	2044	03/08/2017	9.63	Put	Bond Future	5,418.1200		5.4181	5,434.6100	5.4346	0.304	0	0	0
2016/12/12	2044	03/08/2017	9.64	Call	Bond Future	4,296.9500		4.2969	4,221.9300	4.2219	(1.746)	0	0	0
2016/12/12	2044	03/08/2017	9.62	Call	Bond Future	4,217.2800		4.2173	4,142.8300	4.1428	(1.765)	0	0	0
2016/12/12	2044	03/08/2017	9.63	Call	Bond Future	4,256.8700		4.2569	4,182.1300	4.1821	(1.756)	0	0	0
2016/12/12	2046	02/02/2017	137.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2046	02/02/2017	137.14	Put	Bond Future	7,761.9500		7.7620	7,775.1100	7.7751	0.170	0	0	0
2016/12/12	2046	02/02/2017			Bond Future	129.3781		129.3781	129.3649	129.3649	(0.010)	0.0000	0.0000	18,408
2016/12/12	2046	02/02/2017	137.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2046	02/02/2017	137.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2046	02/02/2017	137.13	Put	Bond Future	7,751.9500		7.7520	7,765.1100	7.7651	0.170	0	0	0
2016/12/12	2046	02/02/2017	137.15	Put	Bond Future	7,771.9500		7.7720	7,785.1100	7.7851	0.169	0	0	0
2016/12/12	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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2016/12/12	2046	04/05/2017			Bond Future	130.3637		130.3637	130.3480	130.3480	(0.012)	0.0000	0.0000	0
2016/12/12	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2046	04/05/2017	138.32	Put	Bond Future	7,956.3000		7.9563	7,971.9800	7.9720	0.197	0	0	0
2016/12/12	2046	04/05/2017	138.34	Put	Bond Future	7,976.3000		7.9763	7,991.9800	7.9920	0.197	0	0	0
2016/12/12	2046	04/05/2017	138.33	Put	Bond Future	7,966.3000		7.9663	7,981.9800	7.9820	0.197	0	0	0
2016/12/12	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2046	03/08/2017	141.17	Put	Bond Future	8,192.4700		8.1925	8,209.3300	8.2093	0.206	0	0	0
2016/12/12	2046	03/08/2017			Bond Future	132.9775		132.9775	132.9607	132.9607	(0.013)	0.0000	0.0000	0
2016/12/12	2046	03/08/2017	141.19	Put	Bond Future	8,212.4700		8.2125	8,229.3300	8.2293	0.205	0	0	0
2016/12/12	2046	03/08/2017	141.18	Put	Bond Future	8,202.4700		8.2025	8,219.3300	8.2193	0.206	0	0	0
2016/12/12	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2050	02/02/2017	144.97	Put	Bond Future	7,112.4600		7.1125	6,804.5700	6.8046	(4.329)	0	0	0
2016/12/12	2050	02/02/2017			Bond Future	137.8575		137.8575	138.1654	138.1654	0.223	0.0000	0.0000	24,832
2016/12/12	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2050	02/02/2017	144.96	Put	Bond Future	7,102.4600		7.1025	6,794.5700	6.7946	(4.335)	0	0	0
2016/12/12	2050	02/02/2017	144.98	Put	Bond Future	7,122.4600		7.1225	6,814.5700	6.8146	(4.323)	0	0	0
2016/12/12	2050	04/05/2017			Bond Future	140.5371		140.5371	140.8484	140.8484	0.222	0.0000	0.0000	0
2016/12/12	2050	04/05/2017	147.83	Put	Bond Future	7,292.8600		7.2929	6,981.5700	6.9816	(4.268)	0	0	0
2016/12/12	2050	04/05/2017	147.85	Put	Bond Future	7,312.8600		7.3129	7,001.5700	7.0016	(4.257)	0	0	0
2016/12/12	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2050	04/05/2017	147.84	Put	Bond Future	7,302.8600		7.3029	6,991.5700	6.9916	(4.263)	0	0	0
2016/12/12	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2050	03/08/2017			Bond Future	141.6924		141.6924	142.0085	142.0085	0.223	0.0000	0.0000	0
2016/12/12	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	2050	03/08/2017	149.22	Put	Bond Future	7,527.6400		7.5276	7,211.4600	7.2115	(4.200)	0	0	0
2016/12/12	2050	03/08/2017	149.24	Put	Bond Future	7,547.6400		7.5476	7,231.4600	7.2315	(4.189)	0	0	0
2016/12/12	2050	03/08/2017	149.23	Put	Bond Future	7,537.6400		7.5376	7,221.4600	7.2215	(4.195)	0	0	0
2016/12/12	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	AL37	02/02/2017			Index Future	511.7240		511.7240	511.4700	511.4700	(0.050)	0.0000	0.0000	7
2016/12/12	AL37	04/05/2017			Index Future	521.6390		521.6390	521.3690	521.3690	(0.052)	0.0000	0.0000	0
2016/12/12	AL37	03/08/2017			Index Future	532.0670		532.0670	531.7870	531.7870	(0.053)	0.0000	0.0000	0
2016/12/12	AL7T	02/02/2017			Index Future	592.0470		592.0470	591.3860	591.3860	(0.112)	0.0000	0.0000	2
2016/12/12	AL7T	04/05/2017			Index Future	603.5180		603.5180	602.8320	602.8320	(0.114)	0.0000	0.0000	0

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2016/12/12	AL7T	03/08/2017			Index Future	615.5830	615.5830	614.8770	614.8770	(0.115)	0.0000	0.0000	0
2016/12/12	ALBI	02/02/2017			Index Future	537.3270	537.3270	536.8180	536.8180	(0.095)	0.0000	0.0000	746
2016/12/12	ALBI	04/05/2017			Index Future	547.7390	547.7390	547.2080	547.2080	(0.097)	0.0000	0.0000	0
2016/12/12	ALBI	03/08/2017			Index Future	558.6880	558.6880	558.1420	558.1420	(0.098)	0.0000	0.0000	0
2016/12/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	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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2016/12/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/12	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	EL28	02/02/2017			Bond Future	128.0997	128.0997	128.0888	128.0888	(0.008)	0.0000	0.0000	0
2016/12/12	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	EL28	02/02/2017	135.10	Put	Bond Future	7,000.3500	7.0003	7,011.1900	7.0112	0.155	0	0	0
2016/12/12	EL28	02/02/2017	135.12	Put	Bond Future	7,020.3500	7.0203	7,031.1900	7.0312	0.154	0	0	0
2016/12/12	EL28	02/02/2017	135.11	Put	Bond Future	7,010.3500	7.0103	7,021.1900	7.0212	0.155	0	0	0
2016/12/12	EL28	04/05/2017			Bond Future	128.9064	128.9064	128.8930	128.8930	(0.010)	0.0000	0.0000	0
2016/12/12	EL28	04/05/2017	137.90	Put	Bond Future	8,993.5700	8.9936	9,007.0200	9.0070	0.150	0	0	0
