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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/11/2016 TO 14/11/2016

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
2016/11/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	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
2016/11/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	2025	02/02/2017	130.01	Put	Bond Future	935.8700	0.9359	960.0500	0.9600	2.584	0	0	0
2016/11/14	2025	02/02/2017			Bond Future	129.0741	129.0741	129.0500	129.0500	(0.019)	0.0000	0.0000	3,255
2016/11/14	2025	02/02/2017	130.00	Put	Bond Future	925.8700	0.9259	950.0500	0.9500	2.612	0	0	0
2016/11/14	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2025	02/02/2017	129.99	Put	Bond Future	915.8700	0.9159	940.0500	0.9400	2.640	0	0	0
2016/11/14	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2025	04/05/2017			Bond Future	131.6015	131.6015	131.5730	131.5730	(0.022)	0.0000	0.0000	0
2016/11/14	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2025	04/05/2017	132.56	Put	Bond Future	958.5000	0.9585	986.9900	0.9870	2.972	0	0	0
2016/11/14	2025	04/05/2017	132.58	Put	Bond Future	978.5000	0.9785	1,006.9900	1.0070	2.912	0	0	0
2016/11/14	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2025	04/05/2017	132.57	Put	Bond Future	968.5000	0.9685	996.9900	0.9970	2.942	0	0	0
2016/11/14	2025	03/08/2017			Bond Future	132.9547	132.9547	132.9245	132.9245	(0.023)	0.0000	0.0000	0
2016/11/14	2025	03/08/2017	133.96	Put	Bond Future	1,005.2700	1.0053	1,035.4900	1.0355	3.006	0	0	0
2016/11/14	2025	03/08/2017	133.98	Put	Bond Future	1,025.2700	1.0253	1,055.4900	1.0555	2.948	0	0	0
2016/11/14	2025	03/08/2017	133.97	Put	Bond Future	1,015.2700	1.0153	1,045.4900	1.0455	2.977	0	0	0
2016/11/14	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2030	02/02/2017	9.29	Put	Bond Future	2,016.7000	2.0167	2,255.3300	2.2553	11.833	0	0	0
2016/11/14	2030	02/02/2017			Bond Future	9.5849	88.5210	9.6204	88.2824	0.370	0.0000	0.0000	38,639
2016/11/14	2030	02/02/2017	9.31	Put	Bond Future	1,877.8900	1.8779	2,116.5200	2.1165	12.707	0	0	0
2016/11/14	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2030	02/02/2017	9.30	Put	Bond Future	1,947.2600	1.9473	2,185.8900	2.1859	12.255	0	0	0
2016/11/14	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2030	04/05/2017			Bond Future	9.6419	90.2494	9.6790	90.0035	0.385	0.0000	0.0000	0
2016/11/14	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2030	04/05/2017	9.32	Put	Bond Future	2,172.4800	2.1725	2,418.4000	2.4184	11.320	0	0	0
2016/11/14	2030	04/05/2017	9.34	Put	Bond Future	2,035.3500	2.0353	2,281.2700	2.2813	12.082	0	0	0
2016/11/14	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2030	04/05/2017	9.33	Put	Bond Future	2,103.8800	2.1039	2,349.8000	2.3498	11.689	0	0	0
2016/11/14	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2030	03/08/2017	9.34	Put	Bond Future	2,336.3500	2.3363	2,588.0800	2.5881	10.774	0	0	0
2016/11/14	2030	03/08/2017			Bond Future	9.6907	88.0795	9.7293	87.8278	0.398	0.0000	0.0000	0
2016/11/14	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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2016/11/14	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2030	03/08/2017	9.33	Put	Bond Future	2,404.2200	2.4042	2,655.9500	2.6560	10.470	0	0	0
2016/11/14	2030	03/08/2017	9.35	Put	Bond Future	2,268.5600	2.2686	2,520.2900	2.5203	11.096	0	0	0
2016/11/14	2032	02/02/2017	9.53	Call	Bond Future	1,693.9800	1.6940	1,548.3600	1.5484	(8.596)	0	0	0
2016/11/14	2032	02/02/2017			Bond Future	9.7017	91.5275	9.7371	91.2732	0.365	0.0000	0.0000	18,016
2016/11/14	2032	02/02/2017	9.51	Call	Bond Future	1,633.2000	1.6332	1,490.4700	1.4905	(8.739)	0	0	0
2016/11/14	2032	02/02/2017	9.52	Call	Bond Future	1,663.3400	1.6633	1,519.1700	1.5192	(8.668)	0	0	0
2016/11/14	2032	02/02/2017	9.51	Put	Bond Future	3,028.0500	3.0281	3,139.6700	3.1397	3.686	0	0	0
2016/11/14	2032	02/02/2017	9.53	Put	Bond Future	2,941.8200	2.9418	3,050.5500	3.0506	3.696	0	0	0
2016/11/14	2032	02/02/2017	9.52	Put	Bond Future	2,984.6400	2.9846	3,094.8200	3.0948	3.692	0	0	0
2016/11/14	2032	04/05/2017	9.45	Call	Bond Future	2,171.7800	2.1718	2,041.0500	2.0410	(6.019)	0	0	0
2016/11/14	2032	04/05/2017			Bond Future	9.7571	89.1548	9.7940	88.8929	0.379	0.0000	0.0000	0
2016/11/14	2032	04/05/2017	9.46	Call	Bond Future	2,200.3000	2.2003	2,068.5500	2.0685	(5.988)	0	0	0
2016/11/14	2032	04/05/2017	9.44	Put	Bond Future	4,437.2000	4.4372	4,569.3700	4.5694	2.979	0	0	0
2016/11/14	2032	04/05/2017	9.46	Put	Bond Future	4,346.7800	4.3468	4,476.9300	4.4769	2.994	0	0	0
2016/11/14	2032	04/05/2017	9.44	Call	Bond Future	2,143.5000	2.1435	2,013.7700	2.0138	(6.052)	0	0	0
2016/11/14	2032	04/05/2017	9.45	Put	Bond Future	4,391.8300	4.3918	4,523.0000	4.5230	2.987	0	0	0
2016/11/14	2032	03/08/2017	9.43	Put	Bond Future	5,452.6800	5.4527	5,589.3300	5.5893	2.506	0	0	0
2016/11/14	2032	03/08/2017			Bond Future	9.8027	90.9702	9.8410	90.7022	0.391	0.0000	0.0000	0
2016/11/14	2032	03/08/2017	9.45	Put	Bond Future	5,363.8300	5.3638	5,498.8600	5.4989	2.517	0	0	0
2016/11/14	2032	03/08/2017	9.44	Put	Bond Future	5,408.1300	5.4081	5,543.9600	5.5440	2.512	0	0	0
2016/11/14	2032	03/08/2017	9.44	Call	Bond Future	2,808.3600	2.8084	2,676.1400	2.6761	(4.708)	0	0	0
2016/11/14	2032	03/08/2017	9.43	Call	Bond Future	2,779.6800	2.7797	2,648.2800	2.6483	(4.727)	0	0	0
2016/11/14	2032	03/08/2017	9.45	Call	Bond Future	2,837.2000	2.8372	2,704.1800	2.7042	(4.688)	0	0	0
2016/11/14	2033	02/02/2017			Bond Future	108.0094	108.0094	107.9898	107.9898	(0.018)	0.0000	0.0000	5,474
2016/11/14	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2033	02/02/2017	109.70	Put	Bond Future	1,690.6000	1.6906	1,710.2300	1.7102	1.161	0	0	0
2016/11/14	2033	02/02/2017	109.71	Put	Bond Future	1,700.6000	1.7006	1,720.2300	1.7202	1.154	0	0	0
2016/11/14	2033	02/02/2017	109.72	Put	Bond Future	1,710.6000	1.7106	1,730.2300	1.7302	1.148	0	0	0
2016/11/14	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2033	04/05/2017			Bond Future	109.0851	109.0851	109.0619	109.0619	(0.021)	0.0000	0.0000	0
2016/11/14	2033	04/05/2017	110.83	Put	Bond Future	1,744.8900	1.7449	1,768.0800	1.7681	1.329	0	0	0
2016/11/14	2033	04/05/2017	110.85	Put	Bond Future	1,764.8900	1.7649	1,788.0800	1.7881	1.314	0	0	0
2016/11/14	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2033	04/05/2017	110.84	Put	Bond Future	1,754.8900	1.7549	1,778.0800	1.7781	1.321	0	0	0
2016/11/14	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2033	03/08/2017	113.14	Put	Bond Future	1,828.6600	1.8287	1,853.3500	1.8534	1.350	0	0	0
2016/11/14	2033	03/08/2017			Bond Future	111.3113	111.3113	111.2867	111.2867	(0.022)	0.0000	0.0000	0
2016/11/14	2033	03/08/2017	113.13	Put	Bond Future	1,818.6600	1.8187	1,843.3500	1.8434	1.358	0	0	0
2016/11/14	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2033	03/08/2017	113.12	Put	Bond Future	1,808.6600	1.8087	1,833.3500	1.8334	1.365	0	0	0

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2016/11/14	2037	02/02/2017	9.68	Put	Bond Future	3,404.1800	3.4042	3,502.4800	3.5025	2.888	0	0	0
2016/11/14	2037	02/02/2017			Bond Future	9.8899	88.1495	9.9201	87.9135	0.306	0.0000	0.0000	41,573
2016/11/14	2037	02/02/2017	9.67	Put	Bond Future	3,452.9300	3.4529	3,552.5900	3.5526	2.886	0	0	0
