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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/11/2016 TO 10/11/2016

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
2016/11/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	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
2016/11/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	2025	02/02/2017	130.01	Put	Bond Future	887.5800	0.8876	911.4900	0.9115	2.694	0	0	0
2016/11/10	2025	02/02/2017			Bond Future	129.1224	129.1224	129.0985	129.0985	(0.019)	0.0000	0.0000	3,231
2016/11/10	2025	02/02/2017	130.00	Put	Bond Future	877.5800	0.8776	901.4900	0.9015	2.725	0	0	0
2016/11/10	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2025	02/02/2017	129.99	Put	Bond Future	867.5800	0.8676	891.4900	0.8915	2.756	0	0	0
2016/11/10	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2025	04/05/2017			Bond Future	131.6517	131.6517	131.6263	131.6263	(0.019)	0.0000	0.0000	0
2016/11/10	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2025	04/05/2017	132.56	Put	Bond Future	908.3300	0.9083	933.7500	0.9338	2.799	0	0	0
2016/11/10	2025	04/05/2017	132.58	Put	Bond Future	928.3300	0.9283	953.7500	0.9538	2.738	0	0	0
2016/11/10	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2025	04/05/2017	132.57	Put	Bond Future	918.3300	0.9183	943.7500	0.9438	2.768	0	0	0
2016/11/10	2025	03/08/2017			Bond Future	133.0077	133.0077	132.9830	132.9830	(0.019)	0.0000	0.0000	0
2016/11/10	2025	03/08/2017	133.96	Put	Bond Future	952.2500	0.9522	976.9700	0.9770	2.596	0	0	0
2016/11/10	2025	03/08/2017	133.98	Put	Bond Future	972.2500	0.9722	996.9700	0.9970	2.543	0	0	0
2016/11/10	2025	03/08/2017	133.97	Put	Bond Future	962.2500	0.9622	986.9700	0.9870	2.569	0	0	0
2016/11/10	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	1,392.2600	1.3923	100.000	0	0	0
2016/11/10	2030	02/02/2017			Bond Future	9.2610	90.7395	9.4926	89.1454	2.500	0.0000	0.0000	33,682
2016/11/10	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	1,253.4500	1.2534	100.000	0	0	0
2016/11/10	2030	02/02/2017	9.29	Call	Bond Future	201.8100	0.2018	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	1,322.8200	1.3228	100.000	0	0	0
2016/11/10	2030	02/02/2017	9.30	Call	Bond Future	271.2500	0.2713	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	2030	02/02/2017	9.31	Call	Bond Future	340.6200	0.3406	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	2030	04/05/2017	9.33	Call	Bond Future	158.5800	0.1586	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	2030	04/05/2017			Bond Future	9.3069	92.5119	9.5464	90.8860	2.574	0.0000	0.0000	0
2016/11/10	2030	04/05/2017	9.34	Call	Bond Future	227.1100	0.2271	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	1,535.9600	1.5360	100.000	0	0	0
2016/11/10	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	1,398.8300	1.3988	100.000	0	0	0
2016/11/10	2030	04/05/2017	9.32	Call	Bond Future	89.9800	0.0900	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	1,467.3600	1.4674	100.000	0	0	0
2016/11/10	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2030	03/08/2017	9.34	Put	Bond Future	26.5800	0.0266	1,684.7200	1.6847	6238.299	0	0	0
2016/11/10	2030	03/08/2017			Bond Future	9.3439	90.3893	9.5916	88.7312	2.651	0.0000	0.0000	0
2016/11/10	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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2016/11/10	2030	03/08/2017	9.35	Call	Bond Future	41.2100	0.0412	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	2030	03/08/2017	9.33	Put	Bond Future	94.4500	0.0945	1,752.5900	1.7526	1755.574	0	0	0
2016/11/10	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	1,616.9300	1.6169	100.000	0	0	0
2016/11/10	2032	02/02/2017	9.53	Call	Bond Future	2,924.6500	2.9246	2,006.2300	2.0062	(31.403)	0	0	0
2016/11/10	2032	02/02/2017			Bond Future	9.3784	93.8985	9.6096	92.1939	2.465	0.0000	0.0000	14,080
2016/11/10	2032	02/02/2017	9.51	Call	Bond Future	2,839.7600	2.8398	1,938.5800	1.9386	(31.734)	0	0	0
2016/11/10	2032	02/02/2017	9.52	Call	Bond Future	2,881.9600	2.8820	1,972.1500	1.9722	(31.569)	0	0	0
2016/11/10	2032	02/02/2017	9.51	Put	Bond Future	1,863.6300	1.8636	2,667.1000	2.6671	43.113	0	0	0
2016/11/10	2032	02/02/2017	9.53	Put	Bond Future	1,801.5100	1.8015	2,587.7400	2.5877	43.643	0	0	0
2016/11/10	2032	02/02/2017	9.52	Put	Bond Future	1,832.2800	1.8323	2,627.1200	2.6271	43.380	0	0	0
2016/11/10	2032	04/05/2017	9.45	Call	Bond Future	3,319.1900	3.3192	2,468.3900	2.4684	(25.633)	0	0	0
2016/11/10	2032	04/05/2017			Bond Future	9.4232	91.5728	9.6619	89.8342	2.534	0.0000	0.0000	0
2016/11/10	2032	04/05/2017	9.46	Call	Bond Future	3,356.5400	3.3565	2,499.3900	2.4994	(25.537)	0	0	0
2016/11/10	2032	04/05/2017	9.44	Put	Bond Future	3,157.7600	3.1578	4,051.9400	4.0519	28.317	0	0	0
2016/11/10	2032	04/05/2017	9.46	Put	Bond Future	3,085.0200	3.0850	3,966.4900	3.9665	28.573	0	0	0
2016/11/10	2032	04/05/2017	9.44	Call	Bond Future	3,282.0600	3.2821	2,437.6200	2.4376	(25.729)	0	0	0
2016/11/10	2032	04/05/2017	9.45	Put	Bond Future	3,121.2400	3.1212	4,009.0600	4.0091	28.444	0	0	0
2016/11/10	2032	03/08/2017	9.43	Put	Bond Future	4,145.6300	4.1456	5,063.0500	5.0631	22.130	0	0	0
2016/11/10	2032	03/08/2017			Bond Future	9.4580	93.4387	9.7042	91.6655	2.604	0.0000	0.0000	0
2016/11/10	2032	03/08/2017	9.45	Put	Bond Future	4,071.0800	4.0711	4,978.2200	4.9782	22.283	0	0	0
2016/11/10	2032	03/08/2017	9.44	Put	Bond Future	4,108.2300	4.1082	5,020.5100	5.0205	22.206	0	0	0
2016/11/10	2032	03/08/2017	9.44	Call	Bond Future	3,976.9300	3.9769	3,116.0200	3.1160	(21.648)	0	0	0
2016/11/10	2032	03/08/2017	9.43	Call	Bond Future	3,941.1000	3.9411	3,085.3300	3.0853	(21.714)	0	0	0
2016/11/10	2032	03/08/2017	9.45	Call	Bond Future	4,012.9200	4.0129	3,146.8700	3.1469	(21.582)	0	0	0
2016/11/10	2033	02/02/2017			Bond Future	108.8018	108.8018	108.7820	108.7820	(0.018)	0.0000	0.0000	5,278
2016/11/10	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2033	02/02/2017	109.70	Put	Bond Future	898.1800	0.8982	917.9700	0.9180	2.203	0	0	0
2016/11/10	2033	02/02/2017	109.71	Put	Bond Future	908.1800	0.9082	927.9700	0.9280	2.179	0	0	0
2016/11/10	2033	02/02/2017	109.72	Put	Bond Future	918.1800	0.9182	937.9700	0.9380	2.155	0	0	0
2016/11/10	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2033	04/05/2017			Bond Future	109.8938	109.8938	109.8728	109.8728	(0.019)	0.0000	0.0000	0
2016/11/10	2033	04/05/2017	110.83	Put	Bond Future	936.2100	0.9362	957.2200	0.9572	2.244	0	0	0
2016/11/10	2033	04/05/2017	110.85	Put	Bond Future	956.2100	0.9562	977.2200	0.9772	2.197	0	0	0
2016/11/10	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2033	04/05/2017	110.84	Put	Bond Future	946.2100	0.9462	967.2200	0.9672	2.220	0	0	0
2016/11/10	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2033	03/08/2017	113.14	Put	Bond Future	1,002.0100	1.0020	1,022.2900	1.0223	2.024	0	0	0
2016/11/10	2033	03/08/2017			Bond Future	112.1380	112.1380	112.1177	112.1177	(0.018)	0.0000	0.0000	0
2016/11/10	2033	03/08/2017	113.13	Put	Bond Future	992.0100	0.9920	1,012.2900	1.0123	2.044	0	0	0
2016/11/10	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2033	03/08/2017	113.12	Put	Bond Future	982.0100	0.9820	1,002.2900	1.0023	2.065	0	0	0

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2016/11/10	2037	02/02/2017	9.68	Put	Bond Future	2,046.0800		2.0461	2,962.8800	2.9629	44.808	0	0	0