2016/12/12	EL28	04/05/2017	137.92	Put	Bond Future	9,013.5700	9.0136	9,027.0200	9.0270	0.149	0	0	0
2016/12/12	EL28	04/05/2017	137.91	Put	Bond Future	9,003.5700	9.0036	9,017.0200	9.0170	0.149	0	0	0
2016/12/12	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/12	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	EL28	03/08/2017			Bond Future	131.4912	131.4912	131.4766	131.4766	(0.011)	0.0000	0.0000	0
2016/12/12	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	EL28	03/08/2017	135.16	Put	Bond Future	3,668.8000	3.6688	3,683.3600	3.6834	0.397	0	0	0
2016/12/12	EL28	03/08/2017	135.18	Put	Bond Future	3,688.8000	3.6888	3,703.3600	3.7034	0.395	0	0	0
2016/12/12	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	EL28	03/08/2017	135.17	Put	Bond Future	3,678.8000	3.6788	3,693.3600	3.6934	0.396	0	0	0
2016/12/12	ES33	02/02/2017			Bond Future	10.5481	79.3372	10.5626	79.2457	0.137	0.0000	0.0000	8,849
2016/12/12	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	ES33	02/02/2017	10.59	Call	Bond Future	265.0000	0.2650	173.5100	0.1735	(34.525)	0	0	0
2016/12/12	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	ES33	02/02/2017	10.60	Call	Bond Future	328.0900	0.3281	236.6000	0.2366	(27.886)	0	0	0
2016/12/12	ES33	02/02/2017	10.61	Call	Bond Future	391.1000	0.3911	299.6100	0.2996	(23.393)	0	0	0
2016/12/12	ES33	04/05/2017			Bond Future	10.6283	77.0807	10.6435	76.9860	0.142	0.0000	0.0000	0
2016/12/12	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	ES33	04/05/2017	10.54	Put	Bond Future	555.9700	0.5560	650.6700	0.6507	17.033	0	0	0
2016/12/12	ES33	04/05/2017	10.56	Put	Bond Future	429.5400	0.4295	524.2400	0.5242	22.047	0	0	0
2016/12/12	ES33	04/05/2017	10.55	Put	Bond Future	492.7200	0.4927	587.4200	0.5874	19.220	0	0	0
2016/12/12	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	ES33	03/08/2017			Bond Future	10.7021	78.6221	10.7178	78.5249	0.147	0.0000	0.0000	0
2016/12/12	ES33	03/08/2017	10.53	Put	Bond Future	1,074.8900	1.0749	1,172.0300	1.1720	9.037	0	0	0
2016/12/12	ES33	03/08/2017	10.55	Put	Bond Future	948.7900	0.9488	1,045.9300	1.0459	10.238	0	0	0
2016/12/12	ES33	03/08/2017	10.54	Put	Bond Future	1,011.8000	1.0118	1,108.9400	1.1089	9.601	0	0	0
2016/12/12	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	ES42	02/02/2017			Bond Future	10.6851	83.4569	10.6996	83.3520	0.135	0.0000	0.0000	8,777
2016/12/12	ES42	04/05/2017			Bond Future	10.7652	80.8114	10.7804	80.7029	0.141	0.0000	0.0000	0
2016/12/12	ES42	03/08/2017			Bond Future	10.8380	82.4277	10.8537	82.3165	0.145	0.0000	0.0000	0
2016/12/12	GOVI	02/02/2017	533.34	Call	GOVI	18,690.0000	1.8690	13,730.0000	1.3730	(26.538)	0	0	0
2016/12/12	GOVI	02/02/2017			GOVI	535.2090	535.2090	534.7130	534.7130	(0.093)	0.0000	0.0000	487
2016/12/12	GOVI	02/02/2017	533.32	Call	GOVI	18,890.0000	1.8890	13,930.0000	1.3930	(26.257)	0	0	0
2016/12/12	GOVI	02/02/2017	533.33	Call	GOVI	18,790.0000	1.8790	13,830.0000	1.3830	(26.397)	0	0	0
2016/12/12	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	GOVI	04/05/2017			GOVI	545.5790	545.5790	545.0620	545.0620	(0.095)	0.0000	0.0000	0
2016/12/12	GOVI	04/05/2017	262.19	Call	GOVI	2,833,890.0000	283.3890	2,828,720.0000	282.8720	(0.182)	0	0	0
2016/12/12	GOVI	04/05/2017	262.20	Call	GOVI	2,833,790.0000	283.3790	2,828,620.0000	282.8620	(0.182)	0	0	0
2016/12/12	GOVI	04/05/2017	262.18	Call	GOVI	2,833,990.0000	283.3990	2,828,820.0000	282.8820	(0.182)	0	0	0
2016/12/12	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/12	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	GOVI	03/08/2017			GOVI	556.4850	556.4850	555.9530	555.9530	(0.096)	0.0000	0.0000	0
2016/12/12	GOVI	03/08/2017	561.11	Put	GOVI	46,250.0000	4.6250	51,570.0000	5.1570	11.503	0	0	0
2016/12/12	GOVI	03/08/2017	561.09	Put	GOVI	46,050.0000	4.6050	51,370.0000	5.1370	11.553	0	0	0
2016/12/12	GOVI	03/08/2017	561.10	Put	GOVI	46,150.0000	4.6150	51,470.0000	5.1470	11.528	0	0	0
2016/12/12	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/12	IGOV	02/02/2017			Index Future	246.4110	246.4110	246.3450	246.3450	(0.027)	0.0000	0.0000	1,030
2016/12/12	IGOV	04/05/2017			Index Future	251.2010	251.2010	251.1280	251.1280	(0.029)	0.0000	0.0000	0
2016/12/12	IGOV	03/08/2017			Index Future	256.2370	256.2370	256.1600	256.1600	(0.030)	0.0000	0.0000	0
2016/12/12	ILBI	02/02/2017			Index Future	669.9220	669.9220	669.8100	669.8100	(0.017)	0.0000	0.0000	155
2016/12/12	ILBI	04/05/2017			Index Future	682.9250	682.9250	682.8080	682.8080	(0.017)	0.0000	0.0000	0
2016/12/12	ILBI	03/08/2017			Index Future	696.3680	696.3680	696.2500	696.2500	(0.017)	0.0000	0.0000	0
2016/12/12	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/12/12	IS01	16/03/2017			Interest Rate Swap	100.0082	100.0082	100.0077	100.0077	(0.001)	0.0000	0.0000	0
2016/12/12	IS01	15/06/2017			Interest Rate Swap	99.6331	99.6331	99.6303	99.6303	(0.003)	0.0000	0.0000	0
2016/12/12	IS01	21/09/2017			Interest Rate Swap	99.6838	99.6838	99.6834	99.6834	0.000	0.0000	0.0000	0
2016/12/12	IS01	21/12/2017			Interest Rate Swap	99.9673	99.9673	99.9655	99.9655	(0.002)	0.0000	0.0000	0
2016/12/12	IS02	18/12/2017			Interest Rate Swap	99.9894	99.9894	99.9875	99.9875	(0.002)	0.0000	0.0000	0
2016/12/12	IS02	16/03/2018			Interest Rate Swap	99.2933	99.2933	99.2946	99.2946	0.001	0.0000	0.0000	0
2016/12/12	IS02	15/06/2018			Interest Rate Swap	98.9842	98.9842	98.9863	98.9863	0.002	0.0000	0.0000	0
2016/12/12	IS02	21/09/2018			Interest Rate Swap	99.0799	99.0799	99.0867	99.0867	0.007	0.0000	0.0000	0
2016/12/12	IS02	21/12/2018			Interest Rate Swap	99.6000	99.6000	99.6100	99.6100	0.010	0.0000	0.0000	0
