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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/12/2016 TO 30/12/2016

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
2016/12/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	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
2016/12/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	2025	02/02/2017	130.01	Put	Bond Future	2,923.5000	2.9235	2,922.3800	2.9224	(0.038)	0	0	0
2016/12/30	2025	02/02/2017			Bond Future	127.0865	127.0865	127.0876	127.0876	0.001	0.0000	0.0000	3,231
2016/12/30	2025	02/02/2017	130.00	Put	Bond Future	2,913.5000	2.9135	2,912.3800	2.9124	(0.038)	0	0	0
2016/12/30	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2025	02/02/2017	129.99	Put	Bond Future	2,903.5000	2.9035	2,902.3800	2.9024	(0.039)	0	0	0
2016/12/30	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2025	04/05/2017			Bond Future	129.5438	129.5438	129.5437	129.5437	0.000	0.0000	0.0000	0
2016/12/30	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2025	04/05/2017	132.56	Put	Bond Future	3,016.2400	3.0162	3,016.3300	3.0163	0.003	0	0	0
2016/12/30	2025	04/05/2017	132.58	Put	Bond Future	3,036.2400	3.0362	3,036.3300	3.0363	0.003	0	0	0
2016/12/30	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2025	04/05/2017	132.57	Put	Bond Future	3,026.2400	3.0262	3,026.3300	3.0263	0.003	0	0	0
2016/12/30	2025	03/08/2017			Bond Future	130.7919	130.7919	130.7909	130.7909	(0.001)	0.0000	0.0000	0
2016/12/30	2025	03/08/2017	133.96	Put	Bond Future	3,168.0600	3.1681	3,169.0500	3.1690	0.031	0	0	0
2016/12/30	2025	03/08/2017	133.98	Put	Bond Future	3,188.0600	3.1881	3,189.0500	3.1890	0.031	0	0	0
2016/12/30	2025	03/08/2017	133.97	Put	Bond Future	3,178.0600	3.1781	3,179.0500	3.1790	0.031	0	0	0
2016/12/30	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2030	02/02/2017	9.29	Put	Bond Future	417.1900	0.4172	413.1200	0.4131	(0.976)	0	0	0
2016/12/30	2030	02/02/2017			Bond Future	9.3502	90.1205	9.3497	90.1246	(0.006)	0.0000	0.0000	34,064
2016/12/30	2030	02/02/2017	9.31	Put	Bond Future	278.3800	0.2784	274.3100	0.2743	(1.462)	0	0	0
2016/12/30	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2030	02/02/2017	9.30	Put	Bond Future	347.7500	0.3477	343.6800	0.3437	(1.170)	0	0	0
2016/12/30	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2030	04/05/2017			Bond Future	9.4026	91.8576	9.4021	91.8609	(0.005)	0.0000	0.0000	0
2016/12/30	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2030	04/05/2017	9.32	Put	Bond Future	564.3100	0.5643	561.0500	0.5610	(0.578)	0	0	0
2016/12/30	2030	04/05/2017	9.34	Put	Bond Future	427.1800	0.4272	423.9200	0.4239	(0.763)	0	0	0
2016/12/30	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2030	04/05/2017	9.33	Put	Bond Future	495.7100	0.4957	492.4500	0.4924	(0.658)	0	0	0
2016/12/30	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2030	03/08/2017	9.34	Put	Bond Future	739.9300	0.7399	737.3100	0.7373	(0.354)	0	0	0
2016/12/30	2030	03/08/2017			Bond Future	9.4497	89.6760	9.4493	89.6786	(0.004)	0.0000	0.0000	0
2016/12/30	2030	03/08/2017	9.34	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
2016/12/30	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2030	03/08/2017	9.33	Put	Bond Future	807.8000	0.8078	805.1800	0.8052	(0.324)	0	0	0
2016/12/30	2030	03/08/2017	9.35	Put	Bond Future	672.1400	0.6721	669.5200	0.6695	(0.390)	0	0	0
2016/12/30	2032	02/02/2017	9.53	Call	Bond Future	1,566.0400	1.5660	1,547.6700	1.5477	(1.173)	0	0	0
2016/12/30	2032	02/02/2017			Bond Future	9.5014	92.9856	9.5008	92.9902	(0.007)	0.0000	0.0000	19,889
2016/12/30	2032	02/02/2017	9.51	Call	Bond Future	1,489.7800	1.4898	1,471.3100	1.4713	(1.240)	0	0	0
2016/12/30	2032	02/02/2017	9.52	Call	Bond Future	1,527.5800	1.5276	1,509.1600	1.5092	(1.206)	0	0	0
2016/12/30	2032	02/02/2017	9.51	Put	Bond Future	1,426.5400	1.4265	1,403.4300	1.4034	(1.620)	0	0	0
2016/12/30	2032	02/02/2017	9.53	Put	Bond Future	1,355.7900	1.3558	1,332.7800	1.3328	(1.697)	0	0	0
2016/12/30	2032	02/02/2017	9.52	Put	Bond Future	1,390.7900	1.3908	1,367.7300	1.3677	(1.658)	0	0	0
2016/12/30	2032	04/05/2017	9.45	Call	Bond Future	2,410.0600	2.4101	2,401.3500	2.4013	(0.361)	0	0	0
2016/12/30	2032	04/05/2017			Bond Future	9.5533	90.6188	9.5528	90.6227	(0.006)	0.0000	0.0000	0
2016/12/30	2032	04/05/2017	9.46	Call	Bond Future	2,443.5500	2.4435	2,434.8400	2.4348	(0.356)	0	0	0
2016/12/30	2032	04/05/2017	9.44	Put	Bond Future	3,206.5200	3.2065	3,193.9600	3.1940	(0.392)	0	0	0
2016/12/30	2032	04/05/2017	9.46	Put	Bond Future	3,126.0100	3.1260	3,113.4500	3.1135	(0.402)	0	0	0
2016/12/30	2032	04/05/2017	9.44	Call	Bond Future	2,376.8400	2.3768	2,368.1300	2.3681	(0.366)	0	0	0
2016/12/30	2032	04/05/2017	9.45	Put	Bond Future	3,166.0900	3.1661	3,153.5300	3.1535	(0.397)	0	0	0
2016/12/30	2032	03/08/2017	9.43	Put	Bond Future	4,314.6800	4.3147	4,276.3100	4.2763	(0.889)	0	0	0
2016/12/30	2032	03/08/2017			Bond Future	9.5986	92.4198	9.5982	92.4231	(0.005)	0.0000	0.0000	0
2016/12/30	2032	03/08/2017	9.45	Put	Bond Future	4,233.6300	4.2336	4,195.2200	4.1952	(0.907)	0	0	0
2016/12/30	2032	03/08/2017	9.44	Put	Bond Future	4,274.0200	4.2740	4,235.6200	4.2356	(0.898)	0	0	0
2016/12/30	2032	03/08/2017	9.44	Call	Bond Future	3,123.8300	3.1238	3,088.6700	3.0887	(1.126)	0	0	0
2016/12/30	2032	03/08/2017	9.43	Call	Bond Future	3,091.2600	3.0913	3,056.1300	3.0561	(1.136)	0	0	0
2016/12/30	2032	03/08/2017	9.45	Call	Bond Future	3,156.5800	3.1566	3,121.4100	3.1214	(1.114)	0	0	0
2016/12/30	2033	02/02/2017			Bond Future	105.7916	105.7916	105.7927	105.7927	0.001	0.0000	0.0000	5,474
2016/12/30	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2033	02/02/2017	109.70	Put	Bond Future	3,908.4100	3.9084	3,907.2600	3.9073	(0.029)	0	0	0
2016/12/30	2033	02/02/2017	109.71	Put	Bond Future	3,918.4100	3.9184	3,917.2600	3.9173	(0.029)	0	0	0
2016/12/30	2033	02/02/2017	109.72	Put	Bond Future	3,928.4100	3.9284	3,927.2600	3.9273	(0.029)	0	0	0
2016/12/30	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2033	04/05/2017			Bond Future	106.7974	106.7974	106.7975	106.7975	0.000	0.0000	0.0000	0
2016/12/30	2033	04/05/2017	110.83	Put	Bond Future	4,032.6100	4.0326	4,032.4600	4.0325	(0.004)	0	0	0
2016/12/30	2033	04/05/2017	110.85	Put	Bond Future	4,052.6100	4.0526	4,052.4600	4.0525	(0.004)	0	0	0
2016/12/30	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2033	04/05/2017	110.84	Put	Bond Future	4,042.6100	4.0426	4,042.4600	4.0425	(0.004)	0	0	0
2016/12/30	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2033	03/08/2017	113.14	Put	Bond Future	4,214.3000	4.2143	4,214.8700	4.2149	0.014	0	0	0
2016/12/30	2033	03/08/2017			Bond Future	108.9257	108.9257	108.9251	108.9251	(0.001)	0.0000	0.0000	0
2016/12/30	2033	03/08/2017	113.13	Put	Bond Future	4,204.3000	4.2043	4,204.8700	4.2049	0.014	0	0	0
2016/12/30	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2033	03/08/2017	113.12	Put	Bond Future	4,194.3000	4.1943	4,194.8700	4.1949	0.014	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
2016/12/30	2037	02/02/2017	9.68	Put	Bond Future	1,542.0700	1.5421	1,535.5200	1.5355	(0.425)	0	0	0
2016/12/30	2037	02/02/2017			Bond Future	9.6554	90.0125	9.6599	89.9766	0.046	0.0000	0.0000	47,913
2016/12/30	2037	02/02/2017	9.67	Put	Bond Future	1,581.4100	1.5814	1,575.1300	1.5751	(0.397)	0	0	0
2016/12/30	2037	02/02/2017	9.68	Call	Bond Future	1,740.2200	1.7402	1,697.7300	1.6977	(2.442)	0	0	0
2016/12/30	2037	02/02/2017	9.66	Call	Bond Future	1,658.2300	1.6582	1,616.2900	1.6163	(2.529)	0	0	0