2016/11/10	2037	02/02/2017			Bond Future	9.5465		90.8996	9.7876	88.9548	2.526	0.0000	0.0000	41,574
2016/11/10	2037	02/02/2017	9.67	Put	Bond Future	2,080.8900		2.0809	3,007.5000	3.0075	44.530	0	0	0
2016/11/10	2037	02/02/2017	9.68	Call	Bond Future	3,131.2500		3.1313	2,103.2900	2.1033	(32.829)	0	0	0
2016/11/10	2037	02/02/2017	9.66	Call	Bond Future	3,040.0800		3.0401	2,031.7700	2.0318	(33.167)	0	0	0
2016/11/10	2037	02/02/2017	9.67	Call	Bond Future	3,085.5000		3.0855	2,067.3500	2.0674	(32.998)	0	0	0
2016/11/10	2037	02/02/2017	9.66	Put	Bond Future	2,116.1500		2.1162	3,052.6000	3.0526	44.253	0	0	0
2016/11/10	2037	04/05/2017			Bond Future	9.5932		92.6751	9.8416	90.6917	2.590	0.0000	0.0000	0
2016/11/10	2037	04/05/2017	9.58	Put	Bond Future	3,812.2400		3.8122	4,846.1500	4.8462	27.121	0	0	0
2016/11/10	2037	04/05/2017	9.60	Put	Bond Future	3,731.8600		3.7319	4,752.0000	4.7520	27.336	0	0	0
2016/11/10	2037	04/05/2017	9.59	Put	Bond Future	3,772.0100		3.7720	4,799.0200	4.7990	27.227	0	0	0
2016/11/10	2037	04/05/2017	9.60	Call	Bond Future	3,787.1500		3.7871	2,823.9300	2.8239	(25.434)	0	0	0
2016/11/10	2037	04/05/2017	9.58	Call	Bond Future	3,705.0100		3.7050	2,755.5600	2.7556	(25.626)	0	0	0
2016/11/10	2037	04/05/2017	9.59	Call	Bond Future	3,746.1000		3.7461	2,789.7500	2.7898	(25.529)	0	0	0
2016/11/10	2037	03/08/2017	9.57	Call	Bond Future	4,284.8900		4.2849	3,322.8100	3.3228	(22.453)	0	0	0
2016/11/10	2037	03/08/2017			Bond Future	9.6324		90.3054	9.8884	88.2825	2.657	0.0000	0.0000	0
2016/11/10	2037	03/08/2017	9.58	Call	Bond Future	4,324.5600		4.3246	3,356.6500	3.3567	(22.382)	0	0	0
2016/11/10	2037	03/08/2017	9.56	Put	Bond Future	4,830.8300		4.8308	5,897.5000	5.8975	22.080	0	0	0
2016/11/10	2037	03/08/2017	9.57	Put	Bond Future	4,789.4200		4.7894	5,850.2500	5.8502	22.149	0	0	0
2016/11/10	2037	03/08/2017	9.58	Put	Bond Future	4,747.9900		4.7480	5,802.9900	5.8030	22.220	0	0	0
2016/11/10	2037	03/08/2017	9.56	Call	Bond Future	4,245.0900		4.2451	3,288.8500	3.2888	(22.526)	0	0	0
2016/11/10	2038	02/02/2017	137.07	Put	Bond Future	1,822.3100		1.8223	1,847.3100	1.8473	1.372	0	0	0
2016/11/10	2038	02/02/2017			Bond Future	135.2477		135.2477	135.2227	135.2227	(0.018)	0.0000	0.0000	22,164
2016/11/10	2038	02/02/2017	137.06	Put	Bond Future	1,812.3100		1.8123	1,837.3100	1.8373	1.379	0	0	0
2016/11/10	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2038	02/02/2017	137.05	Put	Bond Future	1,802.3100		1.8023	1,827.3100	1.8273	1.387	0	0	0
2016/11/10	2038	04/05/2017	139.77	Put	Bond Future	1,872.9400		1.8729	1,899.6400	1.8996	1.426	0	0	0
2016/11/10	2038	04/05/2017			Bond Future	137.8971		137.8971	137.8704	137.8704	(0.019)	0.0000	0.0000	0
2016/11/10	2038	04/05/2017	139.79	Put	Bond Future	1,892.9400		1.8929	1,919.6400	1.9196	1.411	0	0	0
2016/11/10	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2038	04/05/2017	139.78	Put	Bond Future	1,882.9400		1.8829	1,909.6400	1.9096	1.418	0	0	0
2016/11/10	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2038	03/08/2017			Bond Future	139.2141		139.2141	139.1882	139.1882	(0.019)	0.0000	0.0000	0
2016/11/10	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2038	03/08/2017	141.16	Put	Bond Future	1,945.9300		1.9459	1,971.8100	1.9718	1.330	0	0	0
2016/11/10	2038	03/08/2017	141.18	Put	Bond Future	1,965.9300		1.9659	1,991.8100	1.9918	1.316	0	0	0
2016/11/10	2038	03/08/2017	141.17	Put	Bond Future	1,955.9300		1.9559	1,981.8100	1.9818	1.323	0	0	0
2016/11/10	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2040	02/02/2017	9.58	Call	Bond Future	2,739.7000		2.7397	1,804.6700	1.8047	(34.129)	0	0	0
2016/11/10	2040	02/02/2017			Bond Future	9.5913		94.7215	9.8272	92.6813	2.459	0.0000	0.0000	8,119
2016/11/10	2040	02/02/2017	9.59	Call	Bond Future	2,783.8300		2.7838	1,838.5000	1.8385	(33.958)	0	0	0
2016/11/10	2040	02/02/2017	9.60	Call	Bond Future	2,828.3400		2.8283	1,872.7100	1.8727	(33.788)	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
2016/11/10	2040	02/02/2017	9.58	Put	Bond Future	2,839.0100	2.8390	3,944.1400	3.9441	38.927	0	0	0
2016/11/10	2040	02/02/2017	9.60	Put	Bond Future	2,751.5200	2.7515	3,836.0500	3.8361	39.416	0	0	0
2016/11/10	2040	02/02/2017	9.59	Put	Bond Future	2,795.0100	2.7950	3,889.8400	3.8898	39.171	0	0	0
2016/11/10	2040	04/05/2017			Bond Future	9.6378	96.5717	9.8808	94.4910	2.521	0.0000	0.0000	0
2016/11/10	2040	04/05/2017	9.62	Put	Bond Future	4,191.6300	4.1916	5,273.1300	5.2731	25.801	0	0	0
2016/11/10	2040	04/05/2017	9.64	Put	Bond Future	4,104.7000	4.1047	5,172.0100	5.1720	26.002	0	0	0
2016/11/10	2040	04/05/2017	9.62	Call	Bond Future	4,036.3800	4.0364	3,037.1700	3.0372	(24.755)	0	0	0
2016/11/10	2040	04/05/2017	9.63	Put	Bond Future	4,147.8500	4.1479	5,222.2600	5.2223	25.903	0	0	0
2016/11/10	2040	04/05/2017	9.63	Call	Bond Future	4,079.9700	4.0800	3,073.6700	3.0737	(24.664)	0	0	0
2016/11/10	2040	04/05/2017	9.64	Call	Bond Future	4,124.0600	4.1241	3,110.6600	3.1107	(24.573)	0	0	0
2016/11/10	2040	03/08/2017			Bond Future	9.6771	94.0310	9.9273	91.9088	2.585	0.0000	0.0000	0
2016/11/10	2040	03/08/2017	9.61	Put	Bond Future	5,203.7900	5.2038	6,314.4500	6.3145	21.343	0	0	0
2016/11/10	2040	03/08/2017	9.63	Put	Bond Future	5,112.1900	5.1122	6,210.8000	6.2108	21.490	0	0	0
2016/11/10	2040	03/08/2017	9.61	Call	Bond Future	4,621.3500	4.6213	3,609.8700	3.6099	(21.887)	0	0	0
2016/11/10	2040	03/08/2017	9.62	Put	Bond Future	5,158.0000	5.1580	6,262.6200	6.2626	21.416	0	0	0
2016/11/10	2040	03/08/2017	9.62	Call	Bond Future	4,662.7800	4.6628	3,645.2600	3.6453	(21.822)	0	0	0
2016/11/10	2040	03/08/2017	9.63	Call	Bond Future	4,704.0700	4.7041	3,680.5400	3.6805	(21.758)	0	0	0
2016/11/10	2044	02/02/2017			Bond Future	9.5945	92.0661	9.8353	89.9576	2.511	0.0000	0.0000	20,162
2016/11/10	2044	02/02/2017	9.77	Call	Bond Future	3,684.9400	3.6849	2,523.8900	2.5239	(31.508)	0	0	0
2016/11/10	2044	02/02/2017	9.76	Put	Bond Future	2,176.1700	2.1762	3,133.8200	3.1338	44.006	0	0	0
2016/11/10	2044	02/02/2017	9.78	Put	Bond Future	2,104.7400	2.1047	3,041.9600	3.0420	44.529	0	0	0
2016/11/10	2044	02/02/2017	9.77	Put	Bond Future	2,140.2300	2.1402	3,087.6400	3.0876	44.267	0	0	0
2016/11/10	2044	02/02/2017	9.78	Call	Bond Future	3,736.1100	3.7361	2,564.8700	2.5649	(31.349)	0	0	0
2016/11/10	2044	02/02/2017	9.76	Call	Bond Future	3,634.0800	3.6341	2,483.2700	2.4833	(31.667)	0	0	0
2016/11/10	2044	04/05/2017			Bond Future	9.6391	93.8644	9.8871	91.7140	2.573	0.0000	0.0000	0
2016/11/10	2044	04/05/2017	9.67	Call	Bond Future	4,333.1900	4.3332	3,264.1700	3.2642	(24.671)	0	0	0
2016/11/10	2044	04/05/2017	9.66	Put	Bond Future	4,103.1900	4.1032	5,191.8000	5.1918	26.531	0	0	0
2016/11/10	2044	04/05/2017	9.68	Put	Bond Future	4,017.9500	4.0180	5,092.0300	5.0920	26.732	0	0	0
2016/11/10	2044	04/05/2017	9.67	Put	Bond Future	4,060.2600	4.0603	5,141.6000	5.1416	26.632	0	0	0
2016/11/10	2044	04/05/2017	9.68	Call	Bond Future	4,378.8600	4.3789	3,302.5800	3.3026	(24.579)	0	0	0
2016/11/10	2044	04/05/2017	9.66	Call	Bond Future	4,288.0100	4.2880	3,226.2600	3.2263	(24.761)	0	0	0
2016/11/10	2044	03/08/2017			Bond Future	9.6767	91.3937	9.9318	89.2005	2.636	0.0000	0.0000	0
2016/11/10	2044	03/08/2017	9.62	Put	Bond Future	5,258.8200	5.2588	6,398.4300	6.3984	21.670	0	0	0
2016/11/10	2044	03/08/2017	9.64	Put	Bond Future	5,166.0400	5.1660	6,293.2600	6.2933	21.820	0	0	0
2016/11/10	2044	03/08/2017	9.63	Put	Bond Future	5,212.1200	5.2121	6,345.5300	6.3455	21.746	0	0	0