2016/11/14	2037	02/02/2017	9.68	Call	Bond Future	1,739.2600	1.7393	1,601.6100	1.6016	(7.914)	0	0	0
2016/11/14	2037	02/02/2017	9.66	Call	Bond Future	1,675.9900	1.6760	1,541.0700	1.5411	(8.050)	0	0	0
2016/11/14	2037	02/02/2017	9.67	Call	Bond Future	1,707.4500	1.7075	1,571.1600	1.5712	(7.982)	0	0	0
2016/11/14	2037	02/02/2017	9.66	Put	Bond Future	3,502.1500	3.5021	3,603.1800	3.6032	2.885	0	0	0
2016/11/14	2037	04/05/2017			Bond Future	9.9471	89.8707	9.9786	89.6275	0.317	0.0000	0.0000	0
2016/11/14	2037	04/05/2017	9.58	Put	Bond Future	5,317.7200	5.3177	5,436.0300	5.4360	2.225	0	0	0
2016/11/14	2037	04/05/2017	9.60	Put	Bond Future	5,217.8600	5.2179	5,334.3100	5.3343	2.232	0	0	0
2016/11/14	2037	04/05/2017	9.59	Put	Bond Future	5,267.7400	5.2677	5,385.1100	5.3851	2.228	0	0	0
2016/11/14	2037	04/05/2017	9.60	Call	Bond Future	2,468.8300	2.4688	2,342.0700	2.3421	(5.134)	0	0	0
2016/11/14	2037	04/05/2017	9.58	Call	Bond Future	2,406.1700	2.4062	2,281.2700	2.2813	(5.191)	0	0	0
2016/11/14	2037	04/05/2017	9.59	Call	Bond Future	2,437.5100	2.4375	2,311.6700	2.3117	(5.163)	0	0	0
2016/11/14	2037	03/08/2017	9.57	Call	Bond Future	2,961.7000	2.9617	2,838.0400	2.8380	(4.175)	0	0	0
2016/11/14	2037	03/08/2017			Bond Future	9.9974	87.4427	10.0300	87.1938	0.326	0.0000	0.0000	0
2016/11/14	2037	03/08/2017	9.58	Call	Bond Future	2,993.1300	2.9931	2,868.7000	2.8687	(4.157)	0	0	0
2016/11/14	2037	03/08/2017	9.56	Put	Bond Future	6,378.5800	6.3786	6,504.6400	6.5046	1.976	0	0	0
2016/11/14	2037	03/08/2017	9.57	Put	Bond Future	6,328.9100	6.3289	6,454.1900	6.4542	1.979	0	0	0
2016/11/14	2037	03/08/2017	9.58	Put	Bond Future	6,279.2400	6.2792	6,403.7500	6.4038	1.983	0	0	0
2016/11/14	2037	03/08/2017	9.56	Call	Bond Future	2,930.1600	2.9302	2,807.2800	2.8073	(4.194)	0	0	0
2016/11/14	2038	02/02/2017	137.07	Put	Bond Future	2,331.9600	2.3320	2,357.3000	2.3573	1.087	0	0	0
2016/11/14	2038	02/02/2017			Bond Future	134.7380	134.7380	134.7127	134.7127	(0.019)	0.0000	0.0000	22,835
2016/11/14	2038	02/02/2017	137.06	Put	Bond Future	2,321.9600	2.3220	2,347.3000	2.3473	1.091	0	0	0
2016/11/14	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2038	02/02/2017	137.05	Put	Bond Future	2,311.9600	2.3120	2,337.3000	2.3373	1.096	0	0	0
2016/11/14	2038	04/05/2017	139.77	Put	Bond Future	2,393.6400	2.3936	2,423.4000	2.4234	1.243	0	0	0
2016/11/14	2038	04/05/2017			Bond Future	137.3764	137.3764	137.3466	137.3466	(0.022)	0.0000	0.0000	0
2016/11/14	2038	04/05/2017	139.79	Put	Bond Future	2,413.6400	2.4136	2,443.4000	2.4434	1.233	0	0	0
2016/11/14	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2038	04/05/2017	139.78	Put	Bond Future	2,403.6400	2.4036	2,433.4000	2.4334	1.238	0	0	0
2016/11/14	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2038	03/08/2017			Bond Future	138.6808	138.6808	138.6494	138.6494	(0.023)	0.0000	0.0000	0
2016/11/14	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2038	03/08/2017	141.16	Put	Bond Future	2,479.1700	2.4792	2,510.6300	2.5106	1.269	0	0	0
2016/11/14	2038	03/08/2017	141.18	Put	Bond Future	2,499.1700	2.4992	2,530.6300	2.5306	1.259	0	0	0
2016/11/14	2038	03/08/2017	141.17	Put	Bond Future	2,489.1700	2.4892	2,520.6300	2.5206	1.264	0	0	0
2016/11/14	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2040	02/02/2017	9.58	Call	Bond Future	1,472.8900	1.4729	1,358.1100	1.3581	(7.793)	0	0	0
2016/11/14	2040	02/02/2017			Bond Future	9.9294	91.8193	9.9545	91.6097	0.253	0.0000	0.0000	8,238
2016/11/14	2040	02/02/2017	9.59	Call	Bond Future	1,502.4400	1.5024	1,386.3800	1.3864	(7.725)	0	0	0
2016/11/14	2040	02/02/2017	9.60	Call	Bond Future	1,532.3600	1.5324	1,415.0200	1.4150	(7.657)	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
2016/11/14	2040	02/02/2017	9.58	Put	Bond Future	4,474.3400	4.4743	4,569.2100	4.5692	2.120	0	0	0
2016/11/14	2040	02/02/2017	9.60	Put	Bond Future	4,357.6800	4.3577	4,449.9900	4.4500	2.118	0	0	0
2016/11/14	2040	02/02/2017	9.59	Put	Bond Future	4,415.7600	4.4158	4,509.3500	4.5094	2.119	0	0	0
2016/11/14	2040	04/05/2017			Bond Future	9.9861	93.6122	10.0123	93.3957	0.262	0.0000	0.0000	0
2016/11/14	2040	04/05/2017	9.62	Put	Bond Future	5,774.6900	5.7747	5,872.7300	5.8727	1.698	0	0	0
2016/11/14	2040	04/05/2017	9.64	Put	Bond Future	5,667.5600	5.6676	5,763.9500	5.7639	1.701	0	0	0
2016/11/14	2040	04/05/2017	9.62	Call	Bond Future	2,659.9700	2.6600	2,541.5200	2.5415	(4.453)	0	0	0
2016/11/14	2040	04/05/2017	9.63	Put	Bond Future	5,720.8100	5.7208	5,818.0300	5.8180	1.699	0	0	0
2016/11/14	2040	04/05/2017	9.63	Call	Bond Future	2,693.4600	2.6935	2,574.1900	2.5742	(4.428)	0	0	0
2016/11/14	2040	04/05/2017	9.64	Call	Bond Future	2,727.4500	2.7275	2,607.3500	2.6074	(4.403)	0	0	0
2016/11/14	2040	03/08/2017			Bond Future	10.0361	91.0099	10.0632	90.7882	0.270	0.0000	0.0000	0
2016/11/14	2040	03/08/2017	9.61	Put	Bond Future	6,824.7700	6.8248	6,931.0200	6.9310	1.557	0	0	0
2016/11/14	2040	03/08/2017	9.63	Put	Bond Future	6,716.0500	6.7161	6,820.9500	6.8210	1.562	0	0	0
2016/11/14	2040	03/08/2017	9.61	Call	Bond Future	3,221.3100	3.2213	3,105.8600	3.1059	(3.584)	0	0	0
2016/11/14	2040	03/08/2017	9.62	Put	Bond Future	6,770.4000	6.7704	6,875.9800	6.8760	1.559	0	0	0
2016/11/14	2040	03/08/2017	9.62	Call	Bond Future	3,254.1600	3.2542	3,138.0400	3.1380	(3.568)	0	0	0
2016/11/14	2040	03/08/2017	9.63	Call	Bond Future	3,286.9100	3.2869	3,170.1100	3.1701	(3.553)	0	0	0
2016/11/14	2044	02/02/2017			Bond Future	9.9324	89.1311	9.9524	88.9627	0.201	0.0000	0.0000	20,659
2016/11/14	2044	02/02/2017	9.77	Call	Bond Future	2,127.5400	2.1275	2,005.8400	2.0058	(5.720)	0	0	0
2016/11/14	2044	02/02/2017	9.76	Put	Bond Future	3,568.0700	3.5681	3,615.7900	3.6158	1.337	0	0	0
2016/11/14	2044	02/02/2017	9.78	Put	Bond Future	3,467.9700	3.4680	3,513.7400	3.5137	1.320	0	0	0
2016/11/14	2044	02/02/2017	9.77	Put	Bond Future	3,517.7600	3.5178	3,564.5100	3.5645	1.329	0	0	0
2016/11/14	2044	02/02/2017	9.78	Call	Bond Future	2,164.4100	2.1644	2,041.7300	2.0417	(5.668)	0	0	0
2016/11/14	2044	02/02/2017	9.76	Call	Bond Future	2,091.0500	2.0910	1,970.3200	1.9703	(5.774)	0	0	0
2016/11/14	2044	04/05/2017			Bond Future	9.9870	90.8716	10.0079	90.6972	0.209	0.0000	0.0000	0
2016/11/14	2044	04/05/2017	9.67	Call	Bond Future	2,887.1700	2.8872	2,780.8900	2.7809	(3.681)	0	0	0
2016/11/14	2044	04/05/2017	9.66	Put	Bond Future	5,660.1400	5.6601	5,728.8900	5.7289	1.215	0	0	0
2016/11/14	2044	04/05/2017	9.68	Put	Bond Future	5,554.6400	5.5546	5,622.0500	5.6221	1.214	0	0	0
2016/11/14	2044	04/05/2017	9.67	Put	Bond Future	5,607.0900	5.6071	5,675.1600	5.6752	1.214	0	0	0
2016/11/14	2044	04/05/2017	9.68	Call	Bond Future	2,922.7000	2.9227	2,815.7600	2.8158	(3.659)	0	0	0
2016/11/14	2044	04/05/2017	9.66	Call	Bond Future	2,852.1100	2.8521	2,746.5100	2.7465	(3.703)	0	0	0
2016/11/14	2044	03/08/2017			Bond Future	10.0350	88.3387	10.0566	88.1600	0.215	0.0000	0.0000	0
2016/11/14	2044	03/08/2017	9.62	Put	Bond Future	6,883.6000	6.8836	6,962.6000	6.9626	1.148	0	0	0
2016/11/14	2044	03/08/2017	9.64	Put	Bond Future	6,773.5700	6.7736	6,851.4800	6.8515	1.150	0	0	0
2016/11/14	2044	03/08/2017	9.63	Put	Bond Future	6,828.2800	6.8283	6,906.7300	6.9067	1.149	0	0	0
2016/11/14	2044	03/08/2017	9.64	Call	Bond Future	3,395.4300	3.3954	3,294.6200	3.2946	(2.969)	0	0	0