2016/12/12	IS05	17/12/2020			Interest Rate Swap	98.2083	98.2083	98.2546	98.2546	0.047	0.0000	0.0000	0
2016/12/12	IS05	16/03/2021			Interest Rate Swap	97.5794	97.5794	97.6293	97.6293	0.051	0.0000	0.0000	0
2016/12/12	IS05	15/06/2021			Interest Rate Swap	96.9213	96.9213	96.9712	96.9712	0.051	0.0000	0.0000	0
2016/12/12	IS05	21/09/2021			Interest Rate Swap	97.2414	97.2414	97.2948	97.2948	0.055	0.0000	0.0000	0
2016/12/12	IS05	21/12/2021			Interest Rate Swap	99.5192	99.5192	99.5770	99.5770	0.058	0.0000	0.0000	50
2016/12/12	IS10	17/12/2025			Interest Rate Swap	99.0056	99.0056	99.1703	99.1703	0.166	0.0000	0.0000	0
2016/12/12	IS10	16/03/2026			Interest Rate Swap	96.1556	96.1556	96.3240	96.3240	0.175	0.0000	0.0000	0
2016/12/12	IS10	15/06/2026			Interest Rate Swap	94.9953	94.9953	95.1631	95.1631	0.177	0.0000	0.0000	0
2016/12/12	IS10	21/09/2026			Interest Rate Swap	97.1485	97.1485	97.3160	97.3160	0.172	0.0000	0.0000	0
2016/12/12	IS10	21/12/2026			Interest Rate Swap	100.8486	100.8486	101.0137	101.0137	0.164	0.0000	0.0000	0
2016/12/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/12/12	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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2016/12/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/12	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10,000
2016/12/12	JBAF	18/01/2017			Jibar Tradeable Future	7.4100	92.5900	7.3900	92.6100	(0.270)	0.0000	0.0000	0
2016/12/12	JBAF	15/02/2017			Jibar Tradeable Future	7.4400	92.5600	7.4200	92.5800	(0.269)	0.0000	0.0000	0
2016/12/12	JBAF	15/03/2017			Jibar Tradeable Future	7.4500	92.5500	7.4300	92.5700	(0.268)	0.0000	0.0000	1,000
2016/12/12	JBAF	19/04/2017			Jibar Tradeable Future	7.4800	92.5200	7.4500	92.5500	(0.401)	0.0000	0.0000	0
2016/12/12	JBAF	17/05/2017			Jibar Tradeable Future	7.5100	92.4900	7.4700	92.5300	(0.533)	0.0000	0.0000	0
2016/12/12	JBAF	21/06/2017			Jibar Tradeable Future	7.5400	92.4600	7.4900	92.5100	(0.663)	0.0000	0.0000	0
2016/12/12	JBAF	20/09/2017			Jibar Tradeable Future	7.6100	92.3900	7.5300	92.4700	(1.051)	0.0000	0.0000	0
2016/12/12	JBAF	20/12/2017			Jibar Tradeable Future	7.6600	92.3400	7.5600	92.4400	(1.305)	0.0000	0.0000	0
2016/12/12	JBAF	20/03/2018			Jibar Tradeable Future	7.6900	92.3100	7.5900	92.4100	(1.300)	0.0000	0.0000	0
2016/12/12	JBAF	20/06/2018			Jibar Tradeable Future	7.7100	92.2900	7.6200	92.3800	(1.167)	0.0000	0.0000	0
2016/12/12	JBAF	19/09/2018			Jibar Tradeable Future	7.7300	92.2700	7.6400	92.3600	(1.164)	0.0000	0.0000	0
2016/12/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/12	R023	02/02/2017	8.85	Call	Bond Future	1,502.0800	1.5021	1,432.4900	1.4325	(4.633)	0	0	0
2016/12/12	R023	02/02/2017			Bond Future	8.6589	99.2014	8.6739	99.1335	0.174	0.0000	0.0000	19,260
2016/12/12	R023	02/02/2017	8.86	Call	Bond Future	1,530.8100	1.5308	1,460.9100	1.4609	(4.566)	0	0	0
2016/12/12	R023	02/02/2017	8.84	Put	Bond Future	659.8100	0.6598	658.3800	0.6584	(0.217)	0	0	0
2016/12/12	R023	02/02/2017	8.86	Put	Bond Future	627.6600	0.6277	625.6200	0.6256	(0.325)	0	0	0
2016/12/12	R023	02/02/2017	8.84	Call	Bond Future	1,473.6300	1.4736	1,404.3400	1.4043	(4.702)	0	0	0
2016/12/12	R023	02/02/2017	8.85	Put	Bond Future	643.5800	0.6436	641.8500	0.6419	(0.269)	0	0	0
2016/12/12	R023	04/05/2017	8.61	Call	Bond Future	1,425.3900	1.4254	1,375.7700	1.3758	(3.481)	0	0	0
2016/12/12	R023	04/05/2017			Bond Future	8.7005	97.1910	8.7167	97.1200	0.187	0.0000	0.0000	0
2016/12/12	R023	04/05/2017	8.59	Call	Bond Future	1,385.0000	1.3850	1,336.0400	1.3360	(3.535)	0	0	0
2016/12/12	R023	04/05/2017	8.60	Call	Bond Future	1,405.1000	1.4051	1,355.8100	1.3558	(3.508)	0	0	0
2016/12/12	R023	04/05/2017	8.59	Put	Bond Future	1,869.1000	1.8691	1,891.1000	1.8911	1.177	0	0	0
2016/12/12	R023	04/05/2017	8.61	Put	Bond Future	1,821.6100	1.8216	1,842.9500	1.8429	1.171	0	0	0
2016/12/12	R023	04/05/2017	8.60	Put	Bond Future	1,845.2500	1.8453	1,866.9200	1.8669	1.174	0	0	0
2016/12/12	R023	03/08/2017	8.60	Put	Bond Future	2,305.0000	2.3050	2,331.4500	2.3315	1.148	0	0	0
2016/12/12	R023	03/08/2017			Bond Future	8.7301	99.1343	8.7474	99.0613	0.198	0.0000	0.0000	0
2016/12/12	R023	03/08/2017	8.59	Put	Bond Future	2,327.9600	2.3280	2,354.6700	2.3547	1.147	0	0	0
2016/12/12	R023	03/08/2017	8.60	Call	Bond Future	1,754.0100	1.7540	1,707.4400	1.7074	(2.655)	0	0	0
2016/12/12	R023	03/08/2017	8.58	Call	Bond Future	1,714.7300	1.7147	1,668.6800	1.6687	(2.686)	0	0	0
2016/12/12	R023	03/08/2017	8.59	Call	Bond Future	1,734.4600	1.7345	1,688.1500	1.6881	(2.670)	0	0	0
2016/12/12	R023	03/08/2017	8.58	Put	Bond Future	2,350.7700	2.3508	2,377.7400	2.3777	1.147	0	0	0
2016/12/12	R035	02/02/2017			Bond Future	9.5848	97.8721	9.5995	97.7526	0.154	0.0000	0.0000	6,944
2016/12/12	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R035	02/02/2017	9.50	Put	Bond Future	691.9800	0.6920	811.4900	0.8115	17.271	0	0	0
2016/12/12	R035	02/02/2017	9.51	Put	Bond Future	609.9700	0.6100	729.4800	0.7295	19.593	0	0	0
2016/12/12	R035	02/02/2017	9.52	Put	Bond Future	528.0600	0.5281	647.5700	0.6476	22.632	0	0	0
2016/12/12	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R035	04/05/2017	9.55	Put	Bond Future	672.5600	0.6726	796.1200	0.7961	18.372	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
2016/12/12	R035	04/05/2017			Bond Future	9.6333	95.2651	9.6488	95.1416	0.160	0.0000	0.0000	0
2016/12/12	R035	04/05/2017	9.54	Put	Bond Future	753.7500	0.7538	877.3100	0.8773	16.393	0	0	0
2016/12/12	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R035	04/05/2017	9.53	Put	Bond Future	835.0500	0.8350	958.6100	0.9586	14.797	0	0	0