2016/11/10	2044	03/08/2017	9.64	Call	Bond Future	4,842.9300	4.8429	3,776.9600	3.7770	(22.011)	0	0	0
2016/11/10	2044	03/08/2017	9.62	Call	Bond Future	4,758.8100	4.7588	3,705.2300	3.7052	(22.140)	0	0	0
2016/11/10	2044	03/08/2017	9.63	Call	Bond Future	4,800.6300	4.8006	3,740.8500	3.7408	(22.076)	0	0	0
2016/11/10	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2046	02/02/2017	137.14	Put	Bond Future	1,629.6900	1.6297	1,654.4400	1.6544	1.519	0	0	0
2016/11/10	2046	02/02/2017			Bond Future	135.5103	135.5103	135.4856	135.4856	(0.018)	0.0000	0.0000	17,789
2016/11/10	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2046	02/02/2017	137.13	Put	Bond Future	1,619.6900	1.6197	1,644.4400	1.6444	1.528	0	0	0
2016/11/10	2046	02/02/2017	137.15	Put	Bond Future	1,639.6900	1.6397	1,664.4400	1.6644	1.509	0	0	0
2016/11/10	2046	04/05/2017	138.33	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
2016/11/10	2046	04/05/2017			Bond Future	136.6366		136.6102		(0.019)	0.0000	0.0000	0
2016/11/10	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2046	04/05/2017	138.32	Put	Bond Future	1,683.4500	1.6834	1,709.8200	1.7098	1.566	0	0	0
2016/11/10	2046	04/05/2017	138.34	Put	Bond Future	1,703.4500	1.7034	1,729.8200	1.7298	1.548	0	0	0
2016/11/10	2046	04/05/2017	138.33	Put	Bond Future	1,693.4500	1.6934	1,719.8200	1.7198	1.557	0	0	0
2016/11/10	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2046	03/08/2017	141.17	Put	Bond Future	1,743.0600	1.7431	1,768.4400	1.7684	1.456	0	0	0
2016/11/10	2046	03/08/2017			Bond Future	139.4269	139.4269	139.4016	139.4016	(0.018)	0.0000	0.0000	0
2016/11/10	2046	03/08/2017	141.19	Put	Bond Future	1,763.0600	1.7631	1,788.4400	1.7884	1.440	0	0	0
2016/11/10	2046	03/08/2017	141.18	Put	Bond Future	1,753.0600	1.7531	1,778.4400	1.7784	1.448	0	0	0
2016/11/10	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2050	02/02/2017	144.97	Put	Bond Future	879.3300	0.8793	906.0400	0.9060	3.038	0	0	0
2016/11/10	2050	02/02/2017			Bond Future	144.0907	144.0907	144.0640	144.0640	(0.019)	0.0000	0.0000	23,975
2016/11/10	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2050	02/02/2017	144.96	Put	Bond Future	869.3300	0.8693	896.0400	0.8960	3.072	0	0	0
2016/11/10	2050	02/02/2017	144.98	Put	Bond Future	889.3300	0.8893	916.0400	0.9160	3.003	0	0	0
2016/11/10	2050	04/05/2017			Bond Future	146.9131	146.9131	146.8848	146.8848	(0.019)	0.0000	0.0000	0
2016/11/10	2050	04/05/2017	147.83	Put	Bond Future	916.8900	0.9169	945.1800	0.9452	3.085	0	0	0
2016/11/10	2050	04/05/2017	147.85	Put	Bond Future	936.8900	0.9369	965.1800	0.9652	3.020	0	0	0
2016/11/10	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2050	04/05/2017	147.84	Put	Bond Future	926.8900	0.9269	955.1800	0.9552	3.052	0	0	0
2016/11/10	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2050	03/08/2017			Bond Future	148.2514	148.2514	148.2242	148.2242	(0.018)	0.0000	0.0000	0
2016/11/10	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	2050	03/08/2017	149.22	Put	Bond Future	968.6500	0.9686	995.7800	0.9958	2.801	0	0	0
2016/11/10	2050	03/08/2017	149.24	Put	Bond Future	988.6500	0.9886	1,015.7800	1.0158	2.744	0	0	0
2016/11/10	2050	03/08/2017	149.23	Put	Bond Future	978.6500	0.9786	1,005.7800	1.0058	2.772	0	0	0
2016/11/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	AL37	02/02/2017			Index Future	514.0280	514.0280	510.9170	510.9170	(0.605)	0.0000	0.0000	7
2016/11/10	AL37	04/05/2017			Index Future	524.0650	524.0650	520.8900	520.8900	(0.606)	0.0000	0.0000	0
2016/11/10	AL37	03/08/2017			Index Future	534.7360	534.7360	531.5010	531.5010	(0.605)	0.0000	0.0000	0
2016/11/10	AL7T	02/02/2017			Index Future	594.8970	594.8970	587.2720	587.2720	(1.282)	0.0000	0.0000	2
2016/11/10	AL7T	04/05/2017			Index Future	606.5130	606.5130	598.7340	598.7340	(1.283)	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
2016/11/10	AL7T	03/08/2017			Index Future	618.8630	618.8630	610.9320	610.9320	(1.282)	0.0000	0.0000	0
2016/11/10	ALBI	02/02/2017			Index Future	540.6210	540.6210	532.1050	532.1050	(1.575)	0.0000	0.0000	611
2016/11/10	ALBI	04/05/2017			Index Future	551.1770	551.1770	542.4910	542.4910	(1.576)	0.0000	0.0000	0
2016/11/10	ALBI	03/08/2017			Index Future	562.4000	562.4000	553.5430	553.5430	(1.575)	0.0000	0.0000	0
2016/11/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	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
2016/11/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/10	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	EL28	02/02/2017			Bond Future	130.2266	130.2266	130.2053	130.2053	(0.016)	0.0000	0.0000	0
2016/11/10	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	EL28	02/02/2017	135.10	Put	Bond Future	4,873.3800	4.8734	4,894.7200	4.8947	0.438	0	0	0
2016/11/10	EL28	02/02/2017	135.12	Put	Bond Future	4,893.3800	4.8934	4,914.7200	4.9147	0.436	0	0	0
2016/11/10	EL28	02/02/2017	135.11	Put	Bond Future	4,883.3800	4.8834	4,904.7200	4.9047	0.437	0	0	0
2016/11/10	EL28	04/05/2017			Bond Future	131.0955	131.0955	131.0726	131.0726	(0.017)	0.0000	0.0000	0
2016/11/10	EL28	04/05/2017	137.90	Put	Bond Future	6,804.5500	6.8046	6,827.3600	6.8274	0.335	0	0	0
2016/11/10	EL28	04/05/2017	137.92	Put	Bond Future	6,824.5500	6.8246	6,847.3600	6.8474	0.334	0	0	0
2016/11/10	EL28	04/05/2017	137.91	Put	Bond Future	6,814.5500	6.8146	6,837.3600	6.8374	0.335	0	0	0
2016/11/10	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/10	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	EL28	03/08/2017			Bond Future	133.7730	133.7730	133.7511	133.7511	(0.016)	0.0000	0.0000	0
2016/11/10	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	EL28	03/08/2017	135.16	Put	Bond Future	1,387.0200	1.3870	1,408.9200	1.4089	1.579	0	0	0
2016/11/10	EL28	03/08/2017	135.18	Put	Bond Future	1,407.0200	1.4070	1,428.9200	1.4289	1.556	0	0	0
2016/11/10	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	EL28	03/08/2017	135.17	Put	Bond Future	1,397.0200	1.3970	1,418.9200	1.4189	1.568	0	0	0
2016/11/10	ES33	02/02/2017			Bond Future	10.4534	79.9416	10.6949	78.4142	2.310	0.0000	0.0000	8,789
2016/11/10	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	657.9300	0.6579	100.000	0	0	0
2016/11/10	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	531.8300	0.5318	100.000	0	0	0
2016/11/10	ES33	02/02/2017	10.59	Call	Bond Future	869.4500	0.8694	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	594.8400	0.5948	100.000	0	0	0
2016/11/10	ES33	02/02/2017	10.60	Call	Bond Future	932.5400	0.9325	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	ES33	02/02/2017	10.61	Call	Bond Future	995.5500	0.9956	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	ES33	04/05/2017			Bond Future	10.5286	77.7087	10.7782	76.1509	2.371	0.0000	0.0000	0
2016/11/10	ES33	04/05/2017	10.55	Call	Bond Future	135.3300	0.1353	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	1,485.7300	1.4857	100.000	0	0	0
2016/11/10	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	1,359.3000	1.3593	100.000	0	0	0
2016/11/10	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	1,422.4800	1.4225	100.000	0	0	0
2016/11/10	ES33	04/05/2017	10.56	Call	Bond Future	198.5100	0.1985	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	ES33	04/05/2017	10.54	Call	Bond Future	72.0800	0.0721	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	ES33	03/08/2017			Bond Future	10.5944	79.2921	10.8521	77.7033	2.432	0.0000	0.0000	0
2016/11/10	ES33	03/08/2017	10.53	Put	Bond Future	404.8900	0.4049	1,993.6900	1.9937	392.403	0	0	0