2016/11/14	2044	03/08/2017	9.62	Call	Bond Future	3,328.5600	3.3286	3,228.8400	3.2288	(2.996)	0	0	0
2016/11/14	2044	03/08/2017	9.63	Call	Bond Future	3,361.7600	3.3618	3,261.4900	3.2615	(2.983)	0	0	0
2016/11/14	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2046	02/02/2017	137.14	Put	Bond Future	2,821.5900	2.8216	2,276.7900	2.2768	(19.308)	0	0	0
2016/11/14	2046	02/02/2017			Bond Future	134.3184	134.3184	134.8632	134.8632	0.406	0.0000	0.0000	18,352
2016/11/14	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2046	02/02/2017	137.13	Put	Bond Future	2,811.5900	2.8116	2,266.7900	2.2668	(19.377)	0	0	0
2016/11/14	2046	02/02/2017	137.15	Put	Bond Future	2,831.5900	2.8316	2,286.7900	2.2868	(19.240)	0	0	0
2016/11/14	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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2016/11/14	2046	04/05/2017			Bond Future	135.4205		135.4205	135.9718	135.9718	0.407	0.0000	0.0000	0
2016/11/14	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2046	04/05/2017	138.32	Put	Bond Future	2,899.4900		2.8995	2,348.1500	2,348.1	(19.015)	0	0	0
2016/11/14	2046	04/05/2017	138.34	Put	Bond Future	2,919.4900		2.9195	2,368.1500	2,368.1	(18.885)	0	0	0
2016/11/14	2046	04/05/2017	138.33	Put	Bond Future	2,909.4900		2.9095	2,358.1500	2,358.1	(18.950)	0	0	0
2016/11/14	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2046	03/08/2017	141.17	Put	Bond Future	2,985.6000		2.9856	2,423.9800	2,424.0	(18.811)	0	0	0
2016/11/14	2046	03/08/2017			Bond Future	138.1844		138.1844	138.7460	138.7460	0.406	0.0000	0.0000	0
2016/11/14	2046	03/08/2017	141.19	Put	Bond Future	3,005.6000		3.0056	2,443.9800	2,444.0	(18.686)	0	0	0
2016/11/14	2046	03/08/2017	141.18	Put	Bond Future	2,995.6000		2.9956	2,433.9800	2,434.0	(18.748)	0	0	0
2016/11/14	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2050	02/02/2017	144.97	Put	Bond Future	933.0800		0.9331	959.7800	0.9598	2.861	0	0	0
2016/11/14	2050	02/02/2017			Bond Future	144.0369		144.0369	144.0102	144.0102	(0.019)	0.0000	0.0000	24,754
2016/11/14	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2050	02/02/2017	144.96	Put	Bond Future	923.0800		0.9231	949.7800	0.9498	2.892	0	0	0
2016/11/14	2050	02/02/2017	144.98	Put	Bond Future	943.0800		0.9431	969.7800	0.9698	2.831	0	0	0
2016/11/14	2050	04/05/2017			Bond Future	146.8572		146.8572	146.8259	146.8259	(0.021)	0.0000	0.0000	0
2016/11/14	2050	04/05/2017	147.83	Put	Bond Future	972.7900		0.9728	1,004.1400	1,004.1	3.223	0	0	0
2016/11/14	2050	04/05/2017	147.85	Put	Bond Future	992.7900		0.9928	1,024.1400	1,024.1	3.158	0	0	0
2016/11/14	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2050	04/05/2017	147.84	Put	Bond Future	982.7900		0.9828	1,014.1400	1,014.1	3.190	0	0	0
2016/11/14	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2050	03/08/2017			Bond Future	148.1926		148.1926	148.1593	148.1593	(0.022)	0.0000	0.0000	0
2016/11/14	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	2050	03/08/2017	149.22	Put	Bond Future	1,027.3600		1.0274	1,060.6500	1,060.6	3.240	0	0	0
2016/11/14	2050	03/08/2017	149.24	Put	Bond Future	1,047.3600		1.0474	1,080.6500	1,080.6	3.178	0	0	0
2016/11/14	2050	03/08/2017	149.23	Put	Bond Future	1,037.3600		1.0374	1,070.6500	1,070.6	3.209	0	0	0
2016/11/14	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	AL37	02/02/2017			Index Future	508.5750		508.5750	507.7730	507.7730	(0.158)	0.0000	0.0000	7
2016/11/14	AL37	04/05/2017			Index Future	518.5020		518.5020	517.6680	517.6680	(0.161)	0.0000	0.0000	0
2016/11/14	AL37	03/08/2017			Index Future	529.0530		529.0530	528.1950	528.1950	(0.162)	0.0000	0.0000	0
2016/11/14	AL7T	02/02/2017			Index Future	582.9860		582.9860	581.6340	581.6340	(0.232)	0.0000	0.0000	2
2016/11/14	AL7T	04/05/2017			Index Future	594.3650		594.3650	592.9680	592.9680	(0.235)	0.0000	0.0000	0

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2016/11/14	AL7T	03/08/2017			Index Future	606.4600	606.4600	605.0260	605.0260	(0.236)	0.0000	0.0000	0
2016/11/14	ALBI	02/02/2017			Index Future	528.2600	528.2600	527.1080	527.1080	(0.218)	0.0000	0.0000	619
2016/11/14	ALBI	04/05/2017			Index Future	538.5720	538.5720	537.3790	537.3790	(0.222)	0.0000	0.0000	0
2016/11/14	ALBI	03/08/2017			Index Future	549.5310	549.5310	548.3070	548.3070	(0.223)	0.0000	0.0000	0
2016/11/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	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
2016/11/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/14	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	EL28	02/02/2017			Bond Future	129.9271	129.9271	129.9057	129.9057	(0.016)	0.0000	0.0000	0
2016/11/14	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	EL28	02/02/2017	135.10	Put	Bond Future	5,172.9300	5.1729	5,194.3400	5.1943	0.414	0	0	0
2016/11/14	EL28	02/02/2017	135.12	Put	Bond Future	5,192.9300	5.1929	5,214.3400	5.2143	0.412	0	0	0
2016/11/14	EL28	02/02/2017	135.11	Put	Bond Future	5,182.9300	5.1829	5,204.3400	5.2043	0.413	0	0	0
2016/11/14	EL28	04/05/2017			Bond Future	130.7892	130.7892	130.7634	130.7634	(0.020)	0.0000	0.0000	0
2016/11/14	EL28	04/05/2017	137.90	Put	Bond Future	7,110.8400	7.1108	7,136.5700	7.1366	0.362	0	0	0
2016/11/14	EL28	04/05/2017	137.92	Put	Bond Future	7,130.8400	7.1308	7,156.5700	7.1566	0.361	0	0	0
2016/11/14	EL28	04/05/2017	137.91	Put	Bond Future	7,120.8400	7.1208	7,146.5700	7.1466	0.361	0	0	0
2016/11/14	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	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	
2016/11/14	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	EL28	03/08/2017			Bond Future		133.4587	133.4587	133.4313	(0.021)	0.0000	0.0000	0	
2016/11/14	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	EL28	03/08/2017	135.16	Put	Bond Future		1,701.3300	1.7013	1,728.7200	1.7287	1.610	0	0	0
2016/11/14	EL28	03/08/2017	135.18	Put	Bond Future		1,721.3300	1.7213	1,748.7200	1.7487	1.591	0	0	0
2016/11/14	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	EL28	03/08/2017	135.17	Put	Bond Future		1,711.3300	1.7113	1,738.7200	1.7387	1.601	0	0	0
2016/11/14	ES33	02/02/2017			Bond Future		10.7971	77.7814	10.8271	77.5975	0.277	0.0000	0.0000	8,789
2016/11/14	ES33	02/02/2017	10.59	Put	Bond Future		1,290.7500	1.2907	1,474.6400	1.4746	14.247	0	0	0
2016/11/14	ES33	02/02/2017	10.61	Put	Bond Future		1,164.6500	1.1647	1,348.5400	1.3485	15.789	0	0	0
2016/11/14	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	ES33	02/02/2017	10.60	Put	Bond Future		1,227.6600	1.2277	1,411.5500	1.4116	14.979	0	0	0
2016/11/14	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	ES33	04/05/2017			Bond Future		10.8839	75.5058	10.9152	75.3161	0.288	0.0000	0.0000	0
2016/11/14	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	ES33	04/05/2017	10.54	Put	Bond Future		2,130.8800	2.1309	2,320.5600	2.3206	8.901	0	0	0
2016/11/14	ES33	04/05/2017	10.56	Put	Bond Future		2,004.4500	2.0044	2,194.1300	2.1941	9.463	0	0	0
2016/11/14	ES33	04/05/2017	10.55	Put	Bond Future		2,067.6300	2.0676	2,257.3100	2.2573	9.174	0	0	0
2016/11/14	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	ES33	03/08/2017			Bond Future		10.9616	77.0432	10.9941	76.8490	0.296	0.0000	0.0000	0
2016/11/14	ES33	03/08/2017	10.53	Put	Bond Future		2,653.7700	2.6538	2,848.0100	2.8480	7.319	0	0	0
2016/11/14	ES33	03/08/2017	10.55	Put	Bond Future		2,527.6700	2.5277	2,721.9100	2.7219	7.685	0	0	0