2016/12/12	R035	03/08/2017			Bond Future	9.6757	97.1701	9.6917	97.0434	0.165	0.0000	0.0000	0
2016/12/12	R035	03/08/2017	9.52	Put	Bond Future	1,249.1900	1.2492	1,375.8800	1.3759	10.142	0	0	0
2016/12/12	R035	03/08/2017	9.50	Put	Bond Future	1,411.4600	1.4115	1,538.1500	1.5381	8.976	0	0	0
2016/12/12	R035	03/08/2017	9.51	Put	Bond Future	1,330.2700	1.3303	1,456.9600	1.4570	9.524	0	0	0
2016/12/12	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R186	02/02/2017	8.00	Put	Bond Future	6,626.9300	6.6269	6,748.4900	6.7485	1.834	0	0	0
2016/12/12	R186	02/02/2017	9.40	Call	Bond Future	3,792.3200	3.7923	3,649.5600	3.6496	(3.764)	0	0	0
2016/12/12	R186	02/02/2017	8.81	Put	Bond Future	1,961.8600	1.9619	1,997.7900	1.9978	1.831	0	0	0
2016/12/12	R186	02/02/2017	9.10	Put	Bond Future	1,029.3100	1.0293	1,038.6500	1.0386	0.907	0	0	2,546
2016/12/12	R186	02/02/2017			Bond Future	8.9096	111.6610	8.9296	111.5221	0.225	0.0000	0.0000	114,336
2016/12/12	R186	02/02/2017	9.50	Call	Bond Future	4,335.1300	4.3351	4,190.7100	4.1907	(3.331)	0	0	0
2016/12/12	R186	02/02/2017	8.43	Put	Bond Future	3,826.4700	3.8265	3,908.4000	3.9084	2.141	0	0	0
2016/12/12	R186	02/02/2017	8.80	Put	Bond Future	2,001.7900	2.0018	2,038.8400	2.0388	1.851	0	0	0
2016/12/12	R186	02/02/2017	8.87	Call	Bond Future	1,459.0400	1.4590	1,349.6300	1.3496	(7.499)	0	0	0
2016/12/12	R186	02/02/2017	8.90	Put	Bond Future	1,625.9500	1.6259	1,652.3100	1.6523	1.621	0	0	750
2016/12/12	R186	02/02/2017	8.00	Call	Bond Future	83.6100	0.0836	66.3300	0.0663	(20.667)	0	0	7,000
2016/12/12	R186	02/02/2017	8.60	Call	Bond Future	736.5000	0.7365	658.7600	0.6588	(10.555)	0	0	7,000
2016/12/12	R186	02/02/2017	8.81	Call	Bond Future	1,269.9900	1.2700	1,167.0800	1.1671	(8.103)	0	0	0
2016/12/12	R186	02/02/2017	8.37	Call	Bond Future	359.8000	0.3598	309.8500	0.3098	(13.883)	0	0	500
2016/12/12	R186	02/02/2017	8.62	Put	Bond Future	2,807.5700	2.8076	2,866.1800	2.8662	2.088	0	0	0
2016/12/12	R186	02/02/2017	8.79	Call	Bond Future	1,210.6700	1.2107	1,110.0200	1.1100	(8.314)	0	0	0
2016/12/12	R186	02/02/2017	8.95	Call	Bond Future	1,736.5200	1.7365	1,619.2100	1.6192	(6.755)	0	0	0
2016/12/12	R186	02/02/2017	9.02	Call	Bond Future	2,003.4600	2.0035	1,880.0100	1.8800	(6.162)	0	0	0
2016/12/12	R186	02/02/2017	8.87	Put	Bond Future	1,733.2600	1.7333	1,762.6900	1.7627	1.698	0	0	500
2016/12/12	R186	02/02/2017	9.50	Put	Bond Future	349.2900	0.3493	343.7100	0.3437	(1.598)	0	0	13,500
2016/12/12	R186	02/02/2017	8.43	Call	Bond Future	439.5900	0.4396	382.6800	0.3827	(12.946)	0	0	750
2016/12/12	R186	02/02/2017	8.80	Call	Bond Future	1,240.1000	1.2401	1,138.3100	1.1383	(8.208)	0	0	0
2016/12/12	R186	02/02/2017	8.90	Call	Bond Future	1,559.7700	1.5598	1,447.2900	1.4473	(7.211)	0	0	0
2016/12/12	R186	02/02/2017	9.40	Put	Bond Future	467.6900	0.4677	463.7700	0.4638	(0.838)	0	0	750
2016/12/12	R186	02/02/2017	9.10	Call	Bond Future	2,336.6300	2.3366	2,207.1300	2.2071	(5.542)	0	0	0
2016/12/12	R186	02/02/2017	8.37	Put	Bond Future	4,180.2100	4.1802	4,269.1000	4.2691	2.126	0	0	0
2016/12/12	R186	02/02/2017	8.60	Put	Bond Future	2,906.9800	2.9070	2,968.0800	2.9681	2.102	0	0	0
2016/12/12	R186	02/02/2017	8.62	Call	Bond Future	779.0500	0.7791	698.8200	0.6988	(10.298)	0	0	500
2016/12/12	R186	02/02/2017	8.79	Put	Bond Future	2,042.2300	2.0422	2,080.4200	2.0804	1.870	0	0	0
2016/12/12	R186	02/02/2017	8.95	Put	Bond Future	1,457.1500	1.4572	1,478.6800	1.4787	1.478	0	0	2,546
2016/12/12	R186	02/02/2017	9.02	Put	Bond Future	1,242.7600	1.2428	1,258.1500	1.2581	1.238	0	0	500
2016/12/12	R186	04/05/2017			Bond Future	8.9533	113.8245	8.9745	113.6810	0.237	0.0000	0.0000	0
2016/12/12	R186	04/05/2017	8.89	Put	Bond Future	2,805.4500	2.8055	2,853.4400	2.8534	1.711	0	0	0
2016/12/12	R186	04/05/2017	8.91	Put	Bond Future	2,734.5700	2.7346	2,781.3000	2.7813	1.709	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
2016/12/12	R186	04/05/2017	8.90	Put	Bond Future	2,769.8600	2.7699	2,817.2100	2.8172	1.709	0	0	0
2016/12/12	R186	04/05/2017	8.91	Call	Bond Future	2,441.0300	2.4410	2,344.2600	2.3443	(3.964)	0	0	0
2016/12/12	R186	04/05/2017	8.89	Call	Bond Future	2,375.8200	2.3758	2,280.3100	2.2803	(4.020)	0	0	0
2016/12/12	R186	04/05/2017	8.90	Call	Bond Future	2,408.3000	2.4083	2,312.1500	2.3122	(3.992)	0	0	0
2016/12/12	R186	03/08/2017	8.93	Put	Bond Future	3,502.5900	3.5026	3,556.3100	3.5563	1.534	0	0	0
2016/12/12	R186	03/08/2017			Bond Future	8.9880	110.7951	9.0102	110.6480	0.247	0.0000	0.0000	0
2016/12/12	R186	03/08/2017	8.92	Put	Bond Future	3,536.8500	3.5369	3,591.0500	3.5911	1.532	0	0	0
2016/12/12	R186	03/08/2017	8.91	Call	Bond Future	3,052.2100	3.0522	2,959.7500	2.9598	(3.029)	0	0	0
2016/12/12	R186	03/08/2017	8.93	Call	Bond Future	3,116.5300	3.1165	3,023.1000	3.0231	(2.998)	0	0	0
2016/12/12	R186	03/08/2017	8.92	Call	Bond Future	3,084.1000	3.0841	2,991.1500	2.9912	(3.014)	0	0	0
2016/12/12	R186	03/08/2017	8.91	Put	Bond Future	3,571.7000	3.5717	3,626.3900	3.6264	1.531	0	0	0
2016/12/12	R197	02/02/2017			Bond Future	294.7586	294.7586	294.7287	294.7287	(0.010)	0.0000	0.0000	1,246
2016/12/12	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R197	02/02/2017	302.57	Put	Bond Future	7,811.3900	7.8114	7,841.2700	7.8413	0.383	0	0	0
2016/12/12	R197	02/02/2017	302.59	Put	Bond Future	7,831.3900	7.8314	7,861.2700	7.8613	0.382	0	0	0
2016/12/12	R197	02/02/2017	302.58	Put	Bond Future	7,821.3900	7.8214	7,851.2700	7.8513	0.382	0	0	0
2016/12/12	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R197	04/05/2017	308.58	Put	Bond Future	8,092.1800	8.0922	8,128.1600	8.1282	0.445	0	0	0