2016/11/10	ES33	03/08/2017	10.55	Put	Bond Future	278.7900	0.2788	1,867.5900	1.8676	569.891	0	0	0
2016/11/10	ES33	03/08/2017	10.54	Put	Bond Future	341.8000	0.3418	1,930.6000	1.9306	464.833	0	0	0
2016/11/10	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	ES42	02/02/2017			Bond Future	10.5632	84.3511	10.8045	82.5982	2.284	0.0000	0.0000	8,777
2016/11/10	ES42	04/05/2017			Bond Future	10.6375	81.7355	10.8869	79.9477	2.345	0.0000	0.0000	0
2016/11/10	ES42	03/08/2017			Bond Future	10.7019	83.4014	10.9592	81.5780	2.404	0.0000	0.0000	0
2016/11/10	GOVI	02/02/2017	533.34	Call	GOVI	50,820.0000	5.0820	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	GOVI	02/02/2017			GOVI	538.4220	538.4220	529.9820	529.9820	(1.568)	0.0000	0.0000	486
2016/11/10	GOVI	02/02/2017	533.32	Call	GOVI	51,020.0000	5.1020	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	GOVI	02/02/2017	533.33	Call	GOVI	50,920.0000	5.0920	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	33,380.0000	3.3380	100.000	0	0	0
2016/11/10	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	33,580.0000	3.3580	100.000	0	0	0
2016/11/10	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	33,480.0000	3.3480	100.000	0	0	0
2016/11/10	GOVI	04/05/2017			GOVI	548.9350	548.9350	540.3270	540.3270	(1.568)	0.0000	0.0000	0
2016/11/10	GOVI	04/05/2017	262.19	Call	GOVI	2,867,450.0000	286.7450	2,781,370.0000	278.1370	(3.002)	0	0	0
2016/11/10	GOVI	04/05/2017	262.20	Call	GOVI	2,867,350.0000	286.7350	2,781,270.0000	278.1270	(3.002)	0	0	0
2016/11/10	GOVI	04/05/2017	262.18	Call	GOVI	2,867,550.0000	286.7550	2,781,470.0000	278.1470	(3.002)	0	0	0
2016/11/10	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/11/10	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	GOVI	03/08/2017			GOVI	560.1130	560.1130	551.3340	551.3340	(1.567)	0.0000	0.0000	0
2016/11/10	GOVI	03/08/2017	561.11	Put	GOVI	9,970.0000	0.9970	97,760.0000	9.7760	880.542	0	0	0
2016/11/10	GOVI	03/08/2017	561.09	Put	GOVI	9,770.0000	0.9770	97,560.0000	9.7560	898.567	0	0	0
2016/11/10	GOVI	03/08/2017	561.10	Put	GOVI	9,870.0000	0.9870	97,660.0000	9.7660	889.463	0	0	0
2016/11/10	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/10	IGOV	02/02/2017			Index Future	253.0290	253.0290	252.9830	252.9830	(0.018)	0.0000	0.0000	1,070
2016/11/10	IGOV	04/05/2017			Index Future	257.9850	257.9850	257.9360	257.9360	(0.019)	0.0000	0.0000	0
2016/11/10	IGOV	03/08/2017			Index Future	263.2530	263.2530	263.2060	263.2060	(0.018)	0.0000	0.0000	0
2016/11/10	ILBI	02/02/2017			Index Future	685.1310	685.1310	685.0140	685.0140	(0.017)	0.0000	0.0000	155
2016/11/10	ILBI	04/05/2017			Index Future	698.4590	698.4590	698.3380	698.3380	(0.017)	0.0000	0.0000	0
2016/11/10	ILBI	03/08/2017			Index Future	712.2070	712.2070	712.0840	712.0840	(0.017)	0.0000	0.0000	0
2016/11/10	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/10	IS01	16/03/2017			Interest Rate Swap	100.0088	100.0088	100.0113	100.0113	0.003	0.0000	0.0000	0
2016/11/10	IS01	15/06/2017			Interest Rate Swap	99.6354	99.6354	99.6400	99.6400	0.005	0.0000	0.0000	0
2016/11/10	IS01	21/09/2017			Interest Rate Swap	99.6829	99.6829	99.6993	99.6993	0.016	0.0000	0.0000	0
2016/11/10	IS01	21/12/2017			Interest Rate Swap	99.9702	99.9702	100.0051	100.0051	0.035	0.0000	0.0000	0
2016/11/10	IS02	18/12/2017			Interest Rate Swap	99.9964	99.9964	100.0304	100.0304	0.034	0.0000	0.0000	0
2016/11/10	IS02	16/03/2018			Interest Rate Swap	99.2892	99.2892	99.3420	99.3420	0.053	0.0000	0.0000	0
2016/11/10	IS02	15/06/2018			Interest Rate Swap	98.9667	98.9667	99.0378	99.0378	0.072	0.0000	0.0000	0
2016/11/10	IS02	21/09/2018			Interest Rate Swap	99.0378	99.0378	99.1326	99.1326	0.096	0.0000	0.0000	0
2016/11/10	IS02	21/12/2018			Interest Rate Swap	99.5400	99.5400	99.6700	99.6700	0.131	0.0000	0.0000	0
2016/11/10	IS05	17/12/2020			Interest Rate Swap	97.9623	97.9623	98.4343	98.4343	0.482	0.0000	0.0000	0
2016/11/10	IS05	16/03/2021			Interest Rate Swap	97.3025	97.3025	97.8167	97.8167	0.528	0.0000	0.0000	0
2016/11/10	IS05	15/06/2021			Interest Rate Swap	96.6098	96.6098	97.1650	97.1650	0.575	0.0000	0.0000	0
2016/11/10	IS05	21/09/2021			Interest Rate Swap	96.8880	96.8880	97.4852	97.4852	0.616	0.0000	0.0000	0
2016/11/10	IS05	21/12/2021			Interest Rate Swap	99.1330	99.1330	99.7623	99.7623	0.635	0.0000	0.0000	50
2016/11/10	IS10	17/12/2025			Interest Rate Swap	98.0043	98.0043	99.2276	99.2276	1.248	0.0000	0.0000	0
2016/11/10	IS10	16/03/2026			Interest Rate Swap	95.0894	95.0894	96.3705	96.3705	1.347	0.0000	0.0000	0
2016/11/10	IS10	15/06/2026			Interest Rate Swap	93.8668	93.8668	95.1980	95.1980	1.418	0.0000	0.0000	0
2016/11/10	IS10	21/09/2026			Interest Rate Swap	95.9653	95.9653	97.3254	97.3254	1.417	0.0000	0.0000	0
2016/11/10	IS10	21/12/2026			Interest Rate Swap	99.6322	99.6322	100.9979	100.9979	1.371	0.0000	0.0000	0
2016/11/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/10	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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2016/11/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/10	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/11/10	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/10	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/10	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/10	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/10	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/10	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/10	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/10	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/10	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/11/10	JBAF	19/09/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/10	R023	02/02/2017	8.85	Call	Bond Future	2,185.5100	2.1855	1,675.9500	1.6759	(23.315)	0	0	0
2016/11/10	R023	02/02/2017			Bond Future	8.5147	99.8554	8.6874	99.0726	2.028	0.0000	0.0000	16,470
2016/11/10	R023	02/02/2017	8.86	Call	Bond Future	2,216.4000	2.2164	1,702.8700	1.7029	(23.170)	0	0	0
2016/11/10	R023	02/02/2017	8.84	Put	Bond Future	687.0400	0.6870	964.2400	0.9642	40.347	0	0	0
2016/11/10	R023	02/02/2017	8.86	Put	Bond Future	659.2900	0.6593	928.5300	0.9285	40.838	0	0	0
2016/11/10	R023	02/02/2017	8.84	Call	Bond Future	2,154.8200	2.1548	1,649.2500	1.6493	(23.462)	0	0	0
2016/11/10	R023	02/02/2017	8.85	Put	Bond Future	673.0500	0.6731	946.2600	0.9463	40.593	0	0	0
2016/11/10	R023	04/05/2017	8.61	Call	Bond Future	1,916.7500	1.9168	1,513.3300	1.5133	(21.047)	0	0	0
2016/11/10	R023	04/05/2017			Bond Future	8.5452	97.8725	8.7274	97.0736	2.132	0.0000	0.0000	0
2016/11/10	R023	04/05/2017	8.59	Call	Bond Future	1,869.5400	1.8695	1,472.4600	1.4725	(21.239)	0	0	0
2016/11/10	R023	04/05/2017	8.60	Call	Bond Future	1,893.0600	1.8931	1,492.8100	1.4928	(21.143)	0	0	0
2016/11/10	R023	04/05/2017	8.59	Put	Bond Future	1,672.1700	1.6722	2,073.9500	2.0740	24.027	0	0	0
2016/11/10	R023	04/05/2017	8.61	Put	Bond Future	1,631.5000	1.6315	2,026.9400	2.0269	24.238	0	0	0
2016/11/10	R023	04/05/2017	8.60	Put	Bond Future	1,651.7400	1.6517	2,050.3500	2.0503	24.133	0	0	0
2016/11/10	R023	03/08/2017	8.60	Put	Bond Future	2,046.4300	2.0464	2,454.5800	2.4546	19.944	0	0	0
2016/11/10	R023	03/08/2017			Bond Future	8.5575	99.8663	8.7496	99.0521	2.245	0.0000	0.0000	0
2016/11/10	R023	03/08/2017	8.59	Put	Bond Future	2,066.9500	2.0669	2,477.7000	2.4777	19.872	0	0	0