2016/11/14	ES33	03/08/2017	10.54	Put	Bond Future		2,590.6800	2.5907	2,784.9200	2.7849	7.498	0	0	0
2016/11/14	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	ES42	02/02/2017			Bond Future		10.9067	81.8752	10.9367	81.6651	0.275	0.0000	0.0000	8,777
2016/11/14	ES42	04/05/2017			Bond Future		10.9926	79.2106	11.0239	78.9941	0.285	0.0000	0.0000	0
2016/11/14	ES42	03/08/2017			Bond Future		11.0686	80.8240	11.1011	80.6023	0.294	0.0000	0.0000	0
2016/11/14	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	GOVI	02/02/2017			GOVI		526.1160	526.1160	524.9390	524.9390	(0.224)	0.0000	0.0000	486
2016/11/14	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	GOVI	02/02/2017	533.32	Put	GOVI		72,040.0000	7.2040	83,810.0000	8.3810	16.338	0	0	0
2016/11/14	GOVI	02/02/2017	533.34	Put	GOVI		72,240.0000	7.2240	84,010.0000	8.4010	16.293	0	0	0
2016/11/14	GOVI	02/02/2017	533.33	Put	GOVI		72,140.0000	7.2140	83,910.0000	8.3910	16.315	0	0	0
2016/11/14	GOVI	04/05/2017			GOVI		536.3850	536.3850	535.1680	535.1680	(0.227)	0.0000	0.0000	0
2016/11/14	GOVI	04/05/2017	262.19	Call	GOVI		2,741,950.0000	274.1950	2,729,780.0000	272.9780	(0.444)	0	0	0
2016/11/14	GOVI	04/05/2017	262.20	Call	GOVI		2,741,850.0000	274.1850	2,729,680.0000	272.9680	(0.444)	0	0	0
2016/11/14	GOVI	04/05/2017	262.18	Call	GOVI		2,742,050.0000	274.2050	2,729,880.0000	272.9880	(0.444)	0	0	0
2016/11/14	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/11/14	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	

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2016/11/14	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	GOVI	03/08/2017			GOVI	547.3000	547.3000	546.0500	546.0500	(0.228)	0.0000	0.0000	0
2016/11/14	GOVI	03/08/2017	561.11	Put	GOVI	138,100.0000	13.8100	150,600.0000	15.0600	9.051	0	0	0
2016/11/14	GOVI	03/08/2017	561.09	Put	GOVI	137,900.0000	13.7900	150,400.0000	15.0400	9.065	0	0	0
2016/11/14	GOVI	03/08/2017	561.10	Put	GOVI	138,000.0000	13.8000	150,500.0000	15.0500	9.058	0	0	0
2016/11/14	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/14	IGOV	02/02/2017			Index Future	252.5050	252.5050	252.3700	252.3700	(0.053)	0.0000	0.0000	1,070
2016/11/14	IGOV	04/05/2017			Index Future	257.4490	257.4490	257.3030	257.3030	(0.057)	0.0000	0.0000	0
2016/11/14	IGOV	03/08/2017			Index Future	262.7020	262.7020	262.5500	262.5500	(0.058)	0.0000	0.0000	0
2016/11/14	ILBI	02/02/2017			Index Future	684.0240	684.0240	683.7950	683.7950	(0.033)	0.0000	0.0000	155
2016/11/14	ILBI	04/05/2017			Index Future	697.3280	697.3280	697.0920	697.0920	(0.034)	0.0000	0.0000	0
2016/11/14	ILBI	03/08/2017			Index Future	711.0540	711.0540	710.8130	710.8130	(0.034)	0.0000	0.0000	0
2016/11/14	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/14	IS01	16/03/2017			Interest Rate Swap	100.0193	100.0193	100.0201	100.0201	0.001	0.0000	0.0000	0
2016/11/14	IS01	15/06/2017			Interest Rate Swap	99.6649	99.6649	99.6672	99.6672	0.002	0.0000	0.0000	0
2016/11/14	IS01	21/09/2017			Interest Rate Swap	99.7515	99.7515	99.7660	99.7660	0.014	0.0000	0.0000	0
2016/11/14	IS01	21/12/2017			Interest Rate Swap	100.0859	100.0859	100.1168	100.1168	0.031	0.0000	0.0000	0
2016/11/14	IS02	18/12/2017			Interest Rate Swap	100.1096	100.1096	100.1394	100.1394	0.030	0.0000	0.0000	0
2016/11/14	IS02	16/03/2018			Interest Rate Swap	99.4593	99.4593	99.5044	99.5044	0.045	0.0000	0.0000	0
2016/11/14	IS02	15/06/2018			Interest Rate Swap	99.1932	99.1932	99.2579	99.2579	0.065	0.0000	0.0000	0
2016/11/14	IS02	21/09/2018			Interest Rate Swap	99.3306	99.3306	99.4208	99.4208	0.091	0.0000	0.0000	0
2016/11/14	IS02	21/12/2018			Interest Rate Swap	99.9100	99.9100	100.0300	100.0300	0.120	0.0000	0.0000	0
2016/11/14	IS05	17/12/2020			Interest Rate Swap	98.9646	98.9646	99.3010	99.3010	0.340	0.0000	0.0000	0
2016/11/14	IS05	16/03/2021			Interest Rate Swap	98.3831	98.3831	98.7424	98.7424	0.365	0.0000	0.0000	0
2016/11/14	IS05	15/06/2021			Interest Rate Swap	97.7701	97.7701	98.1513	98.1513	0.390	0.0000	0.0000	0
2016/11/14	IS05	21/09/2021			Interest Rate Swap	98.1319	98.1319	98.5340	98.5340	0.410	0.0000	0.0000	0
2016/11/14	IS05	21/12/2021			Interest Rate Swap	100.4427	100.4427	100.8600	100.8600	0.416	0.0000	0.0000	50
2016/11/14	IS10	17/12/2025			Interest Rate Swap	100.4769	100.4769	101.1024	101.1024	0.623	0.0000	0.0000	0
2016/11/14	IS10	16/03/2026			Interest Rate Swap	97.6793	97.6793	98.3269	98.3269	0.663	0.0000	0.0000	0
2016/11/14	IS10	15/06/2026			Interest Rate Swap	96.5561	96.5561	97.2190	97.2190	0.687	0.0000	0.0000	0
2016/11/14	IS10	21/09/2026			Interest Rate Swap	98.7092	98.7092	99.3752	99.3752	0.675	0.0000	0.0000	0
2016/11/14	IS10	21/12/2026			Interest Rate Swap	102.3860	102.3860	103.0487	103.0487	0.647	0.0000	0.0000	0
2016/11/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/14	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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2016/11/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/14	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/11/14	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/14	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/14	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/14	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/14	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/14	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/14	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/14	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/14	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/11/14	JBAF	19/09/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/14	R023	02/02/2017	8.85	Call	Bond Future	1,351.6700	1.3517	1,209.7500	1.2097	(10.500)	0	0	0
2016/11/14	R023	02/02/2017			Bond Future	8.8128	98.5091	8.8647	98.2773	0.588	0.0000	0.0000	16,470
2016/11/14	R023	02/02/2017	8.86	Call	Bond Future	1,375.5100	1.3755	1,232.2800	1.2323	(10.413)	0	0	0
2016/11/14	R023	02/02/2017	8.84	Put	Bond Future	1,206.5700	1.2066	1,297.7700	1.2978	7.559	0	0	0
2016/11/14	R023	02/02/2017	8.86	Put	Bond Future	1,164.6900	1.1647	1,253.2600	1.2533	7.605	0	0	0
2016/11/14	R023	02/02/2017	8.84	Call	Bond Future	1,328.0600	1.3281	1,187.4600	1.1875	(10.587)	0	0	0
2016/11/14	R023	02/02/2017	8.85	Put	Bond Future	1,185.5000	1.1855	1,275.3800	1.2754	7.582	0	0	0
2016/11/14	R023	04/05/2017	8.61	Call	Bond Future	1,257.5700	1.2576	1,147.4800	1.1475	(8.754)	0	0	0
2016/11/14	R023	04/05/2017			Bond Future	8.8595	96.4991	8.9148	96.2600	0.624	0.0000	0.0000	0
2016/11/14	R023	04/05/2017	8.59	Call	Bond Future	1,221.2900	1.2213	1,113.1700	1.1132	(8.853)	0	0	0
2016/11/14	R023	04/05/2017	8.60	Call	Bond Future	1,239.3400	1.2393	1,130.2400	1.1302	(8.803)	0	0	0
2016/11/14	R023	04/05/2017	8.59	Put	Bond Future	2,397.2600	2.3973	2,528.2600	2.5283	5.465	0	0	0
2016/11/14	R023	04/05/2017	8.61	Put	Bond Future	2,345.6600	2.3457	2,474.6900	2.4747	5.501	0	0	0
2016/11/14	R023	04/05/2017	8.60	Put	Bond Future	2,371.3600	2.3714	2,501.3800	2.5014	5.483	0	0	0
2016/11/14	R023	03/08/2017	8.60	Put	Bond Future	2,779.4700	2.7795	2,912.4000	2.9124	4.783	0	0	0
2016/11/14	R023	03/08/2017			Bond Future	8.8897	98.4637	8.9484	98.2188	0.660	0.0000	0.0000	0
2016/11/14	R023	03/08/2017	8.59	Put	Bond Future	2,804.4500	2.8044	2,938.1800	2.9382	4.768	0	0	0