2016/12/12	R197	04/05/2017			Bond Future	300.4878	300.4878	300.4518	300.4518	(0.012)	0.0000	0.0000	0
2016/12/12	R197	04/05/2017	308.60	Put	Bond Future	8,112.1800	8.1122	8,148.1600	8.1482	0.444	0	0	0
2016/12/12	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R197	04/05/2017	308.59	Put	Bond Future	8,102.1800	8.1022	8,138.1600	8.1382	0.444	0	0	0
2016/12/12	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R197	03/08/2017			Bond Future	299.6089	299.6089	299.5701	299.5701	(0.013)	0.0000	0.0000	0
2016/12/12	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R197	03/08/2017	308.05	Put	Bond Future	8,441.1200	8.4411	8,479.8700	8.4799	0.459	0	0	0
2016/12/12	R197	03/08/2017	308.07	Put	Bond Future	8,461.1200	8.4611	8,499.8700	8.4999	0.458	0	0	0
2016/12/12	R197	03/08/2017	308.06	Put	Bond Future	8,451.1200	8.4511	8,489.8700	8.4899	0.459	0	0	0
2016/12/12	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R202	02/02/2017			Bond Future	243.2458	243.2458	243.2210	243.2210	(0.010)	0.0000	0.0000	36,620
2016/12/12	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R202	02/02/2017	251.72	Put	Bond Future	8,474.2400	8.4742	8,499.0400	8.4990	0.293	0	0	0
2016/12/12	R202	02/02/2017	251.74	Put	Bond Future	8,494.2400	8.4942	8,519.0400	8.5190	0.292	0	0	0
2016/12/12	R202	02/02/2017	251.73	Put	Bond Future	8,484.2400	8.4842	8,509.0400	8.5090	0.292	0	0	0
2016/12/12	R202	04/05/2017	256.73	Put	Bond Future	8,756.2600	8.7563	8,786.1500	8.7862	0.341	0	0	0
2016/12/12	R202	04/05/2017			Bond Future	247.9737	247.9737	247.9438	247.9438	(0.012)	0.0000	0.0000	0
2016/12/12	R202	04/05/2017	256.72	Put	Bond Future	8,746.2600	8.7463	8,776.1500	8.7762	0.342	0	0	0
2016/12/12	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R202	04/05/2017	256.71	Put	Bond Future	8,736.2600	8.7363	8,766.1500	8.7662	0.342	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
2016/12/12	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R202	03/08/2017			Bond Future	249.2785	249.2785	249.2465	249.2465	(0.013)	0.0000	0.0000	0
2016/12/12	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R202	03/08/2017	258.35	Put	Bond Future	9,071.4700	9.0715	9,103.5400	9.1035	0.354	0	0	0
2016/12/12	R202	03/08/2017	258.37	Put	Bond Future	9,091.4700	9.0915	9,123.5400	9.1235	0.353	0	0	0
2016/12/12	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R202	03/08/2017	258.36	Put	Bond Future	9,081.4700	9.0815	9,113.5400	9.1135	0.353	0	0	0
2016/12/12	R203	02/02/2017	7.70	Call	Bond Future	96.4900	0.0965	86.5400	0.0865	(10.312)	0	0	0
2016/12/12	R203	02/02/2017	7.71	Put	Bond Future	98.9500	0.0989	103.9000	0.1039	5.003	0	0	0
2016/12/12	R203	02/02/2017			Bond Future	7.7093	103.6030	7.7353	103.5880	0.337	0.0000	0.0000	27,216
2016/12/12	R203	02/02/2017	7.71	Call	Bond Future	99.3500	0.0994	89.2700	0.0893	(10.146)	0	0	0
2016/12/12	R203	02/02/2017	7.72	Call	Bond Future	102.4400	0.1024	92.2000	0.0922	(9.996)	0	0	0
2016/12/12	R203	02/02/2017	7.70	Put	Bond Future	101.8700	0.1019	106.9500	0.1070	4.987	0	0	0
2016/12/12	R203	02/02/2017	7.72	Put	Bond Future	96.2500	0.0963	101.0400	0.1010	4.977	0	0	0
2016/12/12	R203	04/05/2017	6.91	Call	Bond Future	26.5200	0.0265	22.6500	0.0227	(14.593)	0	0	0
2016/12/12	R203	04/05/2017	6.92	Put	Bond Future	229.3100	0.2293	242.5000	0.2425	5.752	0	0	0
2016/12/12	R203	04/05/2017			Bond Future	7.4970	101.4373	7.5461	101.4201	0.655	0.0000	0.0000	0
2016/12/12	R203	04/05/2017	6.92	Call	Bond Future	27.4000	0.0274	23.4400	0.0234	(14.453)	0	0	0
2016/12/12	R203	04/05/2017	6.93	Call	Bond Future	28.1200	0.0281	24.0700	0.0241	(14.403)	0	0	0
2016/12/12	R203	04/05/2017	6.91	Put	Bond Future	231.9400	0.2319	245.2200	0.2452	5.726	0	0	0
2016/12/12	R203	04/05/2017	6.93	Put	Bond Future	226.5200	0.2265	239.6200	0.2396	5.783	0	0	0
2016/12/12	R203	03/08/2017	4.89	Call	Bond Future	53.2700	0.0533	53.0200	0.0530	(0.469)	0	0	0
2016/12/12	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/12	R203	03/08/2017	4.87	Call	Bond Future	52.0000	0.0520	51.7500	0.0517	(0.481)	0	0	0
2016/12/12	R203	03/08/2017	4.88	Call	Bond Future	52.6400	0.0526	52.3900	0.0524	(0.475)	0	0	0
2016/12/12	R203	03/08/2017	4.87	Put	Bond Future	29.8800	0.0299	29.6300	0.0296	(0.837)	0	0	0
2016/12/12	R203	03/08/2017	4.89	Put	Bond Future	29.0000	0.0290	28.7500	0.0288	(0.862)	0	0	0
2016/12/12	R203	03/08/2017	4.88	Put	Bond Future	29.4400	0.0294	29.1900	0.0292	(0.849)	0	0	0
2016/12/12	R204	02/02/2017	8.28	Call	Bond Future	715.6000	0.7156	680.0800	0.6801	(4.964)	0	0	0
2016/12/12	R204	02/02/2017			Bond Future	7.9136	101.1873	7.9353	101.1501	0.275	0.0000	0.0000	30,150
2016/12/12	R204	02/02/2017	8.29	Call	Bond Future	729.1400	0.7291	693.4800	0.6935	(4.891)	0	0	0
2016/12/12	R204	02/02/2017	8.30	Call	Bond Future	742.8800	0.7429	707.1000	0.7071	(4.816)	0	0	0
2016/12/12	R204	02/02/2017	8.28	Put	Bond Future	91.9100	0.0919	93.6000	0.0936	1.839	0	0	0
2016/12/12	R204	02/02/2017	8.30	Put	Bond Future	85.3000	0.0853	86.7300	0.0867	1.676	0	0	0
2016/12/12	R204	02/02/2017	8.29	Put	Bond Future	88.5000	0.0885	90.0500	0.0901	1.751	0	0	0
2016/12/12	R204	04/05/2017	7.90	Put	Bond Future	463.4000	0.4634	479.5400	0.4795	3.483	0	0	0
2016/12/12	R204	04/05/2017			Bond Future	7.9282	103.1479	7.9548	103.1082	0.336	0.0000	0.0000	0
2016/12/12	R204	04/05/2017	7.92	Put	Bond Future	448.6200	0.4486	464.3200	0.4643	3.500	0	0	0
2016/12/12	R204	04/05/2017	7.90	Call	Bond Future	421.2500	0.4213	397.6100	0.3976	(5.612)	0	0	0
2016/12/12	R204	04/05/2017	7.91	Put	Bond Future	455.9700	0.4560	471.8900	0.4719	3.491	0	0	0