2016/11/10	R023	03/08/2017	8.60	Call	Bond Future	2,227.3900	2.2274	1,821.3800	1.8214	(18.228)	0	0	0
2016/11/10	R023	03/08/2017	8.58	Call	Bond Future	2,183.2000	2.1832	1,782.3800	1.7824	(18.359)	0	0	0
2016/11/10	R023	03/08/2017	8.59	Call	Bond Future	2,205.4000	2.2054	1,801.9900	1.8020	(18.292)	0	0	0
2016/11/10	R023	03/08/2017	8.58	Put	Bond Future	2,087.2900	2.0873	2,500.6300	2.5006	19.803	0	0	0
2016/11/10	R035	02/02/2017			Bond Future	9.4906	98.6414	9.7320	96.6894	2.543	0.0000	0.0000	5,762
2016/11/10	R035	02/02/2017	9.51	Call	Bond Future	159.2900	0.1593	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	1,874.7500	1.8747	100.000	0	0	0
2016/11/10	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	1,792.7400	1.7927	100.000	0	0	0
2016/11/10	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	1,710.8300	1.7108	100.000	0	0	0
2016/11/10	R035	02/02/2017	9.52	Call	Bond Future	241.2000	0.2412	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	R035	02/02/2017	9.50	Call	Bond Future	77.2800	0.0773	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	1,864.6900	1.8647	100.000	0	0	0
2016/11/10	R035	04/05/2017			Bond Future	9.5345	96.0638	9.7833	94.0730	2.610	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
2016/11/10	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	1,945.8800	1.9459	100.000	0	0	0
2016/11/10	R035	04/05/2017	9.55	Call	Bond Future	126.1400	0.1261	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R035	04/05/2017	9.54	Call	Bond Future	44.9500	0.0450	0.0000	0.0000	(100.000)	0	0	0
2016/11/10	R035	04/05/2017	9.53	Put	Bond Future	36.3500	0.0363	2,027.1800	2.0272	5476.836	0	0	0
2016/11/10	R035	03/08/2017			Bond Future	9.5693	98.0210	9.8257	95.9906	2.679	0.0000	0.0000	0
2016/11/10	R035	03/08/2017	9.50	Put	Bond Future	560.4900	0.5605	2,590.9500	2.5910	362.265	0	0	0
2016/11/10	R035	03/08/2017	9.52	Put	Bond Future	398.2200	0.3982	2,428.6800	2.4287	509.884	0	0	0
2016/11/10	R035	03/08/2017	9.51	Put	Bond Future	479.3000	0.4793	2,509.7600	2.5098	423.630	0	0	0
2016/11/10	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R186	02/02/2017	8.00	Put	Bond Future	6,265.4500	6.2654	7,633.3100	7.6333	21.832	0	0	0
2016/11/10	R186	02/02/2017	9.40	Call	Bond Future	4,474.8100	4.4748	3,351.0100	3.3510	(25.114)	0	0	0
2016/11/10	R186	02/02/2017	8.81	Put	Bond Future	2,029.6200	2.0296	2,867.0700	2.8671	41.261	0	0	0
2016/11/10	R186	02/02/2017	9.10	Put	Bond Future	1,172.8200	1.1728	1,767.0600	1.7671	50.668	0	0	2,546
2016/11/10	R186	02/02/2017			Bond Future	8.8327	112.1942	9.0502	110.6937	2.462	8.9872	8.9872	103,553
2016/11/10	R186	02/02/2017	9.50	Call	Bond Future	5,008.3600	5.0084	3,824.3600	3.8244	(23.640)	0	0	0
2016/11/10	R186	02/02/2017	8.43	Put	Bond Future	3,696.7200	3.6967	4,834.4800	4.8345	30.778	0	0	0
2016/11/10	R186	02/02/2017	8.80	Put	Bond Future	2,065.5900	2.0656	2,911.5200	2.9115	40.953	0	0	0
2016/11/10	R186	02/02/2017	8.87	Call	Bond Future	2,082.0100	2.0820	1,367.8700	1.3679	(34.301)	0	0	0
2016/11/10	R186	02/02/2017	8.90	Put	Bond Future	1,725.4500	1.7254	2,486.2800	2.4863	44.095	0	0	750
2016/11/10	R186	02/02/2017	8.00	Call	Bond Future	255.3900	0.2554	122.7200	0.1227	(51.948)	0	0	7,000
2016/11/10	R186	02/02/2017	8.60	Call	Bond Future	1,237.4100	1.2374	747.8100	0.7478	(39.567)	0	0	7,000
2016/11/10	R186	02/02/2017	8.81	Call	Bond Future	1,871.0100	1.8710	1,207.9300	1.2079	(35.440)	0	0	0
2016/11/10	R186	02/02/2017	8.37	Call	Bond Future	727.8300	0.7278	405.5900	0.4056	(44.274)	0	0	500
2016/11/10	R186	02/02/2017	8.62	Put	Bond Future	2,785.8700	2.7859	3,780.9100	3.7809	35.717	0	0	0
2016/11/10	R186	02/02/2017	8.79	Call	Bond Future	1,803.6800	1.8037	1,157.5600	1.1576	(35.822)	0	0	0
2016/11/10	R186	02/02/2017	8.95	Call	Bond Future	2,383.7100	2.3837	1,601.5700	1.6016	(32.812)	0	0	0
2016/11/10	R186	02/02/2017	9.02	Call	Bond Future	2,666.9500	2.6669	1,826.0400	1.8260	(31.531)	0	0	0
2016/11/10	R186	02/02/2017	8.87	Put	Bond Future	1,822.9700	1.8230	2,609.3600	2.6094	43.138	0	0	500
2016/11/10	R186	02/02/2017	9.50	Put	Bond Future	489.2600	0.4893	805.7900	0.8058	64.696	0	0	13,500
2016/11/10	R186	02/02/2017	8.43	Call	Bond Future	843.1000	0.8431	480.3300	0.4803	(43.028)	0	0	750
2016/11/10	R186	02/02/2017	8.80	Call	Bond Future	1,837.1600	1.8372	1,182.5600	1.1826	(35.631)	0	0	0
2016/11/10	R186	02/02/2017	8.90	Call	Bond Future	2,192.5300	2.1925	1,452.8300	1.4528	(33.737)	0	0	0
2016/11/10	R186	02/02/2017	9.40	Put	Bond Future	616.9200	0.6169	993.6500	0.9936	61.066	0	0	750
2016/11/10	R186	02/02/2017	9.10	Call	Bond Future	3,013.4000	3.0134	2,107.1100	2.1071	(30.075)	0	0	0
2016/11/10	R186	02/02/2017	8.37	Put	Bond Future	4,014.9800	4.0150	5,193.2700	5.1933	29.347	0	0	0
2016/11/10	R186	02/02/2017	8.60	Put	Bond Future	2,874.6300	2.8746	3,885.5600	3.8856	35.167	0	0	0
2016/11/10	R186	02/02/2017	8.62	Call	Bond Future	1,290.6100	1.2906	785.1200	0.7851	(39.167)	0	0	500
2016/11/10	R186	02/02/2017	8.79	Put	Bond Future	2,101.9800	2.1020	2,956.3900	2.9564	40.648	0	0	0
2016/11/10	R186	02/02/2017	8.95	Put	Bond Future	1,571.0800	1.5711	2,289.4700	2.2895	45.726	0	0	2,546
2016/11/10	R186	02/02/2017	9.02	Put	Bond Future	1,372.9900	1.3730	2,032.6100	2.0326	48.043	0	0	500
2016/11/10	R186	04/05/2017			Bond Future	8.8708	114.3853	9.0973	112.8546	2.553	0.0000	0.0000	0
2016/11/10	R186	04/05/2017	8.89	Put	Bond Future	2,784.3600	2.7844	3,577.0900	3.5771	28.471	0	0	0
2016/11/10	R186	04/05/2017	8.91	Put	Bond Future	2,718.0300	2.7180	3,499.0800	3.4991	28.736	0	0	0
2016/11/10	R186	04/05/2017	8.90	Put	Bond Future	2,751.0500	2.7511	3,537.9400	3.5379	28.603	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
2016/11/10	R186	04/05/2017	8.91	Call	Bond Future	2,985.3300	2.9853	2,235.6900	2.2357	(25.111)	0	0	0
2016/11/10	R186	04/05/2017	8.89	Call	Bond Future	2,915.5700	2.9156	2,177.6100	2.1776	(25.311)	0	0	0
2016/11/10	R186	04/05/2017	8.90	Call	Bond Future	2,950.3300	2.9503	2,206.5300	2.2065	(25.211)	0	0	0
2016/11/10	R186	03/08/2017	8.93	Put	Bond Future	3,292.5300	3.2925	4,083.2000	4.0832	24.014	0	0	0
2016/11/10	R186	03/08/2017			Bond Future	8.8958	111.4096	9.1315	109.8488	2.650	0.0000	0.0000	0
2016/11/10	R186	03/08/2017	8.92	Put	Bond Future	3,325.5300	3.3255	4,121.0800	4.1211	23.923	0	0	0
2016/11/10	R186	03/08/2017	8.91	Call	Bond Future	3,453.3800	3.4534	2,693.0300	2.6930	(22.018)	0	0	0
2016/11/10	R186	03/08/2017	8.93	Call	Bond Future	3,520.9600	3.5210	2,750.8400	2.7508	(21.872)	0	0	0
2016/11/10	R186	03/08/2017	8.92	Call	Bond Future	3,487.2700	3.4873	2,722.0300	2.7220	(21.944)	0	0	0
2016/11/10	R186	03/08/2017	8.91	Put	Bond Future	3,358.3800	3.3584	4,158.8200	4.1588	23.834	0	0	0
2016/11/10	R197	02/02/2017			Bond Future	299.9692	299.9692	299.9129	299.9129	(0.019)	0.0000	0.0000	1,246
2016/11/10	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R197	02/02/2017	302.57	Put	Bond Future	2,600.7500	2.6007	2,657.0600	2.6571	2.165	0	0	0
2016/11/10	R197	02/02/2017	302.59	Put	Bond Future	2,620.7500	2.6207	2,677.0600	2.6771	2.149	0	0	0
2016/11/10	R197	02/02/2017	302.58	Put	Bond Future	2,610.7500	2.6107	2,667.0600	2.6671	2.157	0	0	0
2016/11/10	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R197	04/05/2017	308.58	Put	Bond Future	2,735.1200	2.7351	2,794.8400	2.7948	2.183	0	0	0
2016/11/10	R197	04/05/2017			Bond Future	305.8449	305.8449	305.7852	305.7852	(0.020)	0.0000	0.0000	0
2016/11/10	R197	04/05/2017	308.60	Put	Bond Future	2,755.1200	2.7551	2,814.8400	2.8148	2.168	0	0	0