2016/12/30	2037	02/02/2017	9.67	Call	Bond Future	1,699.0000	1.6990	1,656.7800	1.6568	(2.485)	0	0	0
2016/12/30	2037	02/02/2017	9.66	Put	Bond Future	1,621.3200	1.6213	1,615.3200	1.6153	(0.370)	0	0	0
2016/12/30	2037	04/05/2017			Bond Future	9.7083	91.7476	9.7130	91.7100	0.048	0.0000	0.0000	0
2016/12/30	2037	04/05/2017	9.58	Put	Bond Future	3,673.9800	3.6740	3,681.8100	3.6818	0.213	0	0	0
2016/12/30	2037	04/05/2017	9.60	Put	Bond Future	3,584.0600	3.5841	3,591.5500	3.5915	0.209	0	0	0
2016/12/30	2037	04/05/2017	9.59	Put	Bond Future	3,628.7100	3.6287	3,636.3700	3.6364	0.211	0	0	0
2016/12/30	2037	04/05/2017	9.60	Call	Bond Future	2,711.8900	2.7119	2,681.8300	2.6818	(1.108)	0	0	0
2016/12/30	2037	04/05/2017	9.58	Call	Bond Future	2,639.2900	2.6393	2,609.5700	2.6096	(1.126)	0	0	0
2016/12/30	2037	04/05/2017	9.59	Call	Bond Future	2,675.3400	2.6753	2,645.4500	2.6455	(1.117)	0	0	0
2016/12/30	2037	03/08/2017	9.57	Call	Bond Future	3,445.7300	3.4457	3,417.6000	3.4176	(0.816)	0	0	0
2016/12/30	2037	03/08/2017			Bond Future	9.7568	89.3134	9.7617	89.2744	0.051	0.0000	0.0000	0
2016/12/30	2037	03/08/2017	9.58	Call	Bond Future	3,481.3000	3.4813	3,452.7700	3.4528	(0.820)	0	0	0
2016/12/30	2037	03/08/2017	9.56	Put	Bond Future	4,988.4300	4.9884	4,999.1300	4.9991	0.214	0	0	0
2016/12/30	2037	03/08/2017	9.57	Put	Bond Future	4,942.3100	4.9423	4,953.1500	4.9531	0.219	0	0	0
2016/12/30	2037	03/08/2017	9.58	Put	Bond Future	4,896.7800	4.8968	4,907.2200	4.9072	0.213	0	0	0
2016/12/30	2037	03/08/2017	9.56	Call	Bond Future	3,410.6400	3.4106	3,382.3700	3.3824	(0.829)	0	0	0
2016/12/30	2038	02/02/2017	137.07	Put	Bond Future	6,457.8700	6.4579	6,456.5600	6.4566	(0.020)	0	0	0
2016/12/30	2038	02/02/2017			Bond Future	130.6121	130.6121	130.6134	130.6134	0.001	0.0000	0.0000	22,790
2016/12/30	2038	02/02/2017	137.06	Put	Bond Future	6,447.8700	6.4479	6,446.5600	6.4466	(0.020)	0	0	0
2016/12/30	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2038	02/02/2017	137.05	Put	Bond Future	6,437.8700	6.4379	6,436.5600	6.4366	(0.020)	0	0	0
2016/12/30	2038	04/05/2017	139.77	Put	Bond Future	6,632.3700	6.6324	6,632.3700	6.6324	0.000	0	0	0
2016/12/30	2038	04/05/2017			Bond Future	133.1376	133.1376	133.1376	133.1376	0.000	0.0000	0.0000	0
2016/12/30	2038	04/05/2017	139.79	Put	Bond Future	6,652.3700	6.6524	6,652.3700	6.6524	0.000	0	0	0
2016/12/30	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2038	04/05/2017	139.78	Put	Bond Future	6,642.3700	6.6424	6,642.3700	6.6424	0.000	0	0	0
2016/12/30	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2038	03/08/2017			Bond Future	134.2908	134.2908	134.2899	134.2899	(0.001)	0.0000	0.0000	0
2016/12/30	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2038	03/08/2017	141.16	Put	Bond Future	6,869.2400	6.8692	6,870.1100	6.8701	0.013	0	0	0
2016/12/30	2038	03/08/2017	141.18	Put	Bond Future	6,889.2400	6.8892	6,890.1100	6.8901	0.013	0	0	0
2016/12/30	2038	03/08/2017	141.17	Put	Bond Future	6,879.2400	6.8792	6,880.1100	6.8801	0.013	0	0	0
2016/12/30	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2040	02/02/2017	9.58	Call	Bond Future	1,485.6600	1.4857	1,462.3600	1.4624	(1.568)	0	0	0
2016/12/30	2040	02/02/2017			Bond Future	9.6548	94.1648	9.6542	94.1698	(0.006)	0.0000	0.0000	8,238
2016/12/30	2040	02/02/2017	9.59	Call	Bond Future	1,524.5900	1.5246	1,501.2700	1.5013	(1.530)	0	0	0
2016/12/30	2040	02/02/2017	9.60	Call	Bond Future	1,564.2700	1.5643	1,540.9200	1.5409	(1.493)	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
2016/12/30	2040	02/02/2017	9.58	Put	Bond Future	2,141.6300	2.1416	2,113.3600	2.1134	(1.320)	0	0	0
2016/12/30	2040	02/02/2017	9.60	Put	Bond Future	2,044.1100	2.0441	2,015.7900	2.0158	(1.385)	0	0	0
2016/12/30	2040	02/02/2017	9.59	Put	Bond Future	2,092.4300	2.0924	2,064.1400	2.0641	(1.352)	0	0	0
2016/12/30	2040	04/05/2017			Bond Future	9.7060	95.9798	9.7055	95.9841	(0.005)	0.0000	0.0000	0
2016/12/30	2040	04/05/2017	9.62	Put	Bond Future	3,804.2700	3.8043	3,788.5600	3.7886	(0.413)	0	0	0
2016/12/30	2040	04/05/2017	9.64	Put	Bond Future	3,710.5500	3.7106	3,694.8600	3.6949	(0.423)	0	0	0
2016/12/30	2040	04/05/2017	9.62	Call	Bond Future	3,057.1800	3.0572	3,045.6900	3.0457	(0.376)	0	0	0
2016/12/30	2040	04/05/2017	9.63	Put	Bond Future	3,757.0900	3.7571	3,741.3800	3.7414	(0.418)	0	0	0
2016/12/30	2040	04/05/2017	9.63	Call	Bond Future	3,097.3700	3.0974	3,085.8800	3.0859	(0.371)	0	0	0
2016/12/30	2040	04/05/2017	9.64	Call	Bond Future	3,138.0700	3.1381	3,126.6000	3.1266	(0.366)	0	0	0
2016/12/30	2040	03/08/2017			Bond Future	9.7529	93.3793	9.7525	93.3829	(0.004)	0.0000	0.0000	0
2016/12/30	2040	03/08/2017	9.61	Put	Bond Future	5,178.3600	5.1784	5,166.1100	5.1661	(0.237)	0	0	0
2016/12/30	2040	03/08/2017	9.63	Put	Bond Future	5,082.6100	5.0826	5,070.3700	5.0704	(0.241)	0	0	0
2016/12/30	2040	03/08/2017	9.61	Call	Bond Future	3,944.2400	3.9442	3,935.5800	3.9356	(0.220)	0	0	0
2016/12/30	2040	03/08/2017	9.62	Put	Bond Future	5,130.4600	5.1305	5,118.2200	5.1182	(0.239)	0	0	0
2016/12/30	2040	03/08/2017	9.62	Call	Bond Future	3,983.5600	3.9836	3,974.9100	3.9749	(0.217)	0	0	0
2016/12/30	2040	03/08/2017	9.63	Call	Bond Future	4,022.8100	4.0228	4,014.1600	4.0142	(0.215)	0	0	0
2016/12/30	2044	02/02/2017			Bond Future	9.6540	91.5372	9.6585	91.4974	0.047	0.0000	0.0000	20,531
2016/12/30	2044	02/02/2017	9.77	Call	Bond Future	2,371.9600	2.3720	2,322.6800	2.3227	(2.078)	0	0	0
2016/12/30	2044	02/02/2017	9.76	Put	Bond Future	1,392.0600	1.3921	1,382.7500	1.3828	(0.669)	0	0	0
2016/12/30	2044	02/02/2017	9.78	Put	Bond Future	1,321.0000	1.3210	1,311.3100	1.3113	(0.734)	0	0	0
2016/12/30	2044	02/02/2017	9.77	Put	Bond Future	1,356.1300	1.3561	1,346.6200	1.3466	(0.701)	0	0	0
2016/12/30	2044	02/02/2017	9.78	Call	Bond Future	2,423.4900	2.4235	2,374.0300	2.3740	(2.041)	0	0	0
2016/12/30	2044	02/02/2017	9.76	Call	Bond Future	2,321.0900	2.3211	2,272.0100	2.2720	(2.115)	0	0	0
2016/12/30	2044	04/05/2017			Bond Future	9.7030	93.3016	9.7077	93.2602	0.049	0.0000	0.0000	0
2016/12/30	2044	04/05/2017	9.67	Call	Bond Future	3,332.2500	3.3323	3,297.5800	3.2976	(1.040)	0	0	0
2016/12/30	2044	04/05/2017	9.66	Put	Bond Future	3,668.0500	3.6681	3,674.9500	3.6750	0.188	0	0	0
2016/12/30	2044	04/05/2017	9.68	Put	Bond Future	3,576.3700	3.5764	3,582.9300	3.5829	0.183	0	0	0
2016/12/30	2044	04/05/2017	9.67	Put	Bond Future	3,622.1100	3.6221	3,628.8400	3.6288	0.186	0	0	0
2016/12/30	2044	04/05/2017	9.68	Call	Bond Future	3,374.4900	3.3745	3,339.6500	3.3396	(1.032)	0	0	0
2016/12/30	2044	04/05/2017	9.66	Call	Bond Future	3,290.0800	3.2901	3,255.5800	3.2556	(1.049)	0	0	0
2016/12/30	2044	03/08/2017			Bond Future	9.7478	90.7730	9.7528	90.7302	0.051	0.0000	0.0000	0
2016/12/30	2044	03/08/2017	9.62	Put	Bond Future	5,194.2600	5.1943	5,208.5000	5.2085	0.274	0	0	0
2016/12/30	2044	03/08/2017	9.64	Put	Bond Future	5,097.6000	5.0976	5,111.5700	5.1116	0.274	0	0	0
2016/12/30	2044	03/08/2017	9.63	Put	Bond Future	5,145.6200	5.1456	5,159.7200	5.1597	0.274	0	0	0
2016/12/30	2044	03/08/2017	9.64	Call	Bond Future	4,153.7600	4.1538	4,124.8900	4.1249	(0.695)	0	0	0
2016/12/30	2044	03/08/2017	9.62	Call	Bond Future	4,073.5200	4.0735	4,044.9200	4.0449	(0.702)	0	0	0
2016/12/30	2044	03/08/2017	9.63	Call	Bond Future	4,113.4000	4.1134	4,084.6600	4.0847	(0.699)	0	0	0
2016/12/30	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2046	02/02/2017	137.14	Put	Bond Future	5,250.0400	5.2500	5,524.7200	5.5247	5.232	0	0	0
2016/12/30	2046	02/02/2017			Bond Future	131.8900	131.8900	131.6153	131.6153	(0.208)	0.0000	0.0000	18,408