2016/11/14	R023	03/08/2017	8.60	Call	Bond Future	1,557.8400	1.5578	1,445.8800	1.4459	(7.187)	0	0	0
2016/11/14	R023	03/08/2017	8.58	Call	Bond Future	1,522.5800	1.5226	1,412.2200	1.4122	(7.248)	0	0	0
2016/11/14	R023	03/08/2017	8.59	Call	Bond Future	1,540.3100	1.5403	1,429.1500	1.4291	(7.217)	0	0	0
2016/11/14	R023	03/08/2017	8.58	Put	Bond Future	2,829.2600	2.8293	2,963.7900	2.9638	4.755	0	0	0
2016/11/14	R035	02/02/2017			Bond Future	9.8343	95.8801	9.8645	95.6432	0.307	0.0000	0.0000	5,762
2016/11/14	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R035	02/02/2017	9.50	Put	Bond Future	2,684.0400	2.6840	2,920.9700	2.9210	8.827	0	0	0
2016/11/14	R035	02/02/2017	9.51	Put	Bond Future	2,602.0300	2.6020	2,838.9600	2.8390	9.106	0	0	0
2016/11/14	R035	02/02/2017	9.52	Put	Bond Future	2,520.1200	2.5201	2,757.0500	2.7570	9.402	0	0	0
2016/11/14	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R035	04/05/2017	9.55	Put	Bond Future	2,689.6700	2.6897	2,934.0200	2.9340	9.085	0	0	0
2016/11/14	R035	04/05/2017			Bond Future	9.8889	93.2480	9.9204	93.0037	0.319	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
2016/11/14	R035	04/05/2017	9.54	Put	Bond Future	2,770.8600	2.7709	3,015.2100	3.0152	8.819	0	0	0
2016/11/14	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R035	04/05/2017	9.53	Put	Bond Future	2,852.1600	2.8522	3,096.5100	3.0965	8.567	0	0	0
2016/11/14	R035	03/08/2017			Bond Future	9.9348	95.1465	9.9675	94.8964	0.328	0.0000	0.0000	0
2016/11/14	R035	03/08/2017	9.50	Put	Bond Future	3,435.0000	3.4350	3,685.0800	3.6851	7.280	0	0	0
2016/11/14	R035	03/08/2017	9.52	Put	Bond Future	3,272.7300	3.2727	3,522.8100	3.5228	7.641	0	0	0
2016/11/14	R035	03/08/2017	9.51	Put	Bond Future	3,353.8100	3.3538	3,603.8900	3.6039	7.457	0	0	0
2016/11/14	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R186	02/02/2017	8.00	Put	Bond Future	8,430.6300	8.4306	8,689.7100	8.6897	3.073	0	0	0
2016/11/14	R186	02/02/2017	9.40	Call	Bond Future	2,781.3900	2.7814	2,575.9200	2.5759	(7.387)	0	0	0
2016/11/14	R186	02/02/2017	8.81	Put	Bond Future	3,413.0100	3.4130	3,577.9400	3.5779	4.832	0	0	0
2016/11/14	R186	02/02/2017	9.10	Put	Bond Future	2,175.7000	2.1757	2,291.8300	2.2918	5.338	0	0	2,546
2016/11/14	R186	02/02/2017			Bond Future	9.1742	109.8502	9.2151	109.5739	0.446	0.0000	0.0000	112,680
2016/11/14	R186	02/02/2017	9.50	Call	Bond Future	3,215.2300	3.2152	2,997.2300	2.9972	(6.780)	0	0	0
2016/11/14	R186	02/02/2017	8.43	Put	Bond Future	5,531.7300	5.5317	5,752.7800	5.7528	3.996	0	0	0
2016/11/14	R186	02/02/2017	8.80	Put	Bond Future	3,462.0100	3.4620	3,628.5900	3.6286	4.812	0	0	0
2016/11/14	R186	02/02/2017	8.87	Call	Bond Future	1,042.6200	1.0426	921.1600	0.9212	(11.649)	0	0	0
2016/11/14	R186	02/02/2017	8.90	Put	Bond Future	2,990.4300	2.9904	3,140.2800	3.1403	5.011	0	0	750
2016/11/14	R186	02/02/2017	8.00	Call	Bond Future	76.5600	0.0766	59.2700	0.0593	(22.584)	0	0	7,000
2016/11/14	R186	02/02/2017	8.60	Call	Bond Future	540.1800	0.5402	461.8300	0.4618	(14.504)	0	0	7,000
2016/11/14	R186	02/02/2017	8.81	Call	Bond Future	910.3900	0.9104	798.9500	0.7989	(12.241)	0	0	0
2016/11/14	R186	02/02/2017	8.37	Call	Bond Future	278.1600	0.2782	229.9500	0.2300	(17.332)	0	0	500
2016/11/14	R186	02/02/2017	8.62	Put	Bond Future	4,408.8000	4.4088	4,603.8600	4.6039	4.424	0	0	0
2016/11/14	R186	02/02/2017	8.79	Call	Bond Future	869.0900	0.8691	760.9500	0.7609	(12.443)	0	0	0
2016/11/14	R186	02/02/2017	8.95	Call	Bond Future	1,238.5500	1.2386	1,103.5700	1.1036	(10.898)	0	0	0
2016/11/14	R186	02/02/2017	9.02	Call	Bond Future	1,429.5100	1.4295	1,282.6900	1.2827	(10.271)	0	0	0
2016/11/14	R186	02/02/2017	8.87	Put	Bond Future	3,127.5900	3.1276	3,282.5000	3.2825	4.953	0	0	500
2016/11/14	R186	02/02/2017	9.50	Put	Bond Future	1,040.1400	1.0401	1,098.5100	1.0985	5.612	0	0	13,500
2016/11/14	R186	02/02/2017	8.43	Call	Bond Future	334.1000	0.3341	278.7800	0.2788	(16.558)	0	0	750
2016/11/14	R186	02/02/2017	8.80	Call	Bond Future	889.5700	0.8896	779.7800	0.7798	(12.342)	0	0	0
2016/11/14	R186	02/02/2017	8.90	Call	Bond Future	1,113.5000	1.1135	986.9800	0.9870	(11.362)	0	0	0
2016/11/14	R186	02/02/2017	9.40	Put	Bond Future	1,267.5100	1.2675	1,338.4100	1.3384	5.594	0	0	750
2016/11/14	R186	02/02/2017	9.10	Call	Bond Future	1,672.2700	1.6723	1,512.0300	1.5120	(9.582)	0	0	0
2016/11/14	R186	02/02/2017	8.37	Put	Bond Future	5,909.3200	5.9093	6,137.4800	6.1375	3.861	0	0	0
2016/11/14	R186	02/02/2017	8.60	Put	Bond Future	4,521.4100	4.5214	4,719.4300	4.7194	4.380	0	0	0
2016/11/14	R186	02/02/2017	8.62	Call	Bond Future	569.5300	0.5695	488.2200	0.4882	(14.277)	0	0	500
2016/11/14	R186	02/02/2017	8.79	Put	Bond Future	3,511.4000	3.5114	3,679.6300	3.6796	4.791	0	0	0
2016/11/14	R186	02/02/2017	8.95	Put	Bond Future	2,769.9300	2.7699	2,911.3200	2.9113	5.104	0	0	2,546
2016/11/14	R186	02/02/2017	9.02	Put	Bond Future	2,479.5600	2.4796	2,609.1100	2.6091	5.225	0	0	500
2016/11/14	R186	04/05/2017			Bond Future	9.2264	111.9948	9.2695	111.7097	0.467	0.0000	0.0000	0
2016/11/14	R186	04/05/2017	8.89	Put	Bond Future	4,076.8700	4.0769	4,231.5000	4.2315	3.793	0	0	0
2016/11/14	R186	04/05/2017	8.91	Put	Bond Future	3,992.3500	3.9924	4,144.7100	4.1447	3.816	0	0	0
2016/11/14	R186	04/05/2017	8.90	Put	Bond Future	4,034.4700	4.0345	4,187.9600	4.1880	3.804	0	0	0

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2016/11/14	R186	04/05/2017	8.91	Call	Bond Future	1,869.0800	1.8691	1,736.4000	1.7364	(7.099)	0	0	0
2016/11/14	R186	04/05/2017	8.89	Call	Bond Future	1,817.5100	1.8175	1,687.1000	1.6871	(7.175)	0	0	0
2016/11/14	R186	04/05/2017	8.90	Call	Bond Future	1,843.1800	1.8432	1,711.6300	1.7116	(7.137)	0	0	0
2016/11/14	R186	03/08/2017	8.93	Put	Bond Future	4,577.0200	4.5770	4,732.6500	4.7326	3.400	0	0	0
2016/11/14	R186	03/08/2017			Bond Future	9.2664	108.9688	9.3115	108.6770	0.486	0.0000	0.0000	0
2016/11/14	R186	03/08/2017	8.92	Put	Bond Future	4,617.6400	4.6176	4,774.2000	4.7742	3.390	0	0	0
2016/11/14	R186	03/08/2017	8.91	Call	Bond Future	2,312.3300	2.3123	2,178.0800	2.1781	(5.806)	0	0	0
2016/11/14	R186	03/08/2017	8.93	Call	Bond Future	2,364.6500	2.3647	2,228.5200	2.2285	(5.757)	0	0	0
2016/11/14	R186	03/08/2017	8.92	Call	Bond Future	2,338.5800	2.3386	2,203.3800	2.2034	(5.781)	0	0	0
2016/11/14	R186	03/08/2017	8.91	Put	Bond Future	4,658.1300	4.6581	4,815.6400	4.8156	3.381	0	0	0
2016/11/14	R197	02/02/2017			Bond Future	299.8556	299.8556	299.3474	299.3474	(0.169)	0.0000	0.0000	1,246
2016/11/14	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R197	02/02/2017	302.57	Put	Bond Future	2,714.4000	2.7144	3,222.5900	3.2226	18.722	0	0	0
2016/11/14	R197	02/02/2017	302.59	Put	Bond Future	2,734.4000	2.7344	3,242.5900	3.2426	18.585	0	0	0
2016/11/14	R197	02/02/2017	302.58	Put	Bond Future	2,724.4000	2.7244	3,232.5900	3.2326	18.653	0	0	0
2016/11/14	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R197	04/05/2017	308.58	Put	Bond Future	2,853.1800	2.8532	3,380.0400	3.3800	18.466	0	0	0
2016/11/14	R197	04/05/2017			Bond Future	305.7268	305.7268	305.2000	305.2000	(0.172)	0.0000	0.0000	0
2016/11/14	R197	04/05/2017	308.60	Put	Bond Future	2,873.1800	2.8732	3,400.0400	3.4000	18.337	0	0	0
2016/11/14	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R197	04/05/2017	308.59	Put	Bond Future	2,863.1800	2.8632	3,390.0400	3.3900	18.401	0	0	0