2016/11/10	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R197	04/05/2017	308.59	Put	Bond Future	2,745.1200	2.7451	2,804.8400	2.8048	2.175	0	0	0
2016/11/10	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R197	03/08/2017			Bond Future	305.1913	305.1913	305.1331	305.1331	(0.019)	0.0000	0.0000	0
2016/11/10	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R197	03/08/2017	308.05	Put	Bond Future	2,858.7300	2.8587	2,916.9000	2.9169	2.035	0	0	0
2016/11/10	R197	03/08/2017	308.07	Put	Bond Future	2,878.7300	2.8787	2,936.9000	2.9369	2.021	0	0	0
2016/11/10	R197	03/08/2017	308.06	Put	Bond Future	2,868.7300	2.8687	2,926.9000	2.9269	2.028	0	0	0
2016/11/10	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R202	02/02/2017			Bond Future	249.2131	249.2131	249.1673	249.1673	(0.018)	0.0000	0.0000	35,809
2016/11/10	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R202	02/02/2017	251.72	Put	Bond Future	2,506.8700	2.5069	2,552.7100	2.5527	1.829	0	0	0
2016/11/10	R202	02/02/2017	251.74	Put	Bond Future	2,526.8700	2.5269	2,572.7100	2.5727	1.814	0	0	0
2016/11/10	R202	02/02/2017	251.73	Put	Bond Future	2,516.8700	2.5169	2,562.7100	2.5627	1.821	0	0	0
2016/11/10	R202	04/05/2017	256.73	Put	Bond Future	2,635.2300	2.6352	2,684.3500	2.6844	1.864	0	0	0
2016/11/10	R202	04/05/2017			Bond Future	254.0948	254.0948	254.0456	254.0456	(0.019)	0.0000	0.0000	0
2016/11/10	R202	04/05/2017	256.72	Put	Bond Future	2,625.2300	2.6252	2,674.3500	2.6744	1.871	0	0	0
2016/11/10	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R202	04/05/2017	256.71	Put	Bond Future	2,615.2300	2.6152	2,664.3500	2.6644	1.878	0	0	0
2016/11/10	R202	03/08/2017	258.36	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
2016/11/10	R202	03/08/2017			Bond Future	255.6187	255.6187	255.5713	255.5713	(0.019)	0.0000	0.0000	0
2016/11/10	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R202	03/08/2017	258.35	Put	Bond Future	2,731.2800	2.7313	2,778.7200	2.7787	1.737	0	0	0
2016/11/10	R202	03/08/2017	258.37	Put	Bond Future	2,751.2800	2.7513	2,798.7200	2.7987	1.724	0	0	0
2016/11/10	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R202	03/08/2017	258.36	Put	Bond Future	2,741.2800	2.7413	2,788.7200	2.7887	1.731	0	0	0
2016/11/10	R203	02/02/2017	7.70	Call	Bond Future	166.5000	0.1665	115.3600	0.1154	(30.715)	0	0	0
2016/11/10	R203	02/02/2017	7.71	Put	Bond Future	134.1600	0.1342	187.8700	0.1879	40.034	0	0	0
2016/11/10	R203	02/02/2017			Bond Future	7.6488	103.6380	7.8313	103.5325	2.386	0.0000	0.0000	24,463
2016/11/10	R203	02/02/2017	7.71	Call	Bond Future	169.5900	0.1696	117.8000	0.1178	(30.538)	0	0	0
2016/11/10	R203	02/02/2017	7.72	Call	Bond Future	172.9100	0.1729	120.4800	0.1205	(30.322)	0	0	0
2016/11/10	R203	02/02/2017	7.70	Put	Bond Future	136.8500	0.1369	191.2100	0.1912	39.722	0	0	0
2016/11/10	R203	02/02/2017	7.72	Put	Bond Future	131.6900	0.1317	184.7600	0.1848	40.299	0	0	0
2016/11/10	R203	04/05/2017	6.91	Call	Bond Future	79.3500	0.0793	48.4400	0.0484	(38.954)	0	0	0
2016/11/10	R203	04/05/2017	6.92	Put	Bond Future	231.3200	0.2313	308.4000	0.3084	33.322	0	0	0
2016/11/10	R203	04/05/2017			Bond Future	7.3507	101.4884	7.6609	101.3801	4.221	0.0000	0.0000	0
2016/11/10	R203	04/05/2017	6.92	Call	Bond Future	80.5300	0.0805	49.2600	0.0493	(38.830)	0	0	0
2016/11/10	R203	04/05/2017	6.93	Call	Bond Future	81.7100	0.0817	50.0900	0.0501	(38.698)	0	0	0
2016/11/10	R203	04/05/2017	6.91	Put	Bond Future	233.6500	0.2336	311.0900	0.3111	33.144	0	0	0
2016/11/10	R203	04/05/2017	6.93	Put	Bond Future	228.9900	0.2290	305.7200	0.3057	33.508	0	0	0
2016/11/10	R203	03/08/2017	4.89	Call	Bond Future	104.5600	0.1046	104.3900	0.1044	(0.163)	0	0	0
2016/11/10	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/10	R203	03/08/2017	4.87	Call	Bond Future	103.4000	0.1034	103.2300	0.1032	(0.164)	0	0	0
2016/11/10	R203	03/08/2017	4.88	Call	Bond Future	103.9800	0.1040	103.8100	0.1038	(0.163)	0	0	0
2016/11/10	R203	03/08/2017	4.87	Put	Bond Future	81.2800	0.0813	81.1100	0.0811	(0.209)	0	0	0
2016/11/10	R203	03/08/2017	4.89	Put	Bond Future	80.2900	0.0803	80.1200	0.0801	(0.212)	0	0	0
2016/11/10	R203	03/08/2017	4.88	Put	Bond Future	80.7800	0.0808	80.6100	0.0806	(0.210)	0	0	0
2016/11/10	R204	02/02/2017	8.28	Call	Bond Future	888.0000	0.8880	686.7600	0.6868	(22.662)	0	0	0
2016/11/10	R204	02/02/2017			Bond Future	7.8347	101.3223	7.9934	101.0511	2.025	0.0000	0.0000	30,155
2016/11/10	R204	02/02/2017	8.29	Call	Bond Future	901.3100	0.9013	698.6200	0.6986	(22.488)	0	0	0
2016/11/10	R204	02/02/2017	8.30	Call	Bond Future	914.7000	0.9147	710.5700	0.7106	(22.317)	0	0	0
2016/11/10	R204	02/02/2017	8.28	Put	Bond Future	129.3900	0.1294	199.3300	0.1993	54.054	0	0	0
2016/11/10	R204	02/02/2017	8.30	Put	Bond Future	122.2000	0.1222	189.2500	0.1893	54.869	0	0	0
2016/11/10	R204	02/02/2017	8.29	Put	Bond Future	125.7500	0.1257	194.2400	0.1942	54.465	0	0	0
2016/11/10	R204	04/05/2017	7.90	Put	Bond Future	481.7800	0.4818	620.4700	0.6205	28.787	0	0	0
2016/11/10	R204	04/05/2017			Bond Future	7.8258	103.3010	8.0114	103.0237	2.371	0.0000	0.0000	0
2016/11/10	R204	04/05/2017	7.92	Put	Bond Future	468.4400	0.4684	604.6700	0.6047	29.082	0	0	0
2016/11/10	R204	04/05/2017	7.90	Call	Bond Future	592.7100	0.5927	454.1300	0.4541	(23.381)	0	0	0
2016/11/10	R204	04/05/2017	7.91	Put	Bond Future	475.0800	0.4751	612.5300	0.6125	28.932	0	0	0
2016/11/10	R204	04/05/2017	7.91	Call	Bond Future	600.9600	0.6010	461.1400	0.4611	(23.266)	0	0	0
2016/11/10	R204	04/05/2017	7.92	Call	Bond Future	609.2600	0.6093	468.2200	0.4682	(23.149)	0	0	0
2016/11/10	R204	03/08/2017	7.77	Put	Bond Future	557.4600	0.5575	704.8300	0.7048	26.436	0	0	0
2016/11/10	R204	03/08/2017			Bond Future	7.7428	101.3626	7.9634	101.0807	2.849	0.0000	0.0000	0
2016/11/10	R204	03/08/2017	7.76	Put	Bond Future	563.4400	0.5634	711.8200	0.7118	26.335	0	0	0
2016/11/10	R204	03/08/2017	7.75	Call	Bond Future	578.7400	0.5787	446.2000	0.4462	(22.901)	0	0	0
2016/11/10	R204	03/08/2017	7.76	Call	Bond Future	585.5000	0.5855	451.9600	0.4520	(22.808)	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
2016/11/10	R204	03/08/2017	7.77	Call	Bond Future	592.3100	0.5923	457.7600	0.4578	(22.716)	0	0	0
2016/11/10	R204	03/08/2017	7.75	Put	Bond Future	569.4800	0.5695	718.8600	0.7189	26.231	0	0	0
2016/11/10	R207	02/02/2017	9.24	Call	Bond Future	2,990.2000	2.9902	2,605.9600	2.6060	(12.850)	0	0	0
2016/11/10	R207	02/02/2017			Bond Future	8.0466	98.4057	8.2042	98.0067	1.958	0.0000	0.0000	86,326
2016/11/10	R207	02/02/2017	8.91	Call	Bond Future	2,223.3200	2.2233	1,864.6600	1.8647	(16.132)	0	0	62
2016/11/10	R207	02/02/2017	9.22	Call	Bond Future	2,942.8800	2.9429	2,559.6800	2.5597	(13.021)	0	0	0
2016/11/10	R207	02/02/2017	9.23	Call	Bond Future	2,966.5300	2.9665	2,582.8100	2.5828	(12.935)	0	0	0
2016/11/10	R207	02/02/2017	8.91	Put	Bond Future	61.9800	0.0620	102.2500	0.1022	64.973	0	0	0
2016/11/10	R207	02/02/2017	9.22	Put	Bond Future	19.9500	0.0200	35.6800	0.0357	78.847	0	0	0
2016/11/10	R207	02/02/2017	9.24	Put	Bond Future	18.4000	0.0184	33.0900	0.0331	79.837	0	0	0
2016/11/10	R207	02/02/2017	9.23	Put	Bond Future	19.1600	0.0192	34.3700	0.0344	79.384	0	0	0
2016/11/10	R207	04/05/2017	8.21	Put	Bond Future	696.5600	0.6966	886.3400	0.8863	27.245	0	0	0
2016/11/10	R207	04/05/2017			Bond Future	8.0675	100.3276	8.2417	99.9201	2.160	0.0000	0.0000	0