2016/12/30	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2046	02/02/2017	137.13	Put	Bond Future	5,240.0400	5.2400	5,514.7200	5.5147	5.242	0	0	0
2016/12/30	2046	02/02/2017	137.15	Put	Bond Future	5,260.0400	5.2600	5,534.7200	5.5347	5.222	0	0	0
2016/12/30	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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2016/12/30	2046	04/05/2017			Bond Future	132.9110		132.9110	132.6297	132.6297	(0.212)	0.0000	0.0000	0
2016/12/30	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2046	04/05/2017	138.32	Put	Bond Future	5,408.9900		5.4090	5,690.2700	5.6903	5.200	0	0	0
2016/12/30	2046	04/05/2017	138.34	Put	Bond Future	5,428.9900		5.4290	5,710.2700	5.7103	5.181	0	0	0
2016/12/30	2046	04/05/2017	138.33	Put	Bond Future	5,418.9900		5.4190	5,700.2700	5.7003	5.191	0	0	0
2016/12/30	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2046	03/08/2017	141.17	Put	Bond Future	5,610.3500		5.6103	5,897.8900	5.8979	5.125	0	0	0
2016/12/30	2046	03/08/2017			Bond Future	135.5597		135.5597	135.2721	135.2721	(0.212)	0.0000	0.0000	0
2016/12/30	2046	03/08/2017	141.19	Put	Bond Future	5,630.3500		5.6303	5,917.8900	5.9179	5.107	0	0	0
2016/12/30	2046	03/08/2017	141.18	Put	Bond Future	5,620.3500		5.6203	5,907.8900	5.9079	5.116	0	0	0
2016/12/30	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2050	02/02/2017	144.97	Put	Bond Future	5,733.9600		5.7340	5,732.6700	5.7327	(0.022)	0	0	0
2016/12/30	2050	02/02/2017			Bond Future	139.2360		139.2360	139.2373	139.2373	0.001	0.0000	0.0000	24,832
2016/12/30	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2050	02/02/2017	144.96	Put	Bond Future	5,723.9600		5.7240	5,722.6700	5.7227	(0.023)	0	0	0
2016/12/30	2050	02/02/2017	144.98	Put	Bond Future	5,743.9600		5.7440	5,742.6700	5.7427	(0.022)	0	0	0
2016/12/30	2050	04/05/2017			Bond Future	141.9281		141.9281	141.9281	141.9281	0.000	0.0000	0.0000	0
2016/12/30	2050	04/05/2017	147.83	Put	Bond Future	5,901.8600		5.9019	5,901.8600	5.9019	0.000	0	0	0
2016/12/30	2050	04/05/2017	147.85	Put	Bond Future	5,921.8600		5.9219	5,921.8600	5.9219	0.000	0	0	0
2016/12/30	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2050	04/05/2017	147.84	Put	Bond Future	5,911.8600		5.9119	5,911.8600	5.9119	0.000	0	0	0
2016/12/30	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2050	03/08/2017			Bond Future	143.0937		143.0937	143.0927	143.0927	(0.001)	0.0000	0.0000	0
2016/12/30	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	2050	03/08/2017	149.22	Put	Bond Future	6,126.3100		6.1263	6,127.3000	6.1273	0.016	0	0	0
2016/12/30	2050	03/08/2017	149.24	Put	Bond Future	6,146.3100		6.1463	6,147.3000	6.1473	0.016	0	0	0
2016/12/30	2050	03/08/2017	149.23	Put	Bond Future	6,136.3100		6.1363	6,137.3000	6.1373	0.016	0	0	0
2016/12/30	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	AL37	02/02/2017			Index Future	512.0530		512.0530	512.2040	512.2040	0.029	0.0000	0.0000	7
2016/12/30	AL37	04/05/2017			Index Future	521.9220		521.9220	522.0710	522.0710	0.029	0.0000	0.0000	0
2016/12/30	AL37	03/08/2017			Index Future	532.2930		532.2930	532.4410	532.4410	0.028	0.0000	0.0000	0
2016/12/30	AL7T	02/02/2017			Index Future	591.5490		591.5490	591.5720	591.5720	0.004	0.0000	0.0000	2
2016/12/30	AL7T	04/05/2017			Index Future	602.9510		602.9510	602.9690	602.9690	0.003	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
2016/12/30	AL7T	03/08/2017			Index Future	614.9320	614.9320	614.9450	614.9450	0.002	0.0000	0.0000	0
2016/12/30	ALBI	02/02/2017			Index Future	537.1060	537.1060	537.0580	537.0580	(0.009)	0.0000	0.0000	746
2016/12/30	ALBI	04/05/2017			Index Future	547.4590	547.4590	547.4050	547.4050	(0.010)	0.0000	0.0000	0
2016/12/30	ALBI	03/08/2017			Index Future	558.3370	558.3370	558.2780	558.2780	(0.011)	0.0000	0.0000	0
2016/12/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/12/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/12/30	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	EL28	02/02/2017			Bond Future	127.9301	127.9301	127.9337	127.9337	0.003	0.0000	0.0000	0
2016/12/30	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	EL28	02/02/2017	135.10	Put	Bond Future	7,169.8500	7.1699	7,166.2800	7.1663	(0.050)	0	0	0
2016/12/30	EL28	02/02/2017	135.12	Put	Bond Future	7,189.8500	7.1899	7,186.2800	7.1863	(0.050)	0	0	0
2016/12/30	EL28	02/02/2017	135.11	Put	Bond Future	7,179.8500	7.1799	7,176.2800	7.1763	(0.050)	0	0	0
2016/12/30	EL28	04/05/2017			Bond Future	128.7206	128.7206	128.7230	128.7230	0.002	0.0000	0.0000	0
2016/12/30	EL28	04/05/2017	137.90	Put	Bond Future	9,179.4200	9.1794	9,176.9800	9.1770	(0.027)	0	0	0
2016/12/30	EL28	04/05/2017	137.92	Put	Bond Future	9,199.4200	9.1994	9,196.9800	9.1970	(0.027)	0	0	0
2016/12/30	EL28	04/05/2017	137.91	Put	Bond Future	9,189.4200	9.1894	9,186.9800	9.1870	(0.027)	0	0	0
2016/12/30	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	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	
2016/12/30	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	EL28	03/08/2017			Bond Future		131.2860	131.2860	131.2875	0.001	0.0000	0.0000	0	
2016/12/30	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	EL28	03/08/2017	135.16	Put	Bond Future		3,874.0300	3.8740	3,872.4600	3.8725	(0.041)	0	0	0
2016/12/30	EL28	03/08/2017	135.18	Put	Bond Future		3,894.0300	3.8940	3,892.4600	3.8925	(0.040)	0	0	0
2016/12/30	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	EL28	03/08/2017	135.17	Put	Bond Future		3,884.0300	3.8840	3,882.4600	3.8825	(0.040)	0	0	0
2016/12/30	ES33	02/02/2017			Bond Future		10.5484	79.3357	10.5524	79.3098	0.039	0.0000	0.0000	8,849
2016/12/30	ES33	02/02/2017	10.59	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	ES33	02/02/2017	10.61	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	ES33	02/02/2017	10.59	Call	Bond Future		263.5400	0.2635	237.6500	0.2377	(9.824)	0	0	0
2016/12/30	ES33	02/02/2017	10.60	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	ES33	02/02/2017	10.60	Call	Bond Future		326.6300	0.3266	300.7400	0.3007	(7.926)	0	0	0
2016/12/30	ES33	02/02/2017	10.61	Call	Bond Future		389.6400	0.3896	363.7500	0.3638	(6.645)	0	0	0
2016/12/30	ES33	04/05/2017			Bond Future		10.6298	77.0712	10.6342	77.0441	0.041	0.0000	0.0000	0
2016/12/30	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	ES33	04/05/2017	10.54	Put	Bond Future		565.4200	0.5654	592.5200	0.5925	4.793	0	0	0
2016/12/30	ES33	04/05/2017	10.56	Put	Bond Future		438.9900	0.4390	466.0900	0.4661	6.173	0	0	0
2016/12/30	ES33	04/05/2017	10.55	Put	Bond Future		502.1700	0.5022	529.2700	0.5293	5.397	0	0	0
2016/12/30	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	ES33	03/08/2017			Bond Future		10.7052	78.6029	10.7097	78.5747	0.043	0.0000	0.0000	0
2016/12/30	ES33	03/08/2017	10.53	Put	Bond Future		1,094.0500	1.0941	1,122.2800	1.1223	2.580	0	0	0
2016/12/30	ES33	03/08/2017	10.55	Put	Bond Future		967.9500	0.9680	996.1800	0.9962	2.916	0	0	0
2016/12/30	ES33	03/08/2017	10.54	Put	Bond Future		1,030.9600	1.0310	1,059.1900	1.0592	2.738	0	0	0
2016/12/30	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	ES42	02/02/2017			Bond Future		10.6763	83.5208	10.6805	83.4907	0.039	0.0000	0.0000	8,777
2016/12/30	ES42	04/05/2017			Bond Future		10.7573	80.8680	10.7617	80.8366	0.041	0.0000	0.0000	0
2016/12/30	ES42	03/08/2017			Bond Future		10.8313	82.4753	10.8359	82.4427	0.043	0.0000	0.0000	0
2016/12/30	GOVI	02/02/2017	533.34	Call	GOVI		16,840.0000	1.6840	16,410.0000	1.6410	(2.553)	0	0	0