2016/12/12	R204	04/05/2017	7.91	Call	Bond Future	428.7700	0.4288	404.9100	0.4049	(5.565)	0	0	0
2016/12/12	R204	04/05/2017	7.92	Call	Bond Future	436.3600	0.4364	412.2800	0.4123	(5.518)	0	0	0
2016/12/12	R204	03/08/2017	7.77	Put	Bond Future	592.1800	0.5922	611.8500	0.6119	3.322	0	0	0
2016/12/12	R204	03/08/2017			Bond Future	7.8949	101.1682	7.9272	101.1269	0.410	0.0000	0.0000	0
2016/12/12	R204	03/08/2017	7.76	Put	Bond Future	598.9400	0.5989	618.7900	0.6188	3.314	0	0	0
2016/12/12	R204	03/08/2017	7.75	Call	Bond Future	420.5800	0.4206	399.3100	0.3993	(5.057)	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
2016/12/12	R204	03/08/2017	7.76	Call	Bond Future	426.5500	0.4266	405.1200	0.4051	(5.024)	0	0	0
2016/12/12	R204	03/08/2017	7.77	Call	Bond Future	432.5800	0.4326	410.9700	0.4110	(4.996)	0	0	0
2016/12/12	R204	03/08/2017	7.75	Put	Bond Future	605.7700	0.6058	625.7800	0.6258	3.303	0	0	0
2016/12/12	R207	02/02/2017	9.24	Call	Bond Future	2,670.6700	2.6707	2,630.2500	2.6302	(1.513)	0	0	0
2016/12/12	R207	02/02/2017			Bond Future	8.1685	98.0968	8.1842	98.0572	0.192	0.0000	0.0000	75,635
2016/12/12	R207	02/02/2017	8.91	Call	Bond Future	1,889.5300	1.8895	1,848.0600	1.8481	(2.195)	0	0	62
2016/12/12	R207	02/02/2017	9.22	Call	Bond Future	2,622.6400	2.6226	2,582.1700	2.5822	(1.543)	0	0	0
2016/12/12	R207	02/02/2017	9.23	Call	Bond Future	2,646.6600	2.6467	2,606.2100	2.6062	(1.528)	0	0	0
2016/12/12	R207	02/02/2017	8.91	Put	Bond Future	37.0700	0.0371	35.2300	0.0352	(4.964)	0	0	0
2016/12/12	R207	02/02/2017	9.22	Put	Bond Future	8.5900	0.0086	7.7500	0.0078	(9.779)	0	0	0
2016/12/12	R207	02/02/2017	9.24	Put	Bond Future	7.7500	0.0078	6.9600	0.0070	(10.194)	0	0	0
2016/12/12	R207	02/02/2017	9.23	Put	Bond Future	8.1700	0.0082	7.3500	0.0074	(10.037)	0	0	0
2016/12/12	R207	04/05/2017	8.21	Put	Bond Future	728.4200	0.7284	741.9800	0.7420	1.862	0	0	0
2016/12/12	R207	04/05/2017			Bond Future	8.2085	99.9977	8.2266	99.9555	0.220	0.0000	0.0000	0
2016/12/12	R207	04/05/2017	8.22	Call	Bond Future	743.8100	0.7438	714.9800	0.7150	(3.876)	0	0	0
2016/12/12	R207	04/05/2017	8.20	Call	Bond Future	719.8400	0.7198	691.4400	0.6914	(3.945)	0	0	0
2016/12/12	R207	04/05/2017	8.21	Call	Bond Future	731.9000	0.7319	703.2800	0.7033	(3.910)	0	0	0
2016/12/12	R207	04/05/2017	8.20	Put	Bond Future	739.7200	0.7397	753.5000	0.7535	1.863	0	0	0
2016/12/12	R207	04/05/2017	8.22	Put	Bond Future	716.9900	0.7170	730.3400	0.7303	1.862	0	0	0
2016/12/12	R207	03/08/2017	8.19	Call	Bond Future	865.7600	0.8658	838.7200	0.8387	(3.123)	0	0	51
2016/12/12	R207	03/08/2017			Bond Future	8.2247	98.3529	8.2451	98.3092	0.249	0.0000	0.0000	0
2016/12/12	R207	03/08/2017	8.39	Put	Bond Future	745.9100	0.7459	759.3200	0.7593	1.798	0	0	0
2016/12/12	R207	03/08/2017	8.41	Put	Bond Future	728.4500	0.7284	741.5500	0.7416	1.798	0	0	0
2016/12/12	R207	03/08/2017	8.19	Put	Bond Future	939.9400	0.9399	956.6200	0.9566	1.775	0	0	0
2016/12/12	R207	03/08/2017	8.40	Put	Bond Future	737.1400	0.7371	750.3900	0.7504	1.797	0	0	0
2016/12/12	R207	03/08/2017	8.41	Call	Bond Future	1,123.7700	1.1238	1,093.1500	1.0931	(2.725)	0	0	0
2016/12/12	R207	03/08/2017	8.39	Call	Bond Future	1,098.6700	1.0987	1,068.3600	1.0684	(2.759)	0	0	0
2016/12/12	R207	03/08/2017	8.40	Call	Bond Future	1,111.1800	1.1112	1,080.7100	1.0807	(2.742)	0	0	0
2016/12/12	R208	02/02/2017			Bond Future	8.3344	96.9407	8.3497	96.8897	0.184	0.0000	0.0000	33,611
2016/12/12	R208	02/02/2017	8.64	Call	Bond Future	1,310.6500	1.3106	1,257.7200	1.2577	(4.038)	0	0	0
2016/12/12	R208	02/02/2017	8.63	Put	Bond Future	308.5800	0.3086	306.8000	0.3068	(0.577)	0	0	0
2016/12/12	R208	02/02/2017	8.65	Put	Bond Future	290.6400	0.2906	288.5400	0.2885	(0.723)	0	0	0
2016/12/12	R208	02/02/2017	8.64	Put	Bond Future	299.5700	0.2996	297.6300	0.2976	(0.648)	0	0	0
2016/12/12	R208	02/02/2017	8.65	Call	Bond Future	1,334.5800	1.3346	1,281.4900	1.2815	(3.978)	0	0	0
2016/12/12	R208	02/02/2017	8.63	Call	Bond Future	1,286.7900	1.2868	1,234.0200	1.2340	(4.101)	0	0	0
2016/12/12	R208	04/05/2017	8.39	Call	Bond Future	1,082.1300	1.0821	1,043.8400	1.0438	(3.538)	0	0	0
2016/12/12	R208	04/05/2017			Bond Future	8.3706	95.4160	8.3876	95.3623	0.203	0.0000	0.0000	0
2016/12/12	R208	04/05/2017	8.37	Call	Bond Future	1,049.6400	1.0496	1,011.8800	1.0119	(3.597)	0	0	0
2016/12/12	R208	04/05/2017	8.38	Call	Bond Future	1,065.8100	1.0658	1,027.7900	1.0278	(3.567)	0	0	0
2016/12/12	R208	04/05/2017	8.37	Put	Bond Future	1,051.5700	1.0516	1,067.5200	1.0675	1.517	0	0	0
2016/12/12	R208	04/05/2017	8.39	Put	Bond Future	1,020.8800	1.0209	1,036.3000	1.0363	1.510	0	0	0
2016/12/12	R208	04/05/2017	8.38	Put	Bond Future	1,036.1400	1.0361	1,051.8300	1.0518	1.514	0	0	0
2016/12/12	R208	03/08/2017	8.32	Call	Bond Future	1,214.7700	1.2148	1,179.9300	1.1799	(2.868)	0	0	0
2016/12/12	R208	03/08/2017			Bond Future	8.3898	97.3240	8.4083	97.2685	0.221	0.0000	0.0000	0
2016/12/12	R208	03/08/2017	8.30	Call	Bond Future	1,185.6700	1.1857	1,151.2400	1.1512	(2.904)	0	0	0
2016/12/12	R208	03/08/2017	8.31	Call	Bond Future	1,200.1700	1.2002	1,165.5300	1.1655	(2.886)	0	0	0

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2016/12/12	R208	03/08/2017	8.30	Put	Bond Future	1,454.6600	1.4547	1,475.6900	1.4757	1.446	0	0	0
2016/12/12	R208	03/08/2017	8.32	Put	Bond Future	1,423.7700	1.4238	1,444.3900	1.4444	1.448	0	0	0
2016/12/12	R208	03/08/2017	8.31	Put	Bond Future	1,439.1600	1.4392	1,459.9800	1.4600	1.447	0	0	0
2016/12/12	R209	02/02/2017	9.55	Put	Bond Future	1,608.3200	1.6083	1,610.1800	1.6102	0.116	0	0	0
2016/12/12	R209	02/02/2017			Bond Future	9.5297	73.5933	9.5445	73.4930	0.155	0.0000	0.0000	66,540
