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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/11/2016 TO 17/11/2016

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
2016/11/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	2025	02/02/2017	130.01	Put	Bond Future	1,043.8300	1.0438	1,067.5200	1.0675	2.270	0	0	0
2016/11/17	2025	02/02/2017			Bond Future	128.9662	128.9662	128.9425	128.9425	(0.018)	0.0000	0.0000	3,255
2016/11/17	2025	02/02/2017	130.00	Put	Bond Future	1,033.8300	1.0338	1,057.5200	1.0575	2.291	0	0	0
2016/11/17	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2025	02/02/2017	129.99	Put	Bond Future	1,023.8300	1.0238	1,047.5200	1.0475	2.314	0	0	0
2016/11/17	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2025	04/05/2017			Bond Future	131.4910	131.4910	131.4656	131.4656	(0.019)	0.0000	0.0000	0
2016/11/17	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2025	04/05/2017	132.56	Put	Bond Future	1,069.0400	1.0690	1,094.4200	1.0944	2.374	0	0	0
2016/11/17	2025	04/05/2017	132.58	Put	Bond Future	1,089.0400	1.0890	1,114.4200	1.1144	2.330	0	0	0
2016/11/17	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2025	04/05/2017	132.57	Put	Bond Future	1,079.0400	1.0790	1,104.4200	1.1044	2.352	0	0	0
2016/11/17	2025	03/08/2017			Bond Future	132.8133	132.8133	132.7879	132.7879	(0.019)	0.0000	0.0000	0
2016/11/17	2025	03/08/2017	133.96	Put	Bond Future	1,146.6600	1.1467	1,172.0800	1.1721	2.217	0	0	0
2016/11/17	2025	03/08/2017	133.98	Put	Bond Future	1,166.6600	1.1667	1,192.0800	1.1921	2.179	0	0	0
2016/11/17	2025	03/08/2017	133.97	Put	Bond Future	1,156.6600	1.1567	1,182.0800	1.1821	2.198	0	0	0
2016/11/17	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2030	02/02/2017	9.29	Put	Bond Future	1,255.9200	1.2559	1,006.0500	1.0061	(19.895)	0	0	0
2016/11/17	2030	02/02/2017			Bond Future	9.4725	89.2818	9.4359	89.5316	(0.386)	0.0000	0.0000	38,639
2016/11/17	2030	02/02/2017	9.31	Put	Bond Future	1,117.1100	1.1171	867.2400	0.8672	(22.368)	0	0	0
2016/11/17	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2030	02/02/2017	9.30	Put	Bond Future	1,186.4800	1.1865	936.6100	0.9366	(21.060)	0	0	0
2016/11/17	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2030	04/05/2017			Bond Future	9.5258	91.0246	9.4881	91.2785	(0.396)	0.0000	0.0000	0
2016/11/17	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2030	04/05/2017	9.32	Put	Bond Future	1,397.3300	1.3973	1,143.4500	1.1434	(18.169)	0	0	0
2016/11/17	2030	04/05/2017	9.34	Put	Bond Future	1,260.2000	1.2602	1,006.3200	1.0063	(20.146)	0	0	0
2016/11/17	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2030	04/05/2017	9.33	Put	Bond Future	1,328.7300	1.3287	1,074.8500	1.0748	(19.107)	0	0	0
2016/11/17	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2030	03/08/2017	9.34	Put	Bond Future	1,565.4600	1.5655	1,306.1900	1.3062	(16.562)	0	0	0