2016/12/30	GOVI	02/02/2017			GOVI		535.0240	535.0240	534.9810	534.9810	(0.008)	0.0000	0.0000	486
2016/12/30	GOVI	02/02/2017	533.32	Call	GOVI		17,040.0000	1.7040	16,610.0000	1.6610	(2.523)	0	0	0
2016/12/30	GOVI	02/02/2017	533.33	Call	GOVI		16,940.0000	1.6940	16,510.0000	1.6510	(2.538)	0	0	0
2016/12/30	GOVI	02/02/2017	533.32	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	GOVI	02/02/2017	533.34	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	GOVI	02/02/2017	533.33	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	GOVI	04/05/2017			GOVI		545.3360	545.3360	545.2880	545.2880	(0.009)	0.0000	0.0000	0
2016/12/30	GOVI	04/05/2017	262.19	Call	GOVI		2,831,460.0000	283.1460	2,830,980.0000	283.0980	(0.017)	0	0	0
2016/12/30	GOVI	04/05/2017	262.20	Call	GOVI		2,831,360.0000	283.1360	2,830,880.0000	283.0880	(0.017)	0	0	0
2016/12/30	GOVI	04/05/2017	262.18	Call	GOVI		2,831,560.0000	283.1560	2,831,080.0000	283.1080	(0.017)	0	0	0
2016/12/30	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/12/30	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/12/30	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	GOVI	03/08/2017			GOVI	556.1720	556.1720	556.1190	556.1190	(0.010)	0.0000	0.0000	0
2016/12/30	GOVI	03/08/2017	561.11	Put	GOVI	49,380.0000	4.9380	49,910.0000	4.9910	1.073	0	0	0
2016/12/30	GOVI	03/08/2017	561.09	Put	GOVI	49,180.0000	4.9180	49,710.0000	4.9710	1.078	0	0	0
2016/12/30	GOVI	03/08/2017	561.10	Put	GOVI	49,280.0000	4.9280	49,810.0000	4.9810	1.075	0	0	0
2016/12/30	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/12/30	IGOV	02/02/2017			Index Future	247.1180	247.1180	247.0560	247.0560	(0.025)	0.0000	0.0000	1,030
2016/12/30	IGOV	04/05/2017			Index Future	251.8970	251.8970	251.8310	251.8310	(0.026)	0.0000	0.0000	0
2016/12/30	IGOV	03/08/2017			Index Future	256.9170	256.9170	256.8480	256.8480	(0.027)	0.0000	0.0000	0
2016/12/30	ILBI	02/02/2017			Index Future	670.9350	670.9350	670.7970	670.7970	(0.021)	0.0000	0.0000	157
2016/12/30	ILBI	04/05/2017			Index Future	683.9380	683.9380	683.7960	683.7960	(0.021)	0.0000	0.0000	0
2016/12/30	ILBI	03/08/2017			Index Future	697.4020	697.4020	697.2580	697.2580	(0.021)	0.0000	0.0000	0
2016/12/30	IS01	16/03/2017			Interest Rate Swap	100.0027	100.0027	100.0027	100.0027	0.000	0.0000	0.0000	0
2016/12/30	IS01	15/06/2017			Interest Rate Swap	99.6169	99.6169	99.6148	99.6148	(0.002)	0.0000	0.0000	0
2016/12/30	IS01	21/09/2017			Interest Rate Swap	99.6509	99.6509	99.6464	99.6464	(0.004)	0.0000	0.0000	0
2016/12/30	IS01	21/12/2017			Interest Rate Swap	99.9128	99.9128	99.9057	99.9057	(0.007)	0.0000	0.0000	0
2016/12/30	IS01	15/03/2018			Interest Rate Swap	99.9485	99.9485	99.9390	99.9390	(0.010)	0.0000	0.0000	0
2016/12/30	IS02	18/12/2017			Interest Rate Swap	99.9396	99.9396	99.9326	99.9326	(0.007)	0.0000	0.0000	0
2016/12/30	IS02	16/03/2018			Interest Rate Swap	99.2342	99.2342	99.2245	99.2245	(0.010)	0.0000	0.0000	0
2016/12/30	IS02	15/06/2018			Interest Rate Swap	98.9109	98.9109	98.8988	98.8988	(0.012)	0.0000	0.0000	0
2016/12/30	IS02	21/09/2018			Interest Rate Swap	98.9873	98.9873	98.9714	98.9714	(0.016)	0.0000	0.0000	0
2016/12/30	IS02	21/12/2018			Interest Rate Swap	99.5200	99.5200	99.5000	99.5000	(0.020)	0.0000	0.0000	0
2016/12/30	IS02	15/03/2019			Interest Rate Swap	100.0444	100.0444	100.0218	100.0218	(0.023)	0.0000	0.0000	0
2016/12/30	IS05	17/12/2020			Interest Rate Swap	98.0406	98.0406	97.9813	97.9813	(0.060)	0.0000	0.0000	0
2016/12/30	IS05	16/03/2021			Interest Rate Swap	97.4050	97.4050	97.3390	97.3390	(0.068)	0.0000	0.0000	0
2016/12/30	IS05	15/06/2021			Interest Rate Swap	96.7381	96.7381	96.6635	96.6635	(0.077)	0.0000	0.0000	0
2016/12/30	IS05	21/09/2021			Interest Rate Swap	97.0468	97.0468	96.9643	96.9643	(0.085)	0.0000	0.0000	0
2016/12/30	IS05	21/12/2021			Interest Rate Swap	99.3272	99.3272	99.2415	99.2415	(0.086)	0.0000	0.0000	50
2016/12/30	IS05	15/03/2022			Interest Rate Swap	99.5657	99.5657	99.4803	99.4803	(0.086)	0.0000	0.0000	0
2016/12/30	IS10	17/12/2025			Interest Rate Swap	98.8375	98.8375	98.7316	98.7316	(0.107)	0.0000	0.0000	0
2016/12/30	IS10	16/03/2026			Interest Rate Swap	95.9751	95.9751	95.8657	95.8657	(0.114)	0.0000	0.0000	0
2016/12/30	IS10	15/06/2026			Interest Rate Swap	94.8040	94.8040	94.6936	94.6936	(0.116)	0.0000	0.0000	0
2016/12/30	IS10	21/09/2026			Interest Rate Swap	96.9510	96.9510	96.8427	96.8427	(0.112)	0.0000	0.0000	0
2016/12/30	IS10	21/12/2026			Interest Rate Swap	100.6586	100.6586	100.5528	100.5528	(0.105)	0.0000	0.0000	0
2016/12/30	IS10	15/03/2027			Interest Rate Swap	99.3043	99.3043	99.1948	99.1948	(0.110)	0.0000	0.0000	0
2016/12/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2016/12/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/12/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/12/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/12/30	JBAF	18/01/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/12/30	JBAF	15/02/2017			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/12/30	JBAF	15/03/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	1,000
2016/12/30	JBAF	19/04/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/12/30	JBAF	17/05/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/12/30	JBAF	21/06/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/12/30	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/12/30	JBAF	20/12/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/12/30	JBAF	20/03/2018			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/12/30	JBAF	20/06/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/12/30	JBAF	19/09/2018			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/12/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/12/30	R023	02/02/2017	8.85	Call	Bond Future	1,350.3800	1.3504	1,355.3200	1.3553	0.366	0	0	0
2016/12/30	R023	02/02/2017			Bond Future	8.6464	99.2577	8.6407	99.2836	(0.066)	0.0000	0.0000	19,260
2016/12/30	R023	02/02/2017	8.86	Call	Bond Future	1,380.8900	1.3809	1,386.1700	1.3862	0.382	0	0	0
2016/12/30	R023	02/02/2017	8.84	Put	Bond Future	450.1100	0.4501	428.8300	0.4288	(4.728)	0	0	0
2016/12/30	R023	02/02/2017	8.86	Put	Bond Future	421.4800	0.4215	400.8600	0.4009	(4.892)	0	0	0
2016/12/30	R023	02/02/2017	8.84	Call	Bond Future	1,320.1900	1.3202	1,324.8100	1.3248	0.350	0	0	0
2016/12/30	R023	02/02/2017	8.85	Put	Bond Future	435.6200	0.4356	414.6600	0.4147	(4.812)	0	0	0
2016/12/30	R023	04/05/2017	8.61	Call	Bond Future	1,336.8600	1.3369	1,341.7900	1.3418	0.369	0	0	0
2016/12/30	R023	04/05/2017			Bond Future	8.6896	97.2384	8.6838	97.2639	(0.067)	0.0000	0.0000	0
2016/12/30	R023	04/05/2017	8.59	Call	Bond Future	1,295.8800	1.2959	1,301.0300	1.3010	0.397	0	0	0
2016/12/30	R023	04/05/2017	8.60	Call	Bond Future	1,316.2700	1.3163	1,321.3100	1.3213	0.383	0	0	0
2016/12/30	R023	04/05/2017	8.59	Put	Bond Future	1,732.5600	1.7326	1,712.2600	1.7123	(1.172)	0	0	0
2016/12/30	R023	04/05/2017	8.61	Put	Bond Future	1,685.6600	1.6857	1,665.1400	1.6651	(1.217)	0	0	0
2016/12/30	R023	04/05/2017	8.60	Put	Bond Future	1,709.0000	1.7090	1,688.5900	1.6886	(1.194)	0	0	0
2016/12/30	R023	03/08/2017	8.60	Put	Bond Future	2,202.1600	2.2022	2,181.2400	2.1812	(0.950)	0	0	0
2016/12/30	R023	03/08/2017			Bond Future	8.7215	99.1707	8.7155	99.1960	(0.069)	0.0000	0.0000	0
2016/12/30	R023	03/08/2017	8.59	Put	Bond Future	2,225.0900	2.2251	2,204.0900	2.2041	(0.944)	0	0	0
2016/12/30	R023	03/08/2017	8.60	Call	Bond Future	1,687.5500	1.6875	1,691.9200	1.6919	0.259	0	0	0