2016/11/14	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R197	03/08/2017			Bond Future	305.0665	305.0665	304.5261	304.5261	(0.177)	0.0000	0.0000	0
2016/11/14	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R197	03/08/2017	308.05	Put	Bond Future	2,983.5100	2.9835	3,523.8700	3.5239	18.112	0	0	0
2016/11/14	R197	03/08/2017	308.07	Put	Bond Future	3,003.5100	3.0035	3,543.8700	3.5439	17.991	0	0	0
2016/11/14	R197	03/08/2017	308.06	Put	Bond Future	2,993.5100	2.9935	3,533.8700	3.5339	18.051	0	0	0
2016/11/14	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R202	02/02/2017			Bond Future	248.7882	248.7882	248.7415	248.7415	(0.019)	0.0000	0.0000	36,619
2016/11/14	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R202	02/02/2017	251.72	Put	Bond Future	2,931.8100	2.9318	2,978.5300	2.9785	1.594	0	0	0
2016/11/14	R202	02/02/2017	251.74	Put	Bond Future	2,951.8100	2.9518	2,998.5300	2.9985	1.583	0	0	0
2016/11/14	R202	02/02/2017	251.73	Put	Bond Future	2,941.8100	2.9418	2,988.5300	2.9885	1.588	0	0	0
2016/11/14	R202	04/05/2017	256.73	Put	Bond Future	3,070.6900	3.0707	3,125.2600	3.1253	1.777	0	0	0
2016/11/14	R202	04/05/2017			Bond Future	253.6593	253.6593	253.6047	253.6047	(0.022)	0.0000	0.0000	0
2016/11/14	R202	04/05/2017	256.72	Put	Bond Future	3,060.6900	3.0607	3,115.2600	3.1153	1.783	0	0	0
2016/11/14	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R202	04/05/2017	256.71	Put	Bond Future	3,050.6900	3.0507	3,105.2600	3.1053	1.789	0	0	0
2016/11/14	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
2016/11/14	R202	03/08/2017			Bond Future	255.1712	255.1712	255.1131	255.1131	(0.023)	0.0000	0.0000	0
2016/11/14	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R202	03/08/2017	258.35	Put	Bond Future	3,178.8200	3.1788	3,236.9400	3.2369	1.828	0	0	0
2016/11/14	R202	03/08/2017	258.37	Put	Bond Future	3,198.8200	3.1988	3,256.9400	3.2569	1.817	0	0	0
2016/11/14	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R202	03/08/2017	258.36	Put	Bond Future	3,188.8200	3.1888	3,246.9400	3.2469	1.823	0	0	0
2016/11/14	R203	02/02/2017	7.70	Call	Bond Future	88.0200	0.0880	88.3700	0.0884	0.398	0	0	0
2016/11/14	R203	02/02/2017	7.71	Put	Bond Future	228.8400	0.2288	221.0600	0.2211	(3.400)	0	0	0
2016/11/14	R203	02/02/2017			Bond Future	7.9503	103.4638	7.9362	103.4720	(0.178)	0.0000	0.0000	24,463
2016/11/14	R203	02/02/2017	7.71	Call	Bond Future	90.0500	0.0901	90.4400	0.0904	0.433	0	0	0
2016/11/14	R203	02/02/2017	7.72	Call	Bond Future	92.3100	0.0923	92.7200	0.0927	0.444	0	0	0
2016/11/14	R203	02/02/2017	7.70	Put	Bond Future	232.5900	0.2326	224.7700	0.2248	(3.362)	0	0	0
2016/11/14	R203	02/02/2017	7.72	Put	Bond Future	225.3100	0.2253	217.5500	0.2175	(3.444)	0	0	0
2016/11/14	R203	04/05/2017	6.91	Call	Bond Future	33.8900	0.0339	34.0400	0.0340	0.443	0	0	0
2016/11/14	R203	04/05/2017	6.92	Put	Bond Future	363.6600	0.3637	358.4600	0.3585	(1.430)	0	0	0
2016/11/14	R203	04/05/2017			Bond Future	7.8618	101.3101	7.8464	101.3154	(0.196)	0.0000	0.0000	0
2016/11/14	R203	04/05/2017	6.92	Call	Bond Future	34.5100	0.0345	34.6700	0.0347	0.464	0	0	0
2016/11/14	R203	04/05/2017	6.93	Call	Bond Future	35.1400	0.0351	35.3000	0.0353	0.455	0	0	0
2016/11/14	R203	04/05/2017	6.91	Put	Bond Future	366.5500	0.3666	361.3400	0.3613	(1.421)	0	0	0
2016/11/14	R203	04/05/2017	6.93	Put	Bond Future	360.7800	0.3608	355.5800	0.3556	(1.441)	0	0	0
2016/11/14	R203	03/08/2017	4.89	Call	Bond Future	104.2200	0.1042	103.7000	0.1037	(0.499)	0	0	0
2016/11/14	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/14	R203	03/08/2017	4.87	Call	Bond Future	103.0600	0.1031	102.5400	0.1025	(0.505)	0	0	0
2016/11/14	R203	03/08/2017	4.88	Call	Bond Future	103.6400	0.1036	103.1200	0.1031	(0.502)	0	0	0
2016/11/14	R203	03/08/2017	4.87	Put	Bond Future	80.9400	0.0809	80.4200	0.0804	(0.642)	0	0	0
2016/11/14	R203	03/08/2017	4.89	Put	Bond Future	79.9500	0.0800	79.4300	0.0794	(0.650)	0	0	0
2016/11/14	R203	03/08/2017	4.88	Put	Bond Future	80.4400	0.0804	79.9200	0.0799	(0.646)	0	0	0
2016/11/14	R204	02/02/2017	8.28	Call	Bond Future	570.2800	0.5703	557.7300	0.5577	(2.201)	0	0	0
2016/11/14	R204	02/02/2017			Bond Future	8.0952	100.8776	8.1006	100.8684	0.066	0.0000	0.0000	30,070
2016/11/14	R204	02/02/2017	8.29	Call	Bond Future	581.0800	0.5811	568.5000	0.5685	(2.165)	0	0	0
2016/11/14	R204	02/02/2017	8.30	Call	Bond Future	591.9700	0.5920	579.3700	0.5794	(2.128)	0	0	0
2016/11/14	R204	02/02/2017	8.28	Put	Bond Future	256.3700	0.2564	252.9700	0.2530	(1.326)	0	0	0
2016/11/14	R204	02/02/2017	8.30	Put	Bond Future	244.1700	0.2442	240.7200	0.2407	(1.413)	0	0	0
2016/11/14	R204	02/02/2017	8.29	Put	Bond Future	250.2200	0.2502	246.7900	0.2468	(1.371)	0	0	0
2016/11/14	R204	04/05/2017	7.90	Put	Bond Future	720.3600	0.7204	723.3000	0.7233	0.408	0	0	0
2016/11/14	R204	04/05/2017			Bond Future	8.1301	102.8469	8.1384	102.8346	0.101	0.0000	0.0000	0
2016/11/14	R204	04/05/2017	7.92	Put	Bond Future	702.9800	0.7030	705.7800	0.7058	0.398	0	0	0
2016/11/14	R204	04/05/2017	7.90	Call	Bond Future	377.1400	0.3771	367.8000	0.3678	(2.477)	0	0	0
2016/11/14	R204	04/05/2017	7.91	Put	Bond Future	711.6300	0.7116	714.5100	0.7145	0.405	0	0	0
2016/11/14	R204	04/05/2017	7.91	Call	Bond Future	383.3600	0.3834	373.9600	0.3740	(2.452)	0	0	0
2016/11/14	R204	04/05/2017	7.92	Call	Bond Future	389.6500	0.3897	380.1700	0.3802	(2.433)	0	0	0
2016/11/14	R204	03/08/2017	7.77	Put	Bond Future	811.7700	0.8118	816.9600	0.8170	0.639	0	0	0
2016/11/14	R204	03/08/2017			Bond Future	8.1070	100.8978	8.1175	100.8844	0.130	0.0000	0.0000	0
2016/11/14	R204	03/08/2017	7.76	Put	Bond Future	819.4000	0.8194	824.6500	0.8247	0.641	0	0	0
2016/11/14	R204	03/08/2017	7.75	Call	Bond Future	371.5600	0.3716	363.4400	0.3634	(2.185)	0	0	0
2016/11/14	R204	03/08/2017	7.76	Call	Bond Future	376.6700	0.3767	368.5000	0.3685	(2.169)	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
2016/11/14	R204	03/08/2017	7.77	Call	Bond Future	381.8300	0.3818	373.6000	0.3736	(2.155)	0	0	0
2016/11/14	R204	03/08/2017	7.75	Put	Bond Future	827.0900	0.8271	832.3900	0.8324	0.641	0	0	0
2016/11/14	R207	02/02/2017	9.24	Call	Bond Future	2,271.2900	2.2713	2,179.9900	2.1800	(4.020)	0	0	0
2016/11/14	R207	02/02/2017			Bond Future	8.3453	97.6512	8.3829	97.5567	0.451	0.0000	0.0000	86,326
2016/11/14	R207	02/02/2017	8.91	Call	Bond Future	1,561.4700	1.5615	1,476.9300	1.4769	(5.414)	0	0	62
2016/11/14	R207	02/02/2017	9.22	Call	Bond Future	2,226.3600	2.2264	2,135.3200	2.1353	(4.089)	0	0	0
2016/11/14	R207	02/02/2017	9.23	Call	Bond Future	2,248.8000	2.2488	2,157.6300	2.1576	(4.054)	0	0	0
2016/11/14	R207	02/02/2017	8.91	Put	Bond Future	154.6200	0.1546	164.5900	0.1646	6.448	0	0	0
2016/11/14	R207	02/02/2017	9.22	Put	Bond Future	57.9200	0.0579	61.3900	0.0614	5.991	0	0	0
2016/11/14	R207	02/02/2017	9.24	Put	Bond Future	53.9800	0.0540	57.1900	0.0572	5.947	0	0	0
2016/11/14	R207	02/02/2017	9.23	Put	Bond Future	55.9200	0.0559	59.2600	0.0593	5.973	0	0	0
2016/11/14	R207	04/05/2017	8.21	Put	Bond Future	1,080.9700	1.0810	1,132.0900	1.1321	4.729	0	0	0
2016/11/14	R207	04/05/2017			Bond Future	8.3975	99.5576	8.4402	99.4584	0.509	0.0000	0.0000	0
2016/11/14	R207	04/05/2017	8.22	Call	Bond Future	654.4100	0.6544	605.8800	0.6059	(7.416)	0	0	0