2016/12/12	R209	02/02/2017	9.54	Put	Bond Future	1,641.2400	1.6412	1,643.7500	1.6438	0.153	0	0	0
2016/12/12	R209	02/02/2017	9.55	Call	Bond Future	1,746.0300	1.7460	1,647.6000	1.6476	(5.637)	0	0	0
2016/12/12	R209	02/02/2017	9.53	Call	Bond Future	1,676.8900	1.6769	1,579.7700	1.5798	(5.792)	0	0	0
2016/12/12	R209	02/02/2017	9.54	Call	Bond Future	1,711.2600	1.7113	1,613.4800	1.6135	(5.714)	0	0	0
2016/12/12	R209	02/02/2017	9.53	Put	Bond Future	1,674.6500	1.6747	1,677.8200	1.6778	0.189	0	0	0
2016/12/12	R209	04/05/2017	9.48	Put	Bond Future	3,085.5100	3.0855	3,111.1200	3.1111	0.830	0	0	0
2016/12/12	R209	04/05/2017			Bond Future	9.5738	71.8684	9.5892	71.7649	0.161	0.0000	0.0000	0
2016/12/12	R209	04/05/2017	9.47	Put	Bond Future	3,122.4400	3.1224	3,148.4900	3.1485	0.834	0	0	0
2016/12/12	R209	04/05/2017	9.46	Call	Bond Future	2,388.5100	2.3885	2,311.4900	2.3115	(3.225)	0	0	0
2016/12/12	R209	04/05/2017	9.47	Call	Bond Future	2,419.3700	2.4194	2,341.9100	2.3419	(3.202)	0	0	0
2016/12/12	R209	04/05/2017	9.48	Call	Bond Future	2,450.6400	2.4506	2,372.7400	2.3727	(3.179)	0	0	0
2016/12/12	R209	04/05/2017	9.46	Put	Bond Future	3,159.8800	3.1599	3,186.3700	3.1864	0.838	0	0	0
2016/12/12	R209	03/08/2017			Bond Future	9.6117	73.3055	9.6276	73.1995	0.166	0.0000	0.0000	0
2016/12/12	R209	03/08/2017	9.44	Call	Bond Future	2,992.6800	2.9927	2,920.6700	2.9207	(2.406)	0	0	0
2016/12/12	R209	03/08/2017	9.43	Put	Bond Future	4,190.7000	4.1907	4,225.0700	4.2251	0.820	0	0	0
2016/12/12	R209	03/08/2017	9.45	Put	Bond Future	4,114.1100	4.1141	4,147.8000	4.1478	0.819	0	0	0
2016/12/12	R209	03/08/2017	9.44	Put	Bond Future	4,152.1500	4.1521	4,186.1800	4.1862	0.820	0	0	0
2016/12/12	R209	03/08/2017	9.45	Call	Bond Future	3,022.9500	3.0230	2,950.6000	2.9506	(2.393)	0	0	0
2016/12/12	R209	03/08/2017	9.43	Call	Bond Future	2,962.8100	2.9628	2,891.1400	2.8911	(2.419)	0	0	0
2016/12/12	R210	02/02/2017	190.85	Put	Bond Future	4,757.8400	4.7578	4,776.9600	4.7770	0.402	0	0	0
2016/12/12	R210	02/02/2017			Bond Future	186.0922	186.0922	186.0730	186.0730	(0.010)	0.0000	0.0000	1,885
2016/12/12	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R210	02/02/2017	190.84	Put	Bond Future	4,747.8400	4.7478	4,766.9600	4.7670	0.403	0	0	0
2016/12/12	R210	02/02/2017	190.86	Put	Bond Future	4,767.8400	4.7678	4,786.9600	4.7870	0.401	0	0	0
2016/12/12	R210	04/05/2017			Bond Future	187.3913	187.3913	187.3685	187.3685	(0.012)	0.0000	0.0000	0
2016/12/12	R210	04/05/2017	192.31	Put	Bond Future	4,918.6700	4.9187	4,941.5500	4.9415	0.465	0	0	0
2016/12/12	R210	04/05/2017	192.33	Put	Bond Future	4,938.6700	4.9387	4,961.5500	4.9615	0.463	0	0	0
2016/12/12	R210	04/05/2017	192.32	Put	Bond Future	4,928.6700	4.9287	4,951.5500	4.9515	0.464	0	0	0
2016/12/12	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R210	03/08/2017	196.29	Put	Bond Future	5,141.1400	5.1411	5,165.9500	5.1660	0.483	0	0	0
2016/12/12	R210	03/08/2017			Bond Future	191.1489	191.1489	191.1240	191.1240	(0.013)	0.0000	0.0000	0
2016/12/12	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R210	03/08/2017	196.28	Put	Bond Future	5,131.1400	5.1311	5,155.9500	5.1560	0.484	0	0	0
2016/12/12	R210	03/08/2017	196.30	Put	Bond Future	5,151.1400	5.1511	5,175.9500	5.1760	0.482	0	0	0

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2016/12/12	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R212	02/02/2017			Bond Future	145.6769	145.6769	145.5923	145.5923	(0.058)	0.0000	0.0000	3,380
2016/12/12	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R212	02/02/2017	149.27	Put	Bond Future	3,593.0600	3.5931	3,677.6700	3.6777	2.355	0	0	0
2016/12/12	R212	02/02/2017	149.29	Put	Bond Future	3,613.0600	3.6131	3,697.6700	3.6977	2.342	0	0	0
2016/12/12	R212	02/02/2017	149.28	Put	Bond Future	3,603.0600	3.6031	3,687.6700	3.6877	2.348	0	0	0
2016/12/12	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R212	04/05/2017			Bond Future	148.5086	148.5086	148.4197	148.4197	(0.060)	0.0000	0.0000	0
2016/12/12	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R212	04/05/2017	152.23	Put	Bond Future	3,721.3800	3.7214	3,810.3500	3.8104	2.391	0	0	0
2016/12/12	R212	04/05/2017	152.25	Put	Bond Future	3,741.3800	3.7414	3,830.3500	3.8304	2.378	0	0	0
2016/12/12	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R212	04/05/2017	152.24	Put	Bond Future	3,731.3800	3.7314	3,820.3500	3.8204	2.384	0	0	0
2016/12/12	R212	03/08/2017			Bond Future	149.4546	149.4546	149.3628	149.3628	(0.061)	0.0000	0.0000	0
2016/12/12	R212	03/08/2017	153.34	Put	Bond Future	3,885.4200	3.8854	3,977.2300	3.9772	2.363	0	0	0
2016/12/12	R212	03/08/2017	153.36	Put	Bond Future	3,905.4200	3.9054	3,997.2300	3.9972	2.351	0	0	0
2016/12/12	R212	03/08/2017	153.35	Put	Bond Future	3,895.4200	3.8954	3,987.2300	3.9872	2.357	0	0	0
2016/12/12	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/12	R213	02/02/2017	9.40	Call	Bond Future	1,840.9800	1.8410	1,741.7900	1.7418	(5.388)	0	0	0
2016/12/12	R213	02/02/2017	9.42	Call	Bond Future	1,914.3500	1.9144	1,813.9900	1.8140	(5.243)	0	0	0
2016/12/12	R213	02/02/2017			Bond Future	9.3420	84.9615	9.3568	84.8619	0.158	0.0000	0.0000	50,655
2016/12/12	R213	02/02/2017	9.41	Call	Bond Future	1,877.4100	1.8774	1,777.6300	1.7776	(5.315)	0	0	0
2016/12/12	R213	02/02/2017	9.40	Put	Bond Future	1,452.0100	1.4520	1,452.3700	1.4524	0.025	0	0	0
2016/12/12	R213	02/02/2017	9.42	Put	Bond Future	1,391.7800	1.3918	1,390.9700	1.3910	(0.058)	0	0	0
2016/12/12	R213	02/02/2017	9.41	Put	Bond Future	1,421.6000	1.4216	1,421.3700	1.4214	(0.016)	0	0	0
2016/12/12	R213	04/05/2017			Bond Future	9.3858	83.0558	9.4013	82.9528	0.165	0.0000	0.0000	0