2016/12/30	R023	03/08/2017	8.58	Call	Bond Future	1,648.2200	1.6482	1,652.4300	1.6524	0.255	0	0	0
2016/12/30	R023	03/08/2017	8.59	Call	Bond Future	1,667.9700	1.6680	1,672.2600	1.6723	0.257	0	0	0
2016/12/30	R023	03/08/2017	8.58	Put	Bond Future	2,247.8800	2.2479	2,226.8000	2.2268	(0.938)	0	0	0
2016/12/30	R035	02/02/2017			Bond Future	9.5971	97.7726	9.6015	97.7369	0.046	0.0000	0.0000	7,194
2016/12/30	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R035	02/02/2017	9.50	Put	Bond Future	791.4800	0.7915	827.2000	0.8272	4.513	0	0	0
2016/12/30	R035	02/02/2017	9.51	Put	Bond Future	709.4700	0.7095	745.1900	0.7452	5.035	0	0	0
2016/12/30	R035	02/02/2017	9.52	Put	Bond Future	627.5600	0.6276	663.2800	0.6633	5.692	0	0	0
2016/12/30	R035	02/02/2017	9.52	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
2016/12/30	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R035	04/05/2017	9.55	Put	Bond Future	783.7800	0.7838	821.1000	0.8211	4.762	0	0	0
2016/12/30	R035	04/05/2017			Bond Future	9.6472	95.1539	9.6519	95.1166	0.048	0.0000	0.0000	0
2016/12/30	R035	04/05/2017	9.54	Put	Bond Future	864.9700	0.8650	902.2900	0.9023	4.315	0	0	0
2016/12/30	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R035	04/05/2017	9.53	Put	Bond Future	946.2700	0.9463	983.5900	0.9836	3.944	0	0	0
2016/12/30	R035	03/08/2017			Bond Future	9.6915	97.0449	9.6964	97.0061	0.050	0.0000	0.0000	0
2016/12/30	R035	03/08/2017	9.50	Put	Bond Future	1,536.6500	1.5366	1,575.3900	1.5754	2.521	0	0	0
2016/12/30	R035	03/08/2017	9.52	Put	Bond Future	1,374.3800	1.3744	1,413.1200	1.4131	2.819	0	0	0
2016/12/30	R035	03/08/2017	9.51	Put	Bond Future	1,455.4600	1.4555	1,494.2000	1.4942	2.662	0	0	0
2016/12/30	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R186	02/02/2017	8.00	Put	Bond Future	6,699.3500	6.6993	6,693.6000	6.6936	(0.086)	0	0	0
2016/12/30	R186	02/02/2017	9.40	Call	Bond Future	3,464.8100	3.4648	3,456.7800	3.4568	(0.232)	0	0	0
2016/12/30	R186	02/02/2017	8.81	Put	Bond Future	1,728.3300	1.7283	1,708.3300	1.7083	(1.157)	0	0	0
2016/12/30	R186	02/02/2017	9.10	Put	Bond Future	775.4600	0.7755	756.9400	0.7569	(2.388)	0	0	2,546
2016/12/30	R186	02/02/2017			Bond Future	8.9292	111.5255	8.9286	111.5293	(0.006)	0.0000	0.0000	116,897
2016/12/30	R186	02/02/2017	9.50	Call	Bond Future	4,036.6100	4.0366	4,030.9600	4.0310	(0.140)	0	0	0
2016/12/30	R186	02/02/2017	8.43	Put	Bond Future	3,738.2400	3.7382	3,725.0600	3.7251	(0.353)	0	0	0
2016/12/30	R186	02/02/2017	8.80	Put	Bond Future	1,770.6600	1.7707	1,750.7300	1.7507	(1.126)	0	0	0
2016/12/30	R186	02/02/2017	8.87	Call	Bond Future	1,077.9200	1.0779	1,061.5200	1.0615	(1.521)	0	0	0
2016/12/30	R186	02/02/2017	8.90	Put	Bond Future	1,375.8900	1.3759	1,355.6100	1.3556	(1.474)	0	0	750
2016/12/30	R186	02/02/2017	8.00	Call	Bond Future	20.5100	0.0205	18.6300	0.0186	(9.166)	0	0	7,000
2016/12/30	R186	02/02/2017	8.60	Call	Bond Future	437.2000	0.4372	424.0900	0.4241	(2.999)	0	0	7,000
2016/12/30	R186	02/02/2017	8.81	Call	Bond Future	900.9400	0.9009	884.8100	0.8848	(1.790)	0	0	0
2016/12/30	R186	02/02/2017	8.37	Call	Bond Future	163.4900	0.1635	155.5500	0.1555	(4.857)	0	0	500
2016/12/30	R186	02/02/2017	8.62	Put	Bond Future	2,635.5500	2.6356	2,618.1800	2.6182	(0.659)	0	0	0
2016/12/30	R186	02/02/2017	8.79	Call	Bond Future	846.5300	0.8465	830.5600	0.8306	(1.887)	0	0	0
2016/12/30	R186	02/02/2017	8.95	Call	Bond Future	1,345.9500	1.3459	1,329.6900	1.3297	(1.208)	0	0	0
2016/12/30	R186	02/02/2017	9.02	Call	Bond Future	1,610.6200	1.6106	1,594.9100	1.5949	(0.975)	0	0	0
2016/12/30	R186	02/02/2017	8.87	Put	Bond Future	1,487.6600	1.4877	1,467.3900	1.4674	(1.363)	0	0	500
2016/12/30	R186	02/02/2017	9.50	Put	Bond Future	186.2900	0.1863	176.7700	0.1768	(5.110)	0	0	13,500
2016/12/30	R186	02/02/2017	8.43	Call	Bond Future	215.8400	0.2158	206.5300	0.2065	(4.313)	0	0	750
2016/12/30	R186	02/02/2017	8.80	Call	Bond Future	873.4500	0.8734	857.3900	0.8574	(1.839)	0	0	0
2016/12/30	R186	02/02/2017	8.90	Call	Bond Future	1,174.1900	1.1742	1,157.7800	1.1578	(1.398)	0	0	0
2016/12/30	R186	02/02/2017	9.40	Put	Bond Future	275.7000	0.2757	263.8000	0.2638	(4.316)	0	0	750
2016/12/30	R186	02/02/2017	9.10	Call	Bond Future	1,947.2600	1.9473	1,932.6100	1.9326	(0.752)	0	0	0
2016/12/30	R186	02/02/2017	8.37	Put	Bond Future	4,119.4200	4.1194	4,107.6100	4.1076	(0.287)	0	0	0
2016/12/30	R186	02/02/2017	8.60	Put	Bond Future	2,743.2000	2.7432	2,726.2200	2.7262	(0.619)	0	0	0
2016/12/30	R186	02/02/2017	8.62	Call	Bond Future	471.5100	0.4715	458.0100	0.4580	(2.863)	0	0	500
2016/12/30	R186	02/02/2017	8.79	Put	Bond Future	1,813.6100	1.8136	1,793.7700	1.7938	(1.094)	0	0	0
2016/12/30	R186	02/02/2017	8.95	Put	Bond Future	1,202.1000	1.2021	1,181.9700	1.1820	(1.675)	0	0	2,546
2016/12/30	R186	02/02/2017	9.02	Put	Bond Future	985.4400	0.9854	965.8600	0.9659	(1.987)	0	0	500
2016/12/30	R186	04/05/2017			Bond Future	8.9753	113.6749	8.9749	113.6778	(0.005)	0.0000	0.0000	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
2016/12/30	R186	04/05/2017	8.89	Put	Bond Future	2,703.2400		2.7032	2,689.5500	2.6895	(0.506)	0	0	0
2016/12/30	R186	04/05/2017	8.91	Put	Bond Future	2,630.7600		2.6308	2,617.0700	2.6171	(0.520)	0	0	0
2016/12/30	R186	04/05/2017	8.90	Put	Bond Future	2,666.8300		2.6668	2,653.1400	2.6531	(0.513)	0	0	0
2016/12/30	R186	04/05/2017	8.91	Call	Bond Future	2,187.6300		2.1876	2,176.8500	2.1769	(0.493)	0	0	0
2016/12/30	R186	04/05/2017	8.89	Call	Bond Future	2,124.0200		2.1240	2,113.2400	2.1132	(0.508)	0	0	0
2016/12/30	R186	04/05/2017	8.90	Call	Bond Future	2,155.6800		2.1557	2,144.9000	2.1449	(0.500)	0	0	0
2016/12/30	R186	03/08/2017	8.93	Put	Bond Future	3,448.3200		3.4483	3,436.5200	3.4365	(0.342)	0	0	0
2016/12/30	R186	03/08/2017			Bond Future	9.0131		110.6289	9.0128	110.6311	(0.004)	0.0000	0.0000	0
2016/12/30	R186	03/08/2017	8.92	Put	Bond Future	3,483.2100		3.4832	3,471.4100	3.4714	(0.339)	0	0	0
2016/12/30	R186	03/08/2017	8.91	Call	Bond Future	2,832.9700		2.8330	2,823.3600	2.8234	(0.339)	0	0	0
2016/12/30	R186	03/08/2017	8.93	Call	Bond Future	2,896.0300		2.8960	2,886.4200	2.8864	(0.332)	0	0	0
2016/12/30	R186	03/08/2017	8.92	Call	Bond Future	2,864.2300		2.8642	2,854.6200	2.8546	(0.336)	0	0	0
2016/12/30	R186	03/08/2017	8.91	Put	Bond Future	3,518.6900		3.5187	3,506.8900	3.5069	(0.335)	0	0	0
2016/12/30	R197	02/02/2017			Bond Future	294.9556		294.9556	294.9585	294.9585	0.001	0.0000	0.0000	1,246
2016/12/30	R197	02/02/2017	302.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R197	02/02/2017	302.57	Put	Bond Future	7,614.4500		7.6145	7,611.5400	7.6115	(0.038)	0	0	0
2016/12/30	R197	02/02/2017	302.59	Put	Bond Future	7,634.4500		7.6345	7,631.5400	7.6315	(0.038)	0	0	0
2016/12/30	R197	02/02/2017	302.58	Put	Bond Future	7,624.4500		7.6245	7,621.5400	7.6215	(0.038)	0	0	0
2016/12/30	R197	02/02/2017	302.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R197	02/02/2017	302.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R197	04/05/2017	308.58	Put	Bond Future	7,921.5600		7.9216	7,921.4000	7.9214	(0.002)	0	0	0
2016/12/30	R197	04/05/2017			Bond Future	300.6584		300.6584	300.6586	300.6586	0.000	0.0000	0.0000	0
2016/12/30	R197	04/05/2017	308.60	Put	Bond Future	7,941.5600		7.9416	7,941.4000	7.9414	(0.002)	0	0	0
2016/12/30	R197	04/05/2017	308.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R197	04/05/2017	308.59	Put	Bond Future	7,931.5600		7.9316	7,931.4000	7.9314	(0.002)	0	0	0