2016/11/10	R207	04/05/2017	8.22	Call	Bond Future	1,043.3400	1.0433	823.8200	0.8238	(21.040)	0	0	0
2016/11/10	R207	04/05/2017	8.20	Call	Bond Future	1,016.4700	1.0165	800.4900	0.8005	(21.248)	0	0	0
2016/11/10	R207	04/05/2017	8.21	Call	Bond Future	1,029.9900	1.0300	812.2500	0.8122	(21.140)	0	0	0
2016/11/10	R207	04/05/2017	8.20	Put	Bond Future	706.4000	0.7064	897.9400	0.8979	27.115	0	0	0
2016/11/10	R207	04/05/2017	8.22	Put	Bond Future	686.5700	0.6866	874.5700	0.8746	27.382	0	0	0
2016/11/10	R207	03/08/2017	8.19	Call	Bond Future	1,133.6100	1.1336	916.0800	0.9161	(19.189)	0	0	51
2016/11/10	R207	03/08/2017			Bond Future	8.0502	98.7269	8.2438	98.3121	2.405	0.0000	0.0000	0
2016/11/10	R207	03/08/2017	8.39	Put	Bond Future	664.9900	0.6650	834.0400	0.8340	25.421	0	0	0
2016/11/10	R207	03/08/2017	8.41	Put	Bond Future	649.8500	0.6498	816.1700	0.8162	25.594	0	0	0
2016/11/10	R207	03/08/2017	8.19	Put	Bond Future	833.8300	0.8338	1,031.1400	1.0311	23.663	0	0	0
2016/11/10	R207	03/08/2017	8.40	Put	Bond Future	657.3900	0.6574	825.0700	0.8251	25.507	0	0	0
2016/11/10	R207	03/08/2017	8.41	Call	Bond Future	1,419.1300	1.4191	1,170.6100	1.1706	(17.512)	0	0	0
2016/11/10	R207	03/08/2017	8.39	Call	Bond Future	1,391.7100	1.3917	1,145.9200	1.1459	(17.661)	0	0	0
2016/11/10	R207	03/08/2017	8.40	Call	Bond Future	1,405.3900	1.4054	1,158.2300	1.1582	(17.587)	0	0	0
2016/11/10	R208	02/02/2017			Bond Future	8.2439	97.2423	8.4193	96.6583	2.127	0.0000	0.0000	33,544
2016/11/10	R208	02/02/2017	8.64	Call	Bond Future	1,681.7400	1.6817	1,277.8200	1.2778	(24.018)	0	0	0
2016/11/10	R208	02/02/2017	8.63	Put	Bond Future	377.7500	0.3777	560.8700	0.5609	48.477	0	0	0
2016/11/10	R208	02/02/2017	8.65	Put	Bond Future	360.2600	0.3603	537.2500	0.5373	49.128	0	0	0
2016/11/10	R208	02/02/2017	8.64	Put	Bond Future	369.0000	0.3690	549.0500	0.5491	48.794	0	0	0
2016/11/10	R208	02/02/2017	8.65	Call	Bond Future	1,705.8600	1.7059	1,298.8800	1.2989	(23.858)	0	0	0
2016/11/10	R208	02/02/2017	8.63	Call	Bond Future	1,657.6200	1.6576	1,256.7700	1.2568	(24.182)	0	0	0
2016/11/10	R208	04/05/2017	8.39	Call	Bond Future	1,390.9200	1.3909	1,079.0100	1.0790	(22.425)	0	0	0
2016/11/10	R208	04/05/2017			Bond Future	8.2689	95.7381	8.4575	95.1419	2.281	0.0000	0.0000	0
2016/11/10	R208	04/05/2017	8.37	Call	Bond Future	1,355.4400	1.3554	1,048.5700	1.0486	(22.640)	0	0	0
2016/11/10	R208	04/05/2017	8.38	Call	Bond Future	1,372.9900	1.3730	1,063.6000	1.0636	(22.534)	0	0	0
2016/11/10	R208	04/05/2017	8.37	Put	Bond Future	1,035.3200	1.0353	1,324.5800	1.3246	27.939	0	0	0
2016/11/10	R208	04/05/2017	8.39	Put	Bond Future	1,007.6200	1.0076	1,291.8400	1.2918	28.207	0	0	0
2016/11/10	R208	04/05/2017	8.38	Put	Bond Future	1,021.2700	1.0213	1,308.0100	1.3080	28.077	0	0	0
2016/11/10	R208	03/08/2017	8.32	Call	Bond Future	1,519.1800	1.5192	1,218.3100	1.2183	(19.805)	0	0	0
2016/11/10	R208	03/08/2017			Bond Future	8.2682	97.6886	8.4711	97.0812	2.454	0.0000	0.0000	0
2016/11/10	R208	03/08/2017	8.30	Call	Bond Future	1,487.4600	1.4875	1,190.6400	1.1906	(19.955)	0	0	0
2016/11/10	R208	03/08/2017	8.31	Call	Bond Future	1,503.2700	1.5033	1,204.4300	1.2044	(19.879)	0	0	0
2016/11/10	R208	03/08/2017	8.30	Put	Bond Future	1,391.8800	1.3919	1,702.3900	1.7024	22.309	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
2016/11/10	R208	03/08/2017	8.32	Put	Bond Future	1,363.6100	1.3636	1,670.0700	1.6701	22.474	0	0	0
2016/11/10	R208	03/08/2017	8.31	Put	Bond Future	1,377.6900	1.3777	1,686.1800	1.6862	22.392	0	0	0
2016/11/10	R209	02/02/2017	9.55	Put	Bond Future	1,707.1600	1.7072	2,484.2500	2.4843	45.519	0	0	0
2016/11/10	R209	02/02/2017			Bond Future	9.4279	74.2889	9.6686	72.6602	2.553	0.0000	0.0000	62,133
2016/11/10	R209	02/02/2017	9.54	Put	Bond Future	1,736.7400	1.7367	2,522.2400	2.5222	45.228	0	0	0
2016/11/10	R209	02/02/2017	9.55	Call	Bond Future	2,540.4800	2.5405	1,688.8400	1.6888	(33.523)	0	0	0
2016/11/10	R209	02/02/2017	9.53	Call	Bond Future	2,464.4200	2.4644	1,629.6200	1.6296	(33.874)	0	0	0
2016/11/10	R209	02/02/2017	9.54	Call	Bond Future	2,502.3700	2.5024	1,659.1400	1.6591	(33.697)	0	0	0
2016/11/10	R209	02/02/2017	9.53	Put	Bond Future	1,766.5700	1.7666	2,560.5000	2.5605	44.942	0	0	0
2016/11/10	R209	04/05/2017	9.48	Put	Bond Future	2,930.8300	2.9308	3,785.7800	3.7858	29.171	0	0	0
2016/11/10	R209	04/05/2017			Bond Future	9.4675	72.5885	9.7151	70.9275	2.615	0.0000	0.0000	0
2016/11/10	R209	04/05/2017	9.47	Put	Bond Future	2,965.3400	2.9653	3,826.3700	3.8264	29.036	0	0	0
2016/11/10	R209	04/05/2017	9.46	Call	Bond Future	2,948.7100	2.9487	2,154.8300	2.1548	(26.923)	0	0	0
2016/11/10	R209	04/05/2017	9.47	Call	Bond Future	2,982.4100	2.9824	2,182.4200	2.1824	(26.824)	0	0	0
2016/11/10	R209	04/05/2017	9.48	Call	Bond Future	3,016.1000	3.0161	2,210.0300	2.2100	(26.726)	0	0	0
2016/11/10	R209	04/05/2017	9.46	Put	Bond Future	2,999.9400	2.9999	3,867.0800	3.8671	28.905	0	0	0
2016/11/10	R209	03/08/2017			Bond Future	9.4984	74.0676	9.7528	72.3734	2.678	0.0000	0.0000	0
2016/11/10	R209	03/08/2017	9.44	Call	Bond Future	3,563.6300	3.5636	2,756.5800	2.7566	(22.647)	0	0	0
2016/11/10	R209	03/08/2017	9.43	Put	Bond Future	3,996.9500	3.9969	4,889.0000	4.8890	22.318	0	0	0
2016/11/10	R209	03/08/2017	9.45	Put	Bond Future	3,925.1100	3.9251	4,807.3200	4.8073	22.476	0	0	0
2016/11/10	R209	03/08/2017	9.44	Put	Bond Future	3,961.0300	3.9610	4,848.1500	4.8481	22.396	0	0	0
2016/11/10	R209	03/08/2017	9.45	Call	Bond Future	3,596.0200	3.5960	2,784.0600	2.7841	(22.579)	0	0	0
2016/11/10	R209	03/08/2017	9.43	Call	Bond Future	3,531.1300	3.5311	2,729.0100	2.7290	(22.716)	0	0	0
2016/11/10	R210	02/02/2017	190.85	Put	Bond Future	1,566.8700	1.5669	1,601.3000	1.6013	2.197	0	0	0
2016/11/10	R210	02/02/2017			Bond Future	189.2831	189.2831	189.2487	189.2487	(0.018)	0.0000	0.0000	1,983
2016/11/10	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R210	02/02/2017	190.84	Put	Bond Future	1,556.8700	1.5569	1,591.3000	1.5913	2.211	0	0	0
2016/11/10	R210	02/02/2017	190.86	Put	Bond Future	1,576.8700	1.5769	1,611.3000	1.6113	2.183	0	0	0
2016/11/10	R210	04/05/2017			Bond Future	190.6744	190.6744	190.6377	190.6377	(0.019)	0.0000	0.0000	0
2016/11/10	R210	04/05/2017	192.31	Put	Bond Future	1,635.5600	1.6356	1,672.3000	1.6723	2.246	0	0	0
2016/11/10	R210	04/05/2017	192.33	Put	Bond Future	1,655.5600	1.6556	1,692.3000	1.6923	2.219	0	0	0
2016/11/10	R210	04/05/2017	192.32	Put	Bond Future	1,645.5600	1.6456	1,682.3000	1.6823	2.233	0	0	0
2016/11/10	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R210	03/08/2017	196.29	Put	Bond Future	1,721.4600	1.7215	1,757.0300	1.7570	2.066	0	0	0
2016/11/10	R210	03/08/2017			Bond Future	194.5685	194.5685	194.5330	194.5330	(0.018)	0.0000	0.0000	0
2016/11/10	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R210	03/08/2017	196.28	Put	Bond Future	1,711.4600	1.7115	1,747.0300	1.7470	2.078	0	0	0
2016/11/10	R210	03/08/2017	196.30	Put	Bond Future	1,731.4600	1.7315	1,767.0300	1.7670	2.054	0	0	0
2016/11/10	R212	02/02/2017	149.29	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
2016/11/10	R212	02/02/2017			Bond Future	148.1590	148.1590	148.1314	148.1314	(0.019)	0.0000	0.0000	3,380
2016/11/10	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R212	02/02/2017	149.27	Put	Bond Future	1,111.0400	1.1110	1,138.6100	1.1386	2.481	0	0	0
2016/11/10	R212	02/02/2017	149.29	Put	Bond Future	1,131.0400	1.1310	1,158.6100	1.1586	2.438	0	0	0
2016/11/10	R212	02/02/2017	149.28	Put	Bond Future	1,121.0400	1.1210	1,148.6100	1.1486	2.459	0	0	0