2016/11/14	R207	04/05/2017	8.20	Call	Bond Future	634.2600	0.6343	586.6400	0.5866	(7.508)	0	0	0
2016/11/14	R207	04/05/2017	8.21	Call	Bond Future	644.4200	0.6444	596.3500	0.5963	(7.459)	0	0	0
2016/11/14	R207	04/05/2017	8.20	Put	Bond Future	1,094.1700	1.0942	1,145.7400	1.1457	4.713	0	0	0
2016/11/14	R207	04/05/2017	8.22	Put	Bond Future	1,067.6200	1.0676	1,118.2800	1.1183	4.745	0	0	0
2016/11/14	R207	03/08/2017	8.19	Call	Bond Future	744.6800	0.7447	696.7600	0.6968	(6.435)	0	0	51
2016/11/14	R207	03/08/2017			Bond Future	8.4183	97.9399	8.4664	97.8378	0.571	0.0000	0.0000	0
2016/11/14	R207	03/08/2017	8.39	Put	Bond Future	1,008.8500	1.0089	1,055.6900	1.0557	4.643	0	0	0
2016/11/14	R207	03/08/2017	8.41	Put	Bond Future	988.4200	0.9884	1,034.5400	1.0345	4.666	0	0	0
2016/11/14	R207	03/08/2017	8.19	Put	Bond Future	1,231.9000	1.2319	1,286.0800	1.2861	4.398	0	0	0
2016/11/14	R207	03/08/2017	8.40	Put	Bond Future	998.6000	0.9986	1,045.0800	1.0451	4.655	0	0	0
2016/11/14	R207	03/08/2017	8.41	Call	Bond Future	970.7000	0.9707	914.7200	0.9147	(5.767)	0	0	0
2016/11/14	R207	03/08/2017	8.39	Call	Bond Future	948.5700	0.9486	893.3100	0.8933	(5.826)	0	0	0
2016/11/14	R207	03/08/2017	8.40	Call	Bond Future	959.6000	0.9596	903.9800	0.9040	(5.796)	0	0	0
2016/11/14	R208	02/02/2017			Bond Future	8.5413	96.2546	8.5834	96.1160	0.492	0.0000	0.0000	33,544
2016/11/14	R208	02/02/2017	8.64	Call	Bond Future	1,030.3600	1.0304	938.3000	0.9383	(8.935)	0	0	0
2016/11/14	R208	02/02/2017	8.63	Put	Bond Future	719.5000	0.7195	766.8800	0.7669	6.585	0	0	0
2016/11/14	R208	02/02/2017	8.65	Put	Bond Future	691.1900	0.6912	736.9300	0.7369	6.618	0	0	0
2016/11/14	R208	02/02/2017	8.64	Put	Bond Future	705.3300	0.7053	751.8900	0.7519	6.601	0	0	0
2016/11/14	R208	02/02/2017	8.65	Call	Bond Future	1,049.0800	1.0491	956.2000	0.9562	(8.853)	0	0	0
2016/11/14	R208	02/02/2017	8.63	Call	Bond Future	1,011.6600	1.0117	920.4200	0.9204	(9.019)	0	0	0
2016/11/14	R208	04/05/2017	8.39	Call	Bond Future	890.5200	0.8905	821.2300	0.8212	(7.781)	0	0	0
2016/11/14	R208	04/05/2017			Bond Future	8.5885	94.7304	8.6346	94.5863	0.536	0.0000	0.0000	0
2016/11/14	R208	04/05/2017	8.37	Call	Bond Future	863.6000	0.8636	795.5800	0.7956	(7.876)	0	0	0
2016/11/14	R208	04/05/2017	8.38	Call	Bond Future	876.8700	0.8769	808.2200	0.8082	(7.829)	0	0	0
2016/11/14	R208	04/05/2017	8.37	Put	Bond Future	1,551.1700	1.5512	1,627.2300	1.6272	4.903	0	0	0
2016/11/14	R208	04/05/2017	8.39	Put	Bond Future	1,514.9100	1.5149	1,589.7000	1.5897	4.937	0	0	0
2016/11/14	R208	04/05/2017	8.38	Put	Bond Future	1,532.8400	1.5328	1,608.2700	1.6083	4.921	0	0	0
2016/11/14	R208	03/08/2017	8.32	Call	Bond Future	1,032.4700	1.0325	965.1800	0.9652	(6.517)	0	0	0
2016/11/14	R208	03/08/2017			Bond Future	8.6131	96.6590	8.6630	96.5112	0.579	0.0000	0.0000	0
2016/11/14	R208	03/08/2017	8.30	Call	Bond Future	1,007.6100	1.0076	941.3300	0.9413	(6.578)	0	0	0
2016/11/14	R208	03/08/2017	8.31	Call	Bond Future	1,019.9900	1.0200	953.2100	0.9532	(6.547)	0	0	0
2016/11/14	R208	03/08/2017	8.30	Put	Bond Future	1,941.5700	1.9416	2,023.1400	2.0231	4.201	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
2016/11/14	R208	03/08/2017	8.32	Put	Bond Future	1,906.4400	1.9064	1,987.0000	1.9870	4.226	0	0	0
2016/11/14	R208	03/08/2017	8.31	Put	Bond Future	1,923.9500	1.9240	2,005.0200	2.0050	4.214	0	0	0
2016/11/14	R209	02/02/2017	9.55	Put	Bond Future	2,858.8600	2.8589	2,943.7100	2.9437	2.968	0	0	0
2016/11/14	R209	02/02/2017			Bond Future	9.7707	71.9860	9.8010	71.7882	0.309	0.0000	0.0000	62,091
2016/11/14	R209	02/02/2017	9.54	Put	Bond Future	2,900.3700	2.9004	2,986.4000	2.9864	2.966	0	0	0
2016/11/14	R209	02/02/2017	9.55	Call	Bond Future	1,389.2000	1.3892	1,276.3100	1.2763	(8.126)	0	0	0
2016/11/14	R209	02/02/2017	9.53	Call	Bond Future	1,337.0300	1.3370	1,226.4900	1.2265	(8.268)	0	0	0
2016/11/14	R209	02/02/2017	9.54	Call	Bond Future	1,363.0200	1.3630	1,251.3100	1.2513	(8.196)	0	0	0
2016/11/14	R209	02/02/2017	9.53	Put	Bond Future	2,942.1600	2.9422	3,029.3600	3.0294	2.964	0	0	0
2016/11/14	R209	04/05/2017	9.48	Put	Bond Future	4,178.8500	4.1788	4,278.8900	4.2789	2.394	0	0	0
2016/11/14	R209	04/05/2017			Bond Future	9.8202	70.2401	9.8516	70.0365	0.320	0.0000	0.0000	0
2016/11/14	R209	04/05/2017	9.47	Put	Bond Future	4,221.9400	4.2219	4,322.7800	4.3228	2.388	0	0	0
2016/11/14	R209	04/05/2017	9.46	Call	Bond Future	1,865.5000	1.8655	1,763.5200	1.7635	(5.467)	0	0	0
2016/11/14	R209	04/05/2017	9.47	Call	Bond Future	1,890.5900	1.8906	1,787.8000	1.7878	(5.437)	0	0	0
2016/11/14	R209	04/05/2017	9.48	Call	Bond Future	1,915.7000	1.9157	1,812.1100	1.8121	(5.407)	0	0	0
2016/11/14	R209	04/05/2017	9.46	Put	Bond Future	4,265.1500	4.2651	4,366.8000	4.3668	2.383	0	0	0
2016/11/14	R209	03/08/2017			Bond Future	9.8611	71.6704	9.8935	71.4619	0.329	0.0000	0.0000	0
2016/11/14	R209	03/08/2017	9.44	Call	Bond Future	2,454.1100	2.4541	2,350.7500	2.3507	(4.212)	0	0	0
2016/11/14	R209	03/08/2017	9.43	Put	Bond Future	5,291.6400	5.2916	5,397.3600	5.3974	1.998	0	0	0
2016/11/14	R209	03/08/2017	9.45	Put	Bond Future	5,205.9000	5.2059	5,310.3400	5.3103	2.006	0	0	0
2016/11/14	R209	03/08/2017	9.44	Put	Bond Future	5,248.7600	5.2488	5,353.8400	5.3538	2.002	0	0	0
2016/11/14	R209	03/08/2017	9.45	Call	Bond Future	2,479.5600	2.4796	2,375.5600	2.3756	(4.194)	0	0	0
2016/11/14	R209	03/08/2017	9.43	Call	Bond Future	2,428.5700	2.4286	2,325.8500	2.3259	(4.230)	0	0	0
2016/11/14	R210	02/02/2017	190.85	Put	Bond Future	2,008.4400	2.0084	2,043.1400	2.0431	1.728	0	0	0
2016/11/14	R210	02/02/2017			Bond Future	188.8416	188.8416	188.8069	188.8069	(0.018)	0.0000	0.0000	2,001
2016/11/14	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R210	02/02/2017	190.84	Put	Bond Future	1,998.4400	1.9984	2,033.1400	2.0331	1.736	0	0	0
2016/11/14	R210	02/02/2017	190.86	Put	Bond Future	2,018.4400	2.0184	2,053.1400	2.0531	1.719	0	0	0
2016/11/14	R210	04/05/2017			Bond Future	190.2226	190.2226	190.1818	190.1818	(0.021)	0.0000	0.0000	0
2016/11/14	R210	04/05/2017	192.31	Put	Bond Future	2,087.4300	2.0874	2,128.2100	2.1282	1.954	0	0	0
2016/11/14	R210	04/05/2017	192.33	Put	Bond Future	2,107.4300	2.1074	2,148.2100	2.1482	1.935	0	0	0
2016/11/14	R210	04/05/2017	192.32	Put	Bond Future	2,097.4300	2.0974	2,138.2100	2.1382	1.944	0	0	0
2016/11/14	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R210	03/08/2017	196.29	Put	Bond Future	2,184.9100	2.1849	2,228.2600	2.2283	1.984	0	0	0
2016/11/14	R210	03/08/2017			Bond Future	194.1051	194.1051	194.0617	194.0617	(0.022)	0.0000	0.0000	0
2016/11/14	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R210	03/08/2017	196.28	Put	Bond Future	2,174.9100	2.1749	2,218.2600	2.2183	1.993	0	0	0
2016/11/14	R210	03/08/2017	196.30	Put	Bond Future	2,194.9100	2.1949	2,238.2600	2.2383	1.975	0	0	0
2016/11/14	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
2016/11/14	R212	02/02/2017			Bond Future	147.9230	147.9230	147.8952	147.8952	(0.019)	0.0000	0.0000	3,380
2016/11/14	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R212	02/02/2017	149.27	Put	Bond Future	1,347.0400	1.3470	1,374.7600	1.3748	2.058	0	0	0
2016/11/14	R212	02/02/2017	149.29	Put	Bond Future	1,367.0400	1.3670	1,394.7600	1.3948	2.028	0	0	0
2016/11/14	R212	02/02/2017	149.28	Put	Bond Future	1,357.0400	1.3570	1,384.7600	1.3848	2.043	0	0	0