2016/12/30	R197	04/05/2017	308.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R197	04/05/2017	308.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R197	03/08/2017	308.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R197	03/08/2017			Bond Future	299.7469		299.7469	299.7449	299.7449	(0.001)	0.0000	0.0000	0
2016/12/30	R197	03/08/2017	308.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R197	03/08/2017	308.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R197	03/08/2017	308.05	Put	Bond Future	8,303.1000		8.3031	8,305.0500	8.3050	0.023	0	0	0
2016/12/30	R197	03/08/2017	308.07	Put	Bond Future	8,323.1000		8.3231	8,325.0500	8.3250	0.023	0	0	0
2016/12/30	R197	03/08/2017	308.06	Put	Bond Future	8,313.1000		8.3131	8,315.0500	8.3150	0.023	0	0	0
2016/12/30	R202	02/02/2017	251.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R202	02/02/2017			Bond Future	242.8331		242.8331	242.8356	242.8356	0.001	0.0000	0.0000	36,359
2016/12/30	R202	02/02/2017	251.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R202	02/02/2017	251.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R202	02/02/2017	251.72	Put	Bond Future	8,886.9500		8.8870	8,884.4100	8.8844	(0.029)	0	0	0
2016/12/30	R202	02/02/2017	251.74	Put	Bond Future	8,906.9500		8.9070	8,904.4100	8.9044	(0.029)	0	0	0
2016/12/30	R202	02/02/2017	251.73	Put	Bond Future	8,896.9500		8.8970	8,894.4100	8.8944	(0.029)	0	0	0
2016/12/30	R202	04/05/2017	256.73	Put	Bond Future	9,201.8800		9.2019	9,201.5600	9.2016	(0.003)	0	0	0
2016/12/30	R202	04/05/2017			Bond Future	247.5281		247.5281	247.5284	247.5284	0.000	0.0000	0.0000	0
2016/12/30	R202	04/05/2017	256.72	Put	Bond Future	9,191.8800		9.1919	9,191.5600	9.1916	(0.003)	0	0	0
2016/12/30	R202	04/05/2017	256.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R202	04/05/2017	256.71	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
2016/12/30	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R202	04/05/2017	256.71	Put	Bond Future	9,181.8800	9.1819	9,181.5600	9.1816	(0.003)	0	0	0
2016/12/30	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R202	03/08/2017			Bond Future	248.7946	248.7946	248.7930	248.7930	(0.001)	0.0000	0.0000	0
2016/12/30	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R202	03/08/2017	258.35	Put	Bond Future	9,555.4400	9.5554	9,557.0200	9.5570	0.017	0	0	0
2016/12/30	R202	03/08/2017	258.37	Put	Bond Future	9,575.4400	9.5754	9,577.0200	9.5770	0.017	0	0	0
2016/12/30	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R202	03/08/2017	258.36	Put	Bond Future	9,565.4400	9.5654	9,567.0200	9.5670	0.017	0	0	0
2016/12/30	R203	02/02/2017	7.70	Call	Bond Future	64.3600	0.0644	64.9300	0.0649	0.886	0	0	0
2016/12/30	R203	02/02/2017	7.71	Put	Bond Future	92.5800	0.0926	89.3500	0.0894	(3.489)	0	0	0
2016/12/30	R203	02/02/2017			Bond Future	7.7544	103.5769	7.7477	103.5808	(0.086)	0.0000	0.0000	27,216
2016/12/30	R203	02/02/2017	7.71	Call	Bond Future	66.9200	0.0669	67.5300	0.0675	0.912	0	0	0
2016/12/30	R203	02/02/2017	7.72	Call	Bond Future	69.6700	0.0697	70.3200	0.0703	0.933	0	0	0
2016/12/30	R203	02/02/2017	7.70	Put	Bond Future	95.8000	0.0958	92.5300	0.0925	(3.413)	0	0	0
2016/12/30	R203	02/02/2017	7.72	Put	Bond Future	89.5400	0.0895	86.3500	0.0863	(3.563)	0	0	0
2016/12/30	R203	04/05/2017	6.91	Call	Bond Future	15.9800	0.0160	16.2000	0.0162	1.377	0	0	0
2016/12/30	R203	04/05/2017	6.92	Put	Bond Future	255.5000	0.2555	252.7800	0.2528	(1.065)	0	0	0
2016/12/30	R203	04/05/2017			Bond Future	7.6029	101.4003	7.5945	101.4033	(0.111)	0.0000	0.0000	0
2016/12/30	R203	04/05/2017	6.92	Call	Bond Future	16.6100	0.0166	16.8400	0.0168	1.385	0	0	0
2016/12/30	R203	04/05/2017	6.93	Call	Bond Future	17.1300	0.0171	17.3600	0.0174	1.343	0	0	0
2016/12/30	R203	04/05/2017	6.91	Put	Bond Future	258.3800	0.2584	255.6500	0.2557	(1.057)	0	0	0
2016/12/30	R203	04/05/2017	6.93	Put	Bond Future	252.5100	0.2525	249.7900	0.2498	(1.077)	0	0	0
2016/12/30	R203	03/08/2017	4.89	Call	Bond Future	51.6000	0.0516	48.4400	0.0484	(6.124)	0	0	0
2016/12/30	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/12/30	R203	03/08/2017	4.87	Call	Bond Future	50.3200	0.0503	47.1400	0.0471	(6.320)	0	0	0
2016/12/30	R203	03/08/2017	4.88	Call	Bond Future	50.9600	0.0510	47.7900	0.0478	(6.221)	0	0	0
2016/12/30	R203	03/08/2017	4.87	Put	Bond Future	28.2000	0.0282	25.0200	0.0250	(11.277)	0	0	0
2016/12/30	R203	03/08/2017	4.89	Put	Bond Future	27.3300	0.0273	24.1700	0.0242	(11.562)	0	0	0
2016/12/30	R203	03/08/2017	4.88	Put	Bond Future	27.7600	0.0278	24.5900	0.0246	(11.419)	0	0	0
2016/12/30	R204	02/02/2017	8.28	Call	Bond Future	626.1600	0.6262	624.5500	0.6245	(0.257)	0	0	0
2016/12/30	R204	02/02/2017			Bond Future	7.9483	101.1280	7.9478	101.1289	(0.007)	0.0000	0.0000	30,150
2016/12/30	R204	02/02/2017	8.29	Call	Bond Future	640.1400	0.6401	638.6000	0.6386	(0.241)	0	0	0
2016/12/30	R204	02/02/2017	8.30	Call	Bond Future	654.2400	0.6542	652.7600	0.6528	(0.226)	0	0	0
2016/12/30	R204	02/02/2017	8.28	Put	Bond Future	61.8200	0.0618	59.3000	0.0593	(4.076)	0	0	0
2016/12/30	R204	02/02/2017	8.30	Put	Bond Future	56.0100	0.0560	53.6200	0.0536	(4.267)	0	0	0
2016/12/30	R204	02/02/2017	8.29	Put	Bond Future	58.8500	0.0588	56.4000	0.0564	(4.163)	0	0	0
2016/12/30	R204	04/05/2017	7.90	Put	Bond Future	472.8300	0.4728	471.2100	0.4712	(0.343)	0	0	0
2016/12/30	R204	04/05/2017			Bond Future	7.9757	103.0770	7.9757	103.0770	0.000	0.0000	0.0000	0
2016/12/30	R204	04/05/2017	7.92	Put	Bond Future	457.1800	0.4572	455.5500	0.4555	(0.357)	0	0	0
2016/12/30	R204	04/05/2017	7.90	Call	Bond Future	359.8000	0.3598	358.1500	0.3581	(0.459)	0	0	0
2016/12/30	R204	04/05/2017	7.91	Put	Bond Future	464.9600	0.4650	463.3300	0.4633	(0.351)	0	0	0
2016/12/30	R204	04/05/2017	7.91	Call	Bond Future	366.8800	0.3669	365.2200	0.3652	(0.452)	0	0	0
2016/12/30	R204	04/05/2017	7.92	Call	Bond Future	374.0400	0.3740	372.3800	0.3724	(0.444)	0	0	0
2016/12/30	R204	03/08/2017	7.77	Put	Bond Future	624.2400	0.6242	623.5600	0.6236	(0.109)	0	0	0
2016/12/30	R204	03/08/2017			Bond Future	7.9612	101.0835	7.9618	101.0827	0.008	0.0000	0.0000	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
2016/12/30	R204	03/08/2017	7.76	Put	Bond Future	631.3900		0.6314	630.7200	0.6307	(0.106)	0	0	0
2016/12/30	R204	03/08/2017	7.75	Call	Bond Future	368.7400		0.3687	367.3100	0.3673	(0.388)	0	0	0
2016/12/30	R204	03/08/2017	7.76	Call	Bond Future	374.3300		0.3743	372.9000	0.3729	(0.382)	0	0	0
2016/12/30	R204	03/08/2017	7.77	Call	Bond Future	379.9700		0.3800	378.5300	0.3785	(0.379)	0	0	0
2016/12/30	R204	03/08/2017	7.75	Put	Bond Future	638.6000		0.6386	637.9300	0.6379	(0.105)	0	0	0
2016/12/30	R207	02/02/2017	9.24	Call	Bond Future	2,712.9000		2.7129	2,740.4600	2.7405	1.016	0	0	0
2016/12/30	R207	02/02/2017			Bond Future	8.1492		98.1457	8.1382	98.1734	(0.135)	0.0000	0.0000	74,783
2016/12/30	R207	02/02/2017	8.91	Call	Bond Future	1,912.0100		1.9120	1,938.1500	1.9381	1.367	0	0	62
2016/12/30	R207	02/02/2017	9.22	Call	Bond Future	2,664.2100		2.6642	2,691.7400	2.6917	1.033	0	0	0
2016/12/30	R207	02/02/2017	9.23	Call	Bond Future	2,688.5500		2.6886	2,716.1100	2.7161	1.025	0	0	0
2016/12/30	R207	02/02/2017	8.91	Put	Bond Future	10.6900		0.0107	9.0300	0.0090	(15.529)	0	0	0
2016/12/30	R207	02/02/2017	9.22	Put	Bond Future	1.3000		0.0013	1.0300	0.0010	(20.769)	0	0	0
2016/12/30	R207	02/02/2017	9.24	Put	Bond Future	1.1200		0.0011	0.8800	0.0009	(21.429)	0	0	0
2016/12/30	R207	02/02/2017	9.23	Put	Bond Future	1.2000		0.0012	0.9600	0.0010	(20.000)	0	0	0
2016/12/30	R207	04/05/2017	8.21	Put	Bond Future	659.6900		0.6597	643.5200	0.6435	(2.451)	0	0	0