2016/11/10	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R212	04/05/2017			Bond Future	151.0612	151.0612	151.0319	151.0319	(0.019)	0.0000	0.0000	0
2016/11/10	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R212	04/05/2017	152.23	Put	Bond Future	1,168.8300	1.1688	1,198.0900	1.1981	2.503	0	0	0
2016/11/10	R212	04/05/2017	152.25	Put	Bond Future	1,188.8300	1.1888	1,218.0900	1.2181	2.461	0	0	0
2016/11/10	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R212	04/05/2017	152.24	Put	Bond Future	1,178.8300	1.1788	1,208.0900	1.2081	2.482	0	0	0
2016/11/10	R212	03/08/2017			Bond Future	152.1159	152.1159	152.0875	152.0875	(0.019)	0.0000	0.0000	0
2016/11/10	R212	03/08/2017	153.34	Put	Bond Future	1,224.0500	1.2241	1,252.5000	1.2525	2.324	0	0	0
2016/11/10	R212	03/08/2017	153.36	Put	Bond Future	1,244.0500	1.2441	1,272.5000	1.2725	2.287	0	0	0
2016/11/10	R212	03/08/2017	153.35	Put	Bond Future	1,234.0500	1.2341	1,262.5000	1.2625	2.305	0	0	0
2016/11/10	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/10	R213	02/02/2017	9.40	Call	Bond Future	2,468.9000	2.4689	1,678.4500	1.6784	(32.016)	0	0	0
2016/11/10	R213	02/02/2017	9.42	Call	Bond Future	2,545.4000	2.5454	1,739.2000	1.7392	(31.673)	0	0	0
2016/11/10	R213	02/02/2017			Bond Future	9.2823	85.3649	9.5084	83.8523	2.435	0.0000	0.0000	51,202
2016/11/10	R213	02/02/2017	9.41	Call	Bond Future	2,507.0900	2.5071	1,708.7500	1.7088	(31.843)	0	0	0
2016/11/10	R213	02/02/2017	9.40	Put	Bond Future	1,676.4900	1.6765	2,398.6900	2.3987	43.078	0	0	0
2016/11/10	R213	02/02/2017	9.42	Put	Bond Future	1,619.3900	1.6194	2,325.8400	2.3258	43.624	0	0	0
2016/11/10	R213	02/02/2017	9.41	Put	Bond Future	1,647.8400	1.6478	2,362.1500	2.3622	43.348	0	0	0
2016/11/10	R213	04/05/2017			Bond Future	9.3223	83.4796	9.5556	81.9369	2.502	0.0000	0.0000	0
2016/11/10	R213	04/05/2017	9.35	Put	Bond Future	2,804.7100	2.8047	3,591.2100	3.5912	28.042	0	0	0
2016/11/10	R213	04/05/2017	9.37	Put	Bond Future	2,740.7200	2.7407	3,515.8200	3.5158	28.281	0	0	0
2016/11/10	R213	04/05/2017	9.35	Call	Bond Future	2,989.8600	2.9899	2,233.6200	2.2336	(25.293)	0	0	0
2016/11/10	R213	04/05/2017	9.36	Put	Bond Future	2,772.5700	2.7726	3,553.3700	3.5534	28.162	0	0	0
2016/11/10	R213	04/05/2017	9.36	Call	Bond Future	3,024.4900	3.0245	2,262.5500	2.2625	(25.192)	0	0	0
2016/11/10	R213	04/05/2017	9.37	Call	Bond Future	3,059.3400	3.0593	2,291.7000	2.2917	(25.092)	0	0	0
2016/11/10	R213	03/08/2017	9.33	Put	Bond Future	3,684.7400	3.6847	4,496.8800	4.4969	22.041	0	0	0
2016/11/10	R213	03/08/2017			Bond Future	9.3527	85.1803	9.5932	83.6069	2.572	0.0000	0.0000	0
2016/11/10	R213	03/08/2017	9.35	Put	Bond Future	3,617.3600	3.6174	4,420.2300	4.4202	22.195	0	0	0
2016/11/10	R213	03/08/2017	9.33	Call	Bond Future	3,534.1700	3.5342	2,772.8900	2.7729	(21.541)	0	0	0
2016/11/10	R213	03/08/2017	9.34	Put	Bond Future	3,650.9400	3.6509	4,458.4400	4.4584	22.118	0	0	0
2016/11/10	R213	03/08/2017	9.34	Call	Bond Future	3,566.8000	3.5668	2,800.8800	2.8009	(21.474)	0	0	0
2016/11/10	R213	03/08/2017	9.35	Call	Bond Future	3,599.5900	3.5996	2,829.0400	2.8290	(21.407)	0	0	0
2016/11/10	R214	02/02/2017			Bond Future	9.5041	74.6423	9.7448	72.9421	2.533	0.0000	0.0000	34,384
2016/11/10	R214	02/02/2017	9.67	Call	Bond Future	2,878.6000	2.8786	1,950.3700	1.9504	(32.246)	0	0	0
2016/11/10	R214	02/02/2017	9.66	Put	Bond Future	1,728.9400	1.7289	2,509.4400	2.5094	45.143	0	0	0
2016/11/10	R214	02/02/2017	9.68	Put	Bond Future	1,671.0500	1.6710	2,434.6100	2.4346	45.693	0	0	0
2016/11/10	R214	02/02/2017	9.67	Put	Bond Future	1,699.7400	1.6997	2,471.7500	2.4718	45.419	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
2016/11/10	R214	02/02/2017	9.68	Call	Bond Future	2,919.9700	2.9200	1,983.2900	1.9833	(32.078)	0	0	0
2016/11/10	R214	02/02/2017	9.66	Call	Bond Future	2,837.6400	2.8376	1,917.9000	1.9179	(32.412)	0	0	0
2016/11/10	R214	04/05/2017	9.58	Put	Bond Future	3,034.9500	3.0350	3,907.8700	3.9079	28.762	0	0	0
2016/11/10	R214	04/05/2017			Bond Future	9.5422	72.8014	9.7896	71.0674	2.592	0.0000	0.0000	0
2016/11/10	R214	04/05/2017	9.57	Put	Bond Future	3,069.2200	3.0692	3,948.4200	3.9484	28.646	0	0	0
2016/11/10	R214	04/05/2017	9.58	Call	Bond Future	3,304.2600	3.3043	2,443.1500	2.4431	(26.061)	0	0	0
2016/11/10	R214	04/05/2017	9.56	Call	Bond Future	3,230.9300	3.2309	2,382.3600	2.3824	(26.264)	0	0	0
2016/11/10	R214	04/05/2017	9.57	Call	Bond Future	3,267.3900	3.2674	2,412.5600	2.4126	(26.162)	0	0	0
2016/11/10	R214	04/05/2017	9.56	Put	Bond Future	3,104.0200	3.1040	3,989.4800	3.9895	28.526	0	0	0
2016/11/10	R214	03/08/2017	9.51	Call	Bond Future	3,776.9800	3.7770	2,932.2000	2.9322	(22.367)	0	0	0
2016/11/10	R214	03/08/2017			Bond Future	9.5723	74.2845	9.8263	72.5160	2.653	0.0000	0.0000	0
2016/11/10	R214	03/08/2017	9.52	Call	Bond Future	3,812.0400	3.8120	2,962.1600	2.9622	(22.295)	0	0	0
2016/11/10	R214	03/08/2017	9.53	Call	Bond Future	3,847.0100	3.8470	2,992.0200	2.9920	(22.225)	0	0	0
2016/11/10	R214	03/08/2017	9.51	Put	Bond Future	4,222.2800	4.2223	5,146.0600	5.1461	21.879	0	0	0
2016/11/10	R214	03/08/2017	9.53	Put	Bond Future	4,148.9300	4.1489	5,062.5000	5.0625	22.019	0	0	0
2016/11/10	R214	03/08/2017	9.52	Put	Bond Future	4,185.5900	4.1856	5,104.2700	5.1043	21.949	0	0	0
2016/11/10	R248	02/02/2017	9.76	Put	Bond Future	2,146.0800	2.1461	3,109.8000	3.1098	44.906	0	0	0
2016/11/10	R248	02/02/2017	9.78	Put	Bond Future	2,076.5900	2.0766	3,019.6500	3.0196	45.414	0	0	0
2016/11/10	R248	02/02/2017			Bond Future	9.5504	95.9381	9.7965	93.7223	2.576	0.0000	0.0000	61,332
2016/11/10	R248	02/02/2017	9.77	Put	Bond Future	2,111.1900	2.1112	3,064.5600	3.0646	45.158	0	0	0
2016/11/10	R248	02/02/2017	9.76	Call	Bond Future	4,039.4300	4.0394	2,787.3600	2.7874	(30.996)	0	0	0
2016/11/10	R248	02/02/2017	9.77	Call	Bond Future	4,093.1600	4.0932	2,830.7400	2.8307	(30.842)	0	0	0
2016/11/10	R248	02/02/2017	9.78	Call	Bond Future	4,147.0200	4.1470	2,874.2900	2.8743	(30.690)	0	0	0
2016/11/10	R248	04/05/2017	9.66	Call	Bond Future	4,561.6800	4.5617	3,410.9600	3.4110	(25.226)	0	0	0
2016/11/10	R248	04/05/2017			Bond Future	9.5899	93.3712	9.8429	91.1115	2.639	0.0000	0.0000	0
2016/11/10	R248	04/05/2017	9.67	Call	Bond Future	4,609.2900	4.6093	3,450.8500	3.4508	(25.133)	0	0	0
2016/11/10	R248	04/05/2017	9.65	Put	Bond Future	3,968.1200	3.9681	5,084.8200	5.0848	28.142	0	0	0
2016/11/10	R248	04/05/2017	9.67	Put	Bond Future	3,882.7600	3.8828	4,984.0000	4.9840	28.362	0	0	0
2016/11/10	R248	04/05/2017	9.65	Call	Bond Future	4,514.2900	4.5143	3,371.3100	3.3713	(25.319)	0	0	0
2016/11/10	R248	04/05/2017	9.66	Put	Bond Future	3,925.2500	3.9252	5,034.2100	5.0342	28.252	0	0	0
2016/11/10	R248	03/08/2017			Bond Future	9.6213	95.2735	9.8813	92.9686	2.702	0.0000	0.0000	0
2016/11/10	R248	03/08/2017	9.57	Call	Bond Future	5,104.5200	5.1045	3,990.0300	3.9900	(21.833)	0	0	0
2016/11/10	R248	03/08/2017	9.56	Put	Bond Future	5,618.4400	5.6184	6,815.1800	6.8152	21.300	0	0	0
2016/11/10	R248	03/08/2017	9.58	Put	Bond Future	5,525.4700	5.5255	6,709.4600	6.7095	21.428	0	0	0
2016/11/10	R248	03/08/2017	9.57	Put	Bond Future	5,571.6300	5.5716	6,762.0000	6.7620	21.365	0	0	0
2016/11/10	R248	03/08/2017	9.58	Call	Bond Future	5,149.7800	5.1498	4,028.9100	4.0289	(21.765)	0	0	0
2016/11/10	R248	03/08/2017	9.56	Call	Bond Future	5,059.7500	5.0598	3,951.6300	3.9516	(21.901)	0	0	0

Total

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