2016/11/14	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R212	04/05/2017			Bond Future	150.8194	150.8194	150.7868	150.7868	(0.022)	0.0000	0.0000	0
2016/11/14	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R212	04/05/2017	152.23	Put	Bond Future	1,410.5600	1.4106	1,443.1500	1.4431	2.310	0	0	0
2016/11/14	R212	04/05/2017	152.25	Put	Bond Future	1,430.5600	1.4306	1,463.1500	1.4631	2.278	0	0	0
2016/11/14	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R212	04/05/2017	152.24	Put	Bond Future	1,420.5600	1.4206	1,453.1500	1.4531	2.294	0	0	0
2016/11/14	R212	03/08/2017			Bond Future	151.8672	151.8672	151.8325	151.8325	(0.023)	0.0000	0.0000	0
2016/11/14	R212	03/08/2017	153.34	Put	Bond Future	1,472.8000	1.4728	1,507.4500	1.5075	2.353	0	0	0
2016/11/14	R212	03/08/2017	153.36	Put	Bond Future	1,492.8000	1.4928	1,527.4500	1.5275	2.321	0	0	0
2016/11/14	R212	03/08/2017	153.35	Put	Bond Future	1,482.8000	1.4828	1,517.4500	1.5175	2.337	0	0	0
2016/11/14	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/14	R213	02/02/2017	9.40	Call	Bond Future	1,391.9800	1.3920	1,266.0200	1.2660	(9.049)	0	0	0
2016/11/14	R213	02/02/2017	9.42	Call	Bond Future	1,445.9600	1.4460	1,317.3100	1.3173	(8.897)	0	0	0
2016/11/14	R213	02/02/2017			Bond Future	9.6057	83.2133	9.6411	82.9823	0.369	0.0000	0.0000	51,202
2016/11/14	R213	02/02/2017	9.41	Call	Bond Future	1,418.8900	1.4189	1,291.5800	1.2916	(8.973)	0	0	0
2016/11/14	R213	02/02/2017	9.40	Put	Bond Future	2,751.1800	2.7512	2,856.2300	2.8562	3.818	0	0	0
2016/11/14	R213	02/02/2017	9.42	Put	Bond Future	2,671.5600	2.6716	2,773.9200	2.7739	3.831	0	0	0
2016/11/14	R213	02/02/2017	9.41	Put	Bond Future	2,711.2500	2.7113	2,814.9500	2.8150	3.825	0	0	0
2016/11/14	R213	04/05/2017			Bond Future	9.6560	81.2855	9.6929	81.0476	0.383	0.0000	0.0000	0
2016/11/14	R213	04/05/2017	9.35	Put	Bond Future	3,958.5900	3.9586	4,078.1900	4.0782	3.021	0	0	0
2016/11/14	R213	04/05/2017	9.37	Put	Bond Future	3,878.3700	3.8784	3,996.0800	3.9961	3.035	0	0	0
2016/11/14	R213	04/05/2017	9.36	Put	Bond Future	3,918.3400	3.9183	4,036.9900	4.0370	3.028	0	0	0
2016/11/14	R213	04/05/2017	9.35	Call	Bond Future	1,949.5700	1.9496	1,831.2700	1.8313	(6.068)	0	0	0
2016/11/14	R213	04/05/2017	9.36	Call	Bond Future	1,976.0900	1.9761	1,856.8400	1.8568	(6.035)	0	0	0
2016/11/14	R213	04/05/2017	9.37	Call	Bond Future	2,002.8200	2.0028	1,882.6300	1.8826	(6.001)	0	0	0
2016/11/14	R213	03/08/2017	9.33	Put	Bond Future	4,870.6600	4.8707	4,995.2500	4.9952	2.558	0	0	0
2016/11/14	R213	03/08/2017			Bond Future	9.6971	82.9403	9.7353	82.6969	0.394	0.0000	0.0000	0
2016/11/14	R213	03/08/2017	9.35	Put	Bond Future	4,790.0900	4.7901	4,913.1900	4.9132	2.570	0	0	0
2016/11/14	R213	03/08/2017	9.33	Call	Bond Future	2,480.0500	2.4800	2,361.2400	2.3612	(4.791)	0	0	0
2016/11/14	R213	03/08/2017	9.34	Put	Bond Future	4,830.2600	4.8303	4,954.1000	4.9541	2.564	0	0	0
2016/11/14	R213	03/08/2017	9.34	Call	Bond Future	2,506.0800	2.5061	2,386.5200	2.3865	(4.771)	0	0	0
2016/11/14	R213	03/08/2017	9.35	Call	Bond Future	2,532.2800	2.5323	2,411.9800	2.4120	(4.751)	0	0	0
2016/11/14	R214	02/02/2017			Bond Future	9.8470	72.2405	9.8772	72.0351	0.307	0.0000	0.0000	34,384
2016/11/14	R214	02/02/2017	9.67	Call	Bond Future	1,620.5100	1.6205	1,496.2500	1.4963	(7.668)	0	0	0
2016/11/14	R214	02/02/2017	9.66	Put	Bond Future	2,884.7800	2.8848	2,967.1100	2.9671	2.854	0	0	0
2016/11/14	R214	02/02/2017	9.68	Put	Bond Future	2,802.7700	2.8028	2,882.7600	2.8828	2.854	0	0	0
2016/11/14	R214	02/02/2017	9.67	Put	Bond Future	2,843.5000	2.8435	2,924.6700	2.9247	2.855	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
2016/11/14	R214 02/02/2017	9.68	Call	Bond Future	1,649.8400	1.6498	1,524.4000	1.5244	(7.603)	0	0	0
2016/11/14	R214 02/02/2017	9.66	Call	Bond Future	1,591.6300	1.5916	1,468.5300	1.4685	(7.734)	0	0	0
2016/11/14	R214 04/05/2017	9.58	Put	Bond Future	4,307.7100	4.3077	4,408.0600	4.4081	2.330	0	0	0
2016/11/14	R214 04/05/2017			Bond Future	9.8946	70.3522	9.9259	70.1407	0.317	0.0000	0.0000	0
2016/11/14	R214 04/05/2017	9.57	Put	Bond Future	4,350.8500	4.3508	4,452.0400	4.4520	2.326	0	0	0
2016/11/14	R214 04/05/2017	9.58	Call	Bond Future	2,127.8000	2.1278	2,016.6200	2.0166	(5.225)	0	0	0
2016/11/14	R214 04/05/2017	9.56	Call	Bond Future	2,072.1900	2.0722	1,962.6800	1.9627	(5.285)	0	0	0
2016/11/14	R214 04/05/2017	9.57	Call	Bond Future	2,099.8000	2.0998	1,989.4600	1.9895	(5.255)	0	0	0
2016/11/14	R214 04/05/2017	9.56	Put	Bond Future	4,394.5000	4.3945	4,496.5200	4.4965	2.322	0	0	0
2016/11/14	R214 03/08/2017	9.51	Call	Bond Future	2,615.8200	2.6158	2,507.4800	2.5075	(4.142)	0	0	0
2016/11/14	R214 03/08/2017			Bond Future	9.9344	71.7845	9.9667	71.5681	0.326	0.0000	0.0000	0
2016/11/14	R214 03/08/2017	9.52	Call	Bond Future	2,643.6500	2.6437	2,534.6500	2.5347	(4.123)	0	0	0
2016/11/14	R214 03/08/2017	9.53	Call	Bond Future	2,671.4100	2.6714	2,561.7400	2.5617	(4.105)	0	0	0
2016/11/14	R214 03/08/2017	9.51	Put	Bond Future	5,561.1700	5.5612	5,669.2200	5.6692	1.943	0	0	0
2016/11/14	R214 03/08/2017	9.53	Put	Bond Future	5,473.3800	5.4734	5,580.1000	5.5801	1.950	0	0	0
2016/11/14	R214 03/08/2017	9.52	Put	Bond Future	5,517.2500	5.5173	5,624.6400	5.6246	1.946	0	0	0
2016/11/14	R248 02/02/2017	9.76	Put	Bond Future	3,537.6700	3.5377	3,630.7700	3.6308	2.632	0	0	0
2016/11/14	R248 02/02/2017	9.78	Put	Bond Future	3,439.3200	3.4393	3,529.6600	3.5297	2.627	0	0	0
2016/11/14	R248 02/02/2017			Bond Future	9.8936	92.8739	9.9238	92.6126	0.306	0.0000	0.0000	61,332
2016/11/14	R248 02/02/2017	9.77	Put	Bond Future	3,488.3200	3.4883	3,580.0400	3.5800	2.629	0	0	0
2016/11/14	R248 02/02/2017	9.76	Call	Bond Future	2,366.8500	2.3669	2,198.5900	2.1986	(7.109)	0	0	0
2016/11/14	R248 02/02/2017	9.77	Call	Bond Future	2,406.1200	2.4061	2,236.4800	2.2365	(7.050)	0	0	0
2016/11/14	R248 02/02/2017	9.78	Call	Bond Future	2,445.5800	2.4456	2,274.5600	2.2746	(6.993)	0	0	0
2016/11/14	R248 04/05/2017	9.66	Call	Bond Future	3,015.1000	3.0151	2,866.9800	2.8670	(4.913)	0	0	0
2016/11/14	R248 04/05/2017			Bond Future	9.9428	90.2466	9.9742	89.9775	0.316	0.0000	0.0000	0
2016/11/14	R248 04/05/2017	9.67	Call	Bond Future	3,052.0000	3.0520	2,902.8800	2.9029	(4.886)	0	0	0
2016/11/14	R248 04/05/2017	9.65	Put	Bond Future	5,556.9000	5.5569	5,678.8100	5.6788	2.194	0	0	0
2016/11/14	R248 04/05/2017	9.67	Put	Bond Future	5,450.1000	5.4501	5,570.0100	5.5700	2.200	0	0	0
2016/11/14	R248 04/05/2017	9.65	Call	Bond Future	2,978.4400	2.9784	2,831.3200	2.8313	(4.939)	0	0	0
2016/11/14	R248 04/05/2017	9.66	Put	Bond Future	5,503.3000	5.5033	5,624.2100	5.6242	2.197	0	0	0
2016/11/14	R248 03/08/2017			Bond Future	9.9842	92.0840	10.0166	91.8086	0.325	0.0000	0.0000	0
2016/11/14	R248 03/08/2017	9.57	Call	Bond Future	3,599.4400	3.5994	3,457.4500	3.4575	(3.945)	0	0	0
2016/11/14	R248 03/08/2017	9.56	Put	Bond Future	7,311.6700	7.3117	7,445.8800	7.4459	1.836	0	0	0
2016/11/14	R248 03/08/2017	9.58	Put	Bond Future	7,201.0300	7.2010	7,333.6100	7.3336	1.841	0	0	0
2016/11/14	R248 03/08/2017	9.57	Put	Bond Future	7,256.0300	7.2560	7,389.4200	7.3894	1.838	0	0	0
2016/11/14	R248 03/08/2017	9.58	Call	Bond Future	3,635.8600	3.6359	3,493.0600	3.4931	(3.928)	0	0	0
2016/11/14	R248 03/08/2017	9.56	Call	Bond Future	3,563.5000	3.5635	3,422.3300	3.4223	(3.962)	0	0	0

Total

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