2016/12/30	R207	04/05/2017			Bond Future	8.1915		100.0373	8.1798	100.0646	(0.143)	0.0000	0.0000	0
2016/12/30	R207	04/05/2017	8.22	Call	Bond Future	714.9000		0.7149	726.2600	0.7263	1.589	0	0	0
2016/12/30	R207	04/05/2017	8.20	Call	Bond Future	690.7800		0.6908	701.5900	0.7016	1.565	0	0	0
2016/12/30	R207	04/05/2017	8.21	Call	Bond Future	702.7800		0.7028	713.9800	0.7140	1.594	0	0	0
2016/12/30	R207	04/05/2017	8.20	Put	Bond Future	671.0500		0.6711	654.4900	0.6545	(2.468)	0	0	0
2016/12/30	R207	04/05/2017	8.22	Put	Bond Future	648.4700		0.6485	632.4600	0.6325	(2.469)	0	0	0
2016/12/30	R207	03/08/2017	8.19	Call	Bond Future	845.9200		0.8459	854.4200	0.8544	1.005	0	0	51
2016/12/30	R207	03/08/2017			Bond Future	8.2115		98.3811	8.1988	98.4083	(0.154)	0.0000	0.0000	0
2016/12/30	R207	03/08/2017	8.39	Put	Bond Future	699.1700		0.6992	682.7000	0.6827	(2.356)	0	0	0
2016/12/30	R207	03/08/2017	8.41	Put	Bond Future	681.9800		0.6820	665.7300	0.6657	(2.383)	0	0	0
2016/12/30	R207	03/08/2017	8.19	Put	Bond Future	891.9100		0.8919	873.2800	0.8733	(2.089)	0	0	0
2016/12/30	R207	03/08/2017	8.40	Put	Bond Future	690.5300		0.6905	674.1800	0.6742	(2.368)	0	0	0
2016/12/30	R207	03/08/2017	8.41	Call	Bond Future	1,105.4900		1.1055	1,116.3700	1.1164	0.984	0	0	0
2016/12/30	R207	03/08/2017	8.39	Call	Bond Future	1,080.1200		1.0801	1,090.7800	1.0908	0.987	0	0	0
2016/12/30	R207	03/08/2017	8.40	Call	Bond Future	1,092.7600		1.0928	1,103.5400	1.1035	0.986	0	0	0
2016/12/30	R208	02/02/2017			Bond Future	8.3084		97.0272	8.2976	97.0631	(0.130)	0.0000	0.0000	29,322
2016/12/30	R208	02/02/2017	8.64	Call	Bond Future	1,266.1100		1.2661	1,283.1500	1.2831	1.346	0	0	0
2016/12/30	R208	02/02/2017	8.63	Put	Bond Future	175.4900		0.1755	156.0800	0.1561	(11.060)	0	0	0
2016/12/30	R208	02/02/2017	8.65	Put	Bond Future	161.7200		0.1617	143.2500	0.1432	(11.421)	0	0	0
2016/12/30	R208	02/02/2017	8.64	Put	Bond Future	168.5400		0.1685	149.6000	0.1496	(11.238)	0	0	0
2016/12/30	R208	02/02/2017	8.65	Call	Bond Future	1,292.1500		1.2922	1,309.6600	1.3097	1.355	0	0	0
2016/12/30	R208	02/02/2017	8.63	Call	Bond Future	1,240.1900		1.2402	1,256.7600	1.2568	1.336	0	0	0
2016/12/30	R208	04/05/2017	8.39	Call	Bond Future	1,050.5900		1.0506	1,063.4700	1.0635	1.226	0	0	0
2016/12/30	R208	04/05/2017			Bond Future	8.3458		95.4944	8.3345	95.5302	(0.136)	0.0000	0.0000	0
2016/12/30	R208	04/05/2017	8.37	Call	Bond Future	1,017.3200		1.0173	1,029.8300	1.0298	1.230	0	0	0
2016/12/30	R208	04/05/2017	8.38	Call	Bond Future	1,033.8800		1.0339	1,046.5700	1.0466	1.227	0	0	0
2016/12/30	R208	04/05/2017	8.37	Put	Bond Future	940.9000		0.9409	917.6300	0.9176	(2.473)	0	0	0
2016/12/30	R208	04/05/2017	8.39	Put	Bond Future	910.9900		0.9110	888.0900	0.8881	(2.514)	0	0	0
2016/12/30	R208	04/05/2017	8.38	Put	Bond Future	925.8600		0.9259	902.7700	0.9028	(2.494)	0	0	0
2016/12/30	R208	03/08/2017	8.32	Call	Bond Future	1,191.1200		1.1911	1,202.8200	1.2028	0.982	0	0	0
2016/12/30	R208	03/08/2017			Bond Future	8.3670		97.3921	8.3550	97.4280	(0.143)	0.0000	0.0000	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
2016/12/30	R208	03/08/2017	8.30	Call	Bond Future	1,161.6100	1.1616	1,173.0400	1.1730	0.984	0	0	0
2016/12/30	R208	03/08/2017	8.31	Call	Bond Future	1,176.3100	1.1763	1,187.8700	1.1879	0.983	0	0	0
2016/12/30	R208	03/08/2017	8.30	Put	Bond Future	1,362.4700	1.3625	1,338.0700	1.3381	(1.791)	0	0	0
2016/12/30	R208	03/08/2017	8.32	Put	Bond Future	1,331.9900	1.3320	1,307.8600	1.3079	(1.812)	0	0	0
2016/12/30	R208	03/08/2017	8.31	Put	Bond Future	1,347.1700	1.3472	1,322.9000	1.3229	(1.802)	0	0	0
2016/12/30	R209	02/02/2017	9.55	Put	Bond Future	1,300.0200	1.3000	1,294.6300	1.2946	(0.415)	0	0	0
2016/12/30	R209	02/02/2017			Bond Future	9.5388	73.5315	9.5433	73.5010	0.047	0.0000	0.0000	66,495
2016/12/30	R209	02/02/2017	9.54	Put	Bond Future	1,333.3300	1.3333	1,328.1800	1.3282	(0.386)	0	0	0
2016/12/30	R209	02/02/2017	9.55	Call	Bond Future	1,375.9000	1.3759	1,340.0400	1.3400	(2.606)	0	0	0
2016/12/30	R209	02/02/2017	9.53	Call	Bond Future	1,307.6300	1.3076	1,272.2700	1.2723	(2.704)	0	0	0
2016/12/30	R209	02/02/2017	9.54	Call	Bond Future	1,341.5200	1.3415	1,305.9000	1.3059	(2.655)	0	0	0
2016/12/30	R209	02/02/2017	9.53	Put	Bond Future	1,367.2200	1.3672	1,362.3300	1.3623	(0.358)	0	0	0
2016/12/30	R209	04/05/2017	9.48	Put	Bond Future	2,927.6700	2.9277	2,932.6300	2.9326	0.169	0	0	0
2016/12/30	R209	04/05/2017			Bond Future	9.5843	71.7980	9.5890	71.7662	0.049	0.0000	0.0000	0
2016/12/30	R209	04/05/2017	9.47	Put	Bond Future	2,965.4200	2.9654	2,970.5300	2.9705	0.172	0	0	0
2016/12/30	R209	04/05/2017	9.46	Call	Bond Future	2,161.5600	2.1616	2,135.0700	2.1351	(1.226)	0	0	0
2016/12/30	R209	04/05/2017	9.47	Call	Bond Future	2,191.9300	2.1919	2,165.2900	2.1653	(1.215)	0	0	0
2016/12/30	R209	04/05/2017	9.48	Call	Bond Future	2,222.3800	2.2224	2,195.5900	2.1956	(1.205)	0	0	0
2016/12/30	R209	04/05/2017	9.46	Put	Bond Future	3,003.3500	3.0033	3,008.6100	3.0086	0.175	0	0	0
2016/12/30	R209	03/08/2017			Bond Future	9.6238	73.2249	9.6287	73.1920	0.051	0.0000	0.0000	0
2016/12/30	R209	03/08/2017	9.44	Call	Bond Future	2,832.5300	2.8325	2,780.3800	2.7804	(1.841)	0	0	0
2016/12/30	R209	03/08/2017	9.43	Put	Bond Future	4,111.3500	4.1113	4,092.2400	4.0922	(0.465)	0	0	0
2016/12/30	R209	03/08/2017	9.45	Put	Bond Future	4,034.2500	4.0343	4,014.8700	4.0149	(0.480)	0	0	0
2016/12/30	R209	03/08/2017	9.44	Put	Bond Future	4,072.6600	4.0727	4,053.4100	4.0534	(0.473)	0	0	0
2016/12/30	R209	03/08/2017	9.45	Call	Bond Future	2,862.4300	2.8624	2,810.1500	2.8101	(1.826)	0	0	0
2016/12/30	R209	03/08/2017	9.43	Call	Bond Future	2,802.8000	2.8028	2,750.7900	2.7508	(1.856)	0	0	0
2016/12/30	R210	02/02/2017	190.85	Put	Bond Future	5,076.6000	5.0766	5,074.8200	5.0748	(0.035)	0	0	0
2016/12/30	R210	02/02/2017			Bond Future	185.7734	185.7734	185.7752	185.7752	0.001	0.0000	0.0000	1,854
2016/12/30	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R210	02/02/2017	190.84	Put	Bond Future	5,066.6000	5.0666	5,064.8200	5.0648	(0.035)	0	0	0
2016/12/30	R210	02/02/2017	190.86	Put	Bond Future	5,086.6000	5.0866	5,084.8200	5.0848	(0.035)	0	0	0
2016/12/30	R210	04/05/2017			Bond Future	187.0475	187.0475	187.0477	187.0477	0.000	0.0000	0.0000	0
2016/12/30	R210	04/05/2017	192.31	Put	Bond Future	5,262.5200	5.2625	5,262.3400	5.2623	(0.003)	0	0	0
2016/12/30	R210	04/05/2017	192.33	Put	Bond Future	5,282.5200	5.2825	5,282.3400	5.2823	(0.003)	0	0	0
2016/12/30	R210	04/05/2017	192.32	Put	Bond Future	5,272.5200	5.2725	5,272.3400	5.2723	(0.003)	0	0	0
2016/12/30	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R210	03/08/2017	196.29	Put	Bond Future	5,514.7900	5.5148	5,516.0200	5.5160	0.022	0	0	0
2016/12/30	R210	03/08/2017			Bond Future	190.7752	190.7752	190.7740	190.7740	(0.001)	0.0000	0.0000	0
2016/12/30	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R210	03/08/2017	196.28	Put	Bond Future	5,504.7900	5.5048	5,506.0200	5.5060	0.022	0	0	0



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2016/12/30	R210	03/08/2017	196.30	Put	Bond Future	5,524.7900	5.5248	5,526.0200	5.5260	0.022	0	0	0
2016/12/30	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R212	02/02/2017			Bond Future	146.0164	146.0164	146.0177	146.0177	0.001	0.0000	0.0000	3,380
2016/12/30	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R212	02/02/2017	149.27	Put	Bond Future	3,253.6500	3.2537	3,252.3000	3.2523	(0.041)	0	0	0
2016/12/30	R212	02/02/2017	149.29	Put	Bond Future	3,273.6500	3.2737	3,272.3000	3.2723	(0.041)	0	0	0