2016/12/12	R213	04/05/2017	9.35	Put	Bond Future	2,777.2000	2.7772	2,801.4700	2.8015	0.874	0	0	0
2016/12/12	R213	04/05/2017	9.37	Put	Bond Future	2,708.6400	2.7086	2,732.0700	2.7321	0.865	0	0	0
2016/12/12	R213	04/05/2017	9.35	Call	Bond Future	2,538.5100	2.5385	2,459.8000	2.4598	(3.101)	0	0	0
2016/12/12	R213	04/05/2017	9.36	Put	Bond Future	2,742.7700	2.7428	2,766.6100	2.7666	0.869	0	0	0
2016/12/12	R213	04/05/2017	9.36	Call	Bond Future	2,570.8500	2.5708	2,491.7100	2.4917	(3.078)	0	0	0
2016/12/12	R213	04/05/2017	9.37	Call	Bond Future	2,603.4200	2.6034	2,523.8700	2.5239	(3.056)	0	0	0
2016/12/12	R213	03/08/2017	9.33	Put	Bond Future	3,742.5100	3.7425	3,774.8200	3.7748	0.863	0	0	0
2016/12/12	R213	03/08/2017			Bond Future	9.4229	84.7165	9.4390	84.6109	0.171	0.0000	0.0000	0
2016/12/12	R213	03/08/2017	9.35	Put	Bond Future	3,672.2500	3.6723	3,703.8800	3.7039	0.861	0	0	0
2016/12/12	R213	03/08/2017	9.33	Call	Bond Future	3,128.1200	3.1281	3,054.8100	3.0548	(2.344)	0	0	0
2016/12/12	R213	03/08/2017	9.34	Put	Bond Future	3,707.2600	3.7073	3,739.2300	3.7392	0.862	0	0	0
2016/12/12	R213	03/08/2017	9.34	Call	Bond Future	3,159.3000	3.1593	3,085.6500	3.0856	(2.331)	0	0	0
2016/12/12	R213	03/08/2017	9.35	Call	Bond Future	3,190.6600	3.1907	3,116.6700	3.1167	(2.319)	0	0	0
2016/12/12	R214	02/02/2017			Bond Future	9.5902	74.0265	9.6050	73.9216	0.154	0.0000	0.0000	36,737
2016/12/12	R214	02/02/2017	9.67	Call	Bond Future	2,075.3300	2.0753	1,967.9700	1.9680	(5.173)	0	0	0
2016/12/12	R214	02/02/2017	9.66	Put	Bond Future	1,543.9500	1.5440	1,542.0200	1.5420	(0.125)	0	0	0
2016/12/12	R214	02/02/2017	9.68	Put	Bond Future	1,481.3400	1.4813	1,478.2600	1.4783	(0.208)	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
2016/12/12	R214	02/02/2017	9.67	Put	Bond Future	1,512.3500	1.5124	1,509.8400	1.5098	(0.166)	0	0	0
2016/12/12	R214	02/02/2017	9.68	Call	Bond Future	2,114.3800	2.1144	2,006.4500	2.0065	(5.105)	0	0	0
2016/12/12	R214	02/02/2017	9.66	Call	Bond Future	2,036.7700	2.0368	1,929.9900	1.9300	(5.243)	0	0	0
2016/12/12	R214	04/05/2017	9.58	Put	Bond Future	3,078.3900	3.0784	3,103.1100	3.1031	0.803	0	0	0
2016/12/12	R214	04/05/2017			Bond Future	9.6322	72.1626	9.6476	72.0544	0.160	0.0000	0.0000	0
2016/12/12	R214	04/05/2017	9.57	Put	Bond Future	3,116.0500	3.1161	3,141.2100	3.1412	0.807	0	0	0
2016/12/12	R214	04/05/2017	9.58	Call	Bond Future	2,708.9100	2.7089	2,625.4300	2.6254	(3.082)	0	0	0
2016/12/12	R214	04/05/2017	9.56	Call	Bond Future	2,642.3500	2.6424	2,559.7600	2.5598	(3.126)	0	0	0
2016/12/12	R214	04/05/2017	9.57	Call	Bond Future	2,675.4300	2.6754	2,592.3900	2.5924	(3.104)	0	0	0
2016/12/12	R214	04/05/2017	9.56	Put	Bond Future	3,154.2300	3.1542	3,179.8400	3.1798	0.812	0	0	0
2016/12/12	R214	03/08/2017	9.51	Call	Bond Future	3,206.5900	3.2066	3,130.4100	3.1304	(2.376)	0	0	0
2016/12/12	R214	03/08/2017			Bond Future	9.6686	73.6055	9.6845	73.4947	0.164	0.0000	0.0000	0
2016/12/12	R214	03/08/2017	9.52	Call	Bond Future	3,238.3000	3.2383	3,161.7800	3.1618	(2.363)	0	0	0
2016/12/12	R214	03/08/2017	9.53	Call	Bond Future	3,270.4200	3.2704	3,193.5400	3.1935	(2.351)	0	0	0
2016/12/12	R214	03/08/2017	9.51	Put	Bond Future	4,330.9100	4.3309	4,365.5900	4.3656	0.801	0	0	0
2016/12/12	R214	03/08/2017	9.53	Put	Bond Future	4,251.3600	4.2514	4,285.3400	4.2853	0.799	0	0	0
2016/12/12	R214	03/08/2017	9.52	Put	Bond Future	4,290.8700	4.2909	4,325.2100	4.3252	0.800	0	0	0
2016/12/12	R248	02/02/2017	9.76	Put	Bond Future	1,868.1500	1.8681	1,841.1700	1.8412	(1.444)	0	0	0
2016/12/12	R248	02/02/2017	9.78	Put	Bond Future	1,793.1300	1.7931	1,765.4600	1.7655	(1.543)	0	0	0
2016/12/12	R248	02/02/2017			Bond Future	9.6463	95.0634	9.6560	94.9759	0.100	0.0000	0.0000	68,138
2016/12/12	R248	02/02/2017	9.77	Put	Bond Future	1,830.4100	1.8304	1,803.0800	1.8031	(1.493)	0	0	0
2016/12/12	R248	02/02/2017	9.76	Call	Bond Future	2,886.7900	2.8868	2,772.3000	2.7723	(3.966)	0	0	0
2016/12/12	R248	02/02/2017	9.77	Call	Bond Future	2,937.6700	2.9377	2,822.8300	2.8228	(3.909)	0	0	0
2016/12/12	R248	02/02/2017	9.78	Call	Bond Future	2,988.8500	2.9888	2,873.6700	2.8737	(3.854)	0	0	0
2016/12/12	R248	04/05/2017	9.66	Call	Bond Future	3,710.1400	3.7101	3,624.3800	3.6244	(2.312)	0	0	0
2016/12/12	R248	04/05/2017			Bond Future	9.6900	92.4654	9.7001	92.3745	0.105	0.0000	0.0000	0
2016/12/12	R248	04/05/2017	9.67	Call	Bond Future	3,753.6500	3.7537	3,667.5500	3.6675	(2.294)	0	0	0
2016/12/12	R248	04/05/2017	9.65	Put	Bond Future	4,026.5200	4.0265	4,032.0000	4.0320	0.136	0	0	0
2016/12/12	R248	04/05/2017	9.67	Put	Bond Future	3,932.9300	3.9329	3,937.7200	3.9377	0.122	0	0	0
2016/12/12	R248	04/05/2017	9.65	Call	Bond Future	3,666.8800	3.6669	3,581.4700	3.5815	(2.329)	0	0	0
2016/12/12	R248	04/05/2017	9.66	Put	Bond Future	3,979.5200	3.9795	3,984.6500	3.9846	0.129	0	0	0
2016/12/12	R248	03/08/2017			Bond Future	9.7280	94.3144	9.7386	94.2209	0.108	0.0000	0.0000	0
2016/12/12	R248	03/08/2017	9.57	Call	Bond Future	4,280.8400	4.2808	4,204.8700	4.2049	(1.775)	0	0	0
2016/12/12	R248	03/08/2017	9.56	Put	Bond Future	5,758.3400	5.7583	5,776.1300	5.7761	0.309	0	0	0
2016/12/12	R248	03/08/2017	9.58	Put	Bond Future	5,656.4900	5.6565	5,673.6900	5.6737	0.304	0	0	0
2016/12/12	R248	03/08/2017	9.57	Put	Bond Future	5,707.0900	5.7071	5,724.5800	5.7246	0.306	0	0	0
2016/12/12	R248	03/08/2017	9.58	Call	Bond Future	4,321.6600	4.3217	4,245.4000	4.2454	(1.765)	0	0	0
2016/12/12	R248	03/08/2017	9.56	Call	Bond Future	4,240.5100	4.2405	4,164.8400	4.1648	(1.784)	0	0	0

Total

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