2016/12/30	R212	02/02/2017	149.28	Put	Bond Future	3,263.6500	3.2637	3,262.3000	3.2623	(0.041)	0	0	0
2016/12/30	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R212	04/05/2017			Bond Future	148.8396	148.8396	148.8396	148.8396	0.000	0.0000	0.0000	0
2016/12/30	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R212	04/05/2017	152.23	Put	Bond Future	3,390.3800	3.3904	3,390.3800	3.3904	0.000	0	0	0
2016/12/30	R212	04/05/2017	152.25	Put	Bond Future	3,410.3800	3.4104	3,410.3800	3.4104	0.000	0	0	0
2016/12/30	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R212	04/05/2017	152.24	Put	Bond Future	3,400.3800	3.4004	3,400.3800	3.4004	0.000	0	0	0
2016/12/30	R212	03/08/2017			Bond Future	149.7741	149.7741	149.7730	149.7730	(0.001)	0.0000	0.0000	0
2016/12/30	R212	03/08/2017	153.34	Put	Bond Future	3,565.9000	3.5659	3,566.9700	3.5670	0.030	0	0	0
2016/12/30	R212	03/08/2017	153.36	Put	Bond Future	3,585.9000	3.5859	3,586.9700	3.5870	0.030	0	0	0
2016/12/30	R212	03/08/2017	153.35	Put	Bond Future	3,575.9000	3.5759	3,576.9700	3.5770	0.030	0	0	0
2016/12/30	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/12/30	R213	02/02/2017	9.40	Call	Bond Future	1,428.0200	1.4280	1,394.5300	1.3945	(2.345)	0	0	0
2016/12/30	R213	02/02/2017	9.42	Call	Bond Future	1,500.1800	1.5002	1,466.1900	1.4662	(2.266)	0	0	0
2016/12/30	R213	02/02/2017			Bond Future	9.3655	84.8038	9.3649	84.8078	(0.006)	0.0000	0.0000	50,655
2016/12/30	R213	02/02/2017	9.41	Call	Bond Future	1,463.9100	1.4639	1,430.1000	1.4301	(2.310)	0	0	0
2016/12/30	R213	02/02/2017	9.40	Put	Bond Future	1,196.7700	1.1968	1,159.2500	1.1592	(3.135)	0	0	0
2016/12/30	R213	02/02/2017	9.42	Put	Bond Future	1,135.3300	1.1353	1,097.3100	1.0973	(3.349)	0	0	0
2016/12/30	R213	02/02/2017	9.41	Put	Bond Future	1,165.8200	1.1658	1,127.9800	1.1280	(3.246)	0	0	0
2016/12/30	R213	04/05/2017			Bond Future	9.4113	82.8865	9.4108	82.8898	(0.005)	0.0000	0.0000	0
2016/12/30	R213	04/05/2017	9.35	Put	Bond Future	2,677.1800	2.6772	2,663.7600	2.6638	(0.501)	0	0	0
2016/12/30	R213	04/05/2017	9.37	Put	Bond Future	2,607.2800	2.6073	2,593.8800	2.5939	(0.514)	0	0	0
2016/12/30	R213	04/05/2017	9.35	Call	Bond Future	2,269.1900	2.2692	2,259.0900	2.2591	(0.445)	0	0	0
2016/12/30	R213	04/05/2017	9.36	Put	Bond Future	2,641.9700	2.6420	2,628.5600	2.6286	(0.508)	0	0	0
2016/12/30	R213	04/05/2017	9.36	Call	Bond Future	2,300.7500	2.3007	2,290.6600	2.2907	(0.439)	0	0	0
2016/12/30	R213	04/05/2017	9.37	Call	Bond Future	2,332.7600	2.3328	2,322.6800	2.3227	(0.432)	0	0	0
2016/12/30	R213	03/08/2017	9.33	Put	Bond Future	3,694.6500	3.6946	3,683.0700	3.6831	(0.313)	0	0	0
2016/12/30	R213	03/08/2017			Bond Future	9.4508	84.5335	9.4503	84.5364	(0.005)	0.0000	0.0000	0
2016/12/30	R213	03/08/2017	9.35	Put	Bond Future	3,623.0800	3.6231	3,611.5100	3.6115	(0.319)	0	0	0
2016/12/30	R213	03/08/2017	9.33	Call	Bond Future	2,897.3300	2.8973	2,888.5700	2.8886	(0.302)	0	0	0
2016/12/30	R213	03/08/2017	9.34	Put	Bond Future	3,658.7500	3.6588	3,647.1700	3.6472	(0.317)	0	0	0
2016/12/30	R213	03/08/2017	9.34	Call	Bond Future	2,927.8600	2.9279	2,919.1000	2.9191	(0.299)	0	0	0
2016/12/30	R213	03/08/2017	9.35	Call	Bond Future	2,958.5600	2.9586	2,949.8100	2.9498	(0.296)	0	0	0
2016/12/30	R214	02/02/2017			Bond Future	9.5890	74.0351	9.5935	74.0032	0.047	0.0000	0.0000	36,737
2016/12/30	R214	02/02/2017	9.67	Call	Bond Future	1,724.3200	1.7243	1,669.1900	1.6692	(3.197)	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
2016/12/30	R214	02/02/2017	9.66	Put	Bond Future	1,183.4000	1.1834	1,160.7300	1.1607	(1.916)	0	0	0
2016/12/30	R214	02/02/2017	9.68	Put	Bond Future	1,122.4300	1.1224	1,098.7900	1.0988	(2.106)	0	0	0
2016/12/30	R214	02/02/2017	9.67	Put	Bond Future	1,152.6700	1.1527	1,129.5000	1.1295	(2.010)	0	0	0
2016/12/30	R214	02/02/2017	9.68	Call	Bond Future	1,764.1400	1.7641	1,708.5400	1.7085	(3.152)	0	0	0
2016/12/30	R214	02/02/2017	9.66	Call	Bond Future	1,684.8900	1.6849	1,630.2600	1.6303	(3.242)	0	0	0
2016/12/30	R214	04/05/2017	9.58	Put	Bond Future	2,872.9300	2.8729	2,879.0200	2.8790	0.212	0	0	0
2016/12/30	R214	04/05/2017			Bond Future	9.6320	72.1640	9.6367	72.1308	0.049	0.0000	0.0000	0
2016/12/30	R214	04/05/2017	9.57	Put	Bond Future	2,910.6700	2.9107	2,916.9000	2.9169	0.214	0	0	0
2016/12/30	R214	04/05/2017	9.58	Call	Bond Future	2,504.7900	2.5048	2,477.6900	2.4777	(1.082)	0	0	0
2016/12/30	R214	04/05/2017	9.56	Call	Bond Future	2,438.4000	2.4384	2,411.5900	2.4116	(1.099)	0	0	0
2016/12/30	R214	04/05/2017	9.57	Call	Bond Future	2,471.3900	2.4714	2,444.4300	2.4444	(1.091)	0	0	0
2016/12/30	R214	04/05/2017	9.56	Put	Bond Future	2,948.9400	2.9489	2,955.3200	2.9553	0.216	0	0	0
2016/12/30	R214	03/08/2017	9.51	Call	Bond Future	3,043.0800	3.0431	3,016.3600	3.0164	(0.878)	0	0	0
2016/12/30	R214	03/08/2017			Bond Future	9.6697	73.5980	9.6746	73.5636	0.051	0.0000	0.0000	0
2016/12/30	R214	03/08/2017	9.52	Call	Bond Future	3,074.6600	3.0747	3,047.8300	3.0478	(0.873)	0	0	0
2016/12/30	R214	03/08/2017	9.53	Call	Bond Future	3,106.6400	3.1066	3,079.6900	3.0797	(0.867)	0	0	0
2016/12/30	R214	03/08/2017	9.51	Put	Bond Future	4,174.8900	4.1749	4,182.5900	4.1826	0.184	0	0	0
2016/12/30	R214	03/08/2017	9.53	Put	Bond Future	4,095.0700	4.0951	4,102.5400	4.1025	0.182	0	0	0
2016/12/30	R214	03/08/2017	9.52	Put	Bond Future	4,134.7200	4.1347	4,142.3100	4.1423	0.184	0	0	0
2016/12/30	R248	02/02/2017	9.76	Put	Bond Future	1,360.8200	1.3608	1,351.9000	1.3519	(0.655)	0	0	0
2016/12/30	R248	02/02/2017	9.78	Put	Bond Future	1,290.5900	1.2906	1,281.3200	1.2813	(0.718)	0	0	0
2016/12/30	R248	02/02/2017			Bond Future	9.6346	95.1696	9.6390	95.1290	0.046	0.0000	0.0000	74,008
2016/12/30	R248	02/02/2017	9.77	Put	Bond Future	1,325.4100	1.3254	1,316.3100	1.3163	(0.687)	0	0	0
2016/12/30	R248	02/02/2017	9.76	Call	Bond Future	2,485.7100	2.4857	2,436.1800	2.4362	(1.993)	0	0	0
2016/12/30	R248	02/02/2017	9.77	Call	Bond Future	2,538.9200	2.5389	2,489.2100	2.4892	(1.958)	0	0	0
2016/12/30	R248	02/02/2017	9.78	Call	Bond Future	2,592.5600	2.5926	2,542.6800	2.5427	(1.924)	0	0	0
2016/12/30	R248	04/05/2017	9.66	Call	Bond Future	3,489.1600	3.4892	3,454.2700	3.4543	(1.000)	0	0	0
2016/12/30	R248	04/05/2017			Bond Future	9.6789	92.5642	9.6837	92.5219	0.049	0.0000	0.0000	0
2016/12/30	R248	04/05/2017	9.67	Call	Bond Future	3,533.0600	3.5331	3,497.9900	3.4980	(0.993)	0	0	0
2016/12/30	R248	04/05/2017	9.65	Put	Bond Future	3,706.4200	3.7064	3,713.9300	3.7139	0.203	0	0	0
2016/12/30	R248	04/05/2017	9.67	Put	Bond Future	3,613.5700	3.6136	3,620.7300	3.6207	0.198	0	0	0
2016/12/30	R248	04/05/2017	9.65	Call	Bond Future	3,445.5500	3.4456	3,410.8300	3.4108	(1.008)	0	0	0
2016/12/30	R248	04/05/2017	9.66	Put	Bond Future	3,659.7700	3.6598	3,667.1100	3.6671	0.201	0	0	0
2016/12/30	R248	03/08/2017			Bond Future	9.7180	94.4036	9.7229	94.3599	0.051	0.0000	0.0000	0
2016/12/30	R248	03/08/2017	9.57	Call	Bond Future	4,111.3600	4.1114	4,082.4000	4.0824	(0.704)	0	0	0
2016/12/30	R248	03/08/2017	9.56	Put	Bond Future	5,499.4800	5.4995	5,514.4200	5.5144	0.272	0	0	0
2016/12/30	R248	03/08/2017	9.58	Put	Bond Future	5,397.8900	5.3979	5,412.5500	5.4125	0.272	0	0	0
2016/12/30	R248	03/08/2017	9.57	Put	Bond Future	5,448.3500	5.4484	5,463.1500	5.4632	0.272	0	0	0
2016/12/30	R248	03/08/2017	9.58	Call	Bond Future	4,152.3200	4.1523	4,123.2200	4.1232	(0.701)	0	0	0
2016/12/30	R248	03/08/2017	9.56	Call	Bond Future	4,070.9100	4.0709	4,042.0900	4.0421	(0.708)	0	0	0
<b>Total</b>													<b>838985</b>