2016/11/17	2030	03/08/2017			Bond Future	9.5736	88.8504	9.5345	89.1097	(0.408)	0.0000	0.0000	0
2016/11/17	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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2016/11/17	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2030	03/08/2017	9.33	Put	Bond Future	1,633.3300	1.6333	1,374.0600	1.3741	(15.874)	0	0	0
2016/11/17	2030	03/08/2017	9.35	Put	Bond Future	1,497.6700	1.4977	1,238.4000	1.2384	(17.312)	0	0	0
2016/11/17	2032	02/02/2017	9.53	Call	Bond Future	1,956.5200	1.9565	2,072.6100	2.0726	5.933	0	0	0
2016/11/17	2032	02/02/2017			Bond Future	9.5946	92.3028	9.5580	92.5700	(0.381)	0.0000	0.0000	18,016
2016/11/17	2032	02/02/2017	9.51	Call	Bond Future	1,888.0200	1.8880	2,001.2800	2.0013	5.999	0	0	0
2016/11/17	2032	02/02/2017	9.52	Call	Bond Future	1,922.0100	1.9220	2,036.6900	2.0367	5.967	0	0	0
2016/11/17	2032	02/02/2017	9.51	Put	Bond Future	2,507.5700	2.5076	2,353.6600	2.3537	(6.138)	0	0	0
2016/11/17	2032	02/02/2017	9.53	Put	Bond Future	2,429.0600	2.4291	2,277.9800	2.2780	(6.220)	0	0	0
2016/11/17	2032	02/02/2017	9.52	Put	Bond Future	2,468.0100	2.4680	2,315.5200	2.3155	(6.179)	0	0	0
2016/11/17	2032	04/05/2017	9.45	Call	Bond Future	2,549.0500	2.5491	2,662.7900	2.6628	4.462	0	0	0
2016/11/17	2032	04/05/2017			Bond Future	9.6465	89.9449	9.6088	90.2164	(0.390)	0.0000	0.0000	0
2016/11/17	2032	04/05/2017	9.46	Call	Bond Future	2,581.4400	2.5814	2,696.1600	2.6962	4.444	0	0	0
2016/11/17	2032	04/05/2017	9.44	Put	Bond Future	4,020.7000	4.0207	3,862.0400	3.8620	(3.946)	0	0	0
2016/11/17	2032	04/05/2017	9.46	Put	Bond Future	3,937.7900	3.9378	3,781.0800	3.7811	(3.980)	0	0	0
2016/11/17	2032	04/05/2017	9.44	Call	Bond Future	2,517.1300	2.5171	2,629.9000	2.6299	4.480	0	0	0
2016/11/17	2032	04/05/2017	9.45	Put	Bond Future	3,978.9700	3.9790	3,821.2800	3.8213	(3.963)	0	0	0
2016/11/17	2032	03/08/2017	9.43	Put	Bond Future	4,991.0600	4.9911	4,831.5000	4.8315	(3.197)	0	0	0
2016/11/17	2032	03/08/2017			Bond Future	9.6914	91.7564	9.6525	92.0336	(0.401)	0.0000	0.0000	0
2016/11/17	2032	03/08/2017	9.45	Put	Bond Future	4,908.8400	4.9088	4,750.8800	4.7509	(3.218)	0	0	0
2016/11/17	2032	03/08/2017	9.44	Put	Bond Future	4,949.9700	4.9500	4,791.2200	4.7912	(3.207)	0	0	0
2016/11/17	2032	03/08/2017	9.44	Call	Bond Future	3,136.3400	3.1363	3,254.8100	3.2548	3.777	0	0	0
2016/11/17	2032	03/08/2017	9.43	Call	Bond Future	3,104.2000	3.1042	3,221.8600	3.2219	3.790	0	0	0
2016/11/17	2032	03/08/2017	9.45	Call	Bond Future	3,168.3500	3.1683	3,287.6100	3.2876	3.764	0	0	0
2016/11/17	2033	02/02/2017			Bond Future	107.9216	107.9216	108.0521	108.0521	0.121	0.0000	0.0000	5,474
2016/11/17	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2033	02/02/2017	109.70	Put	Bond Future	1,778.3800	1.7784	1,647.9400	1.6479	(7.335)	0	0	0
2016/11/17	2033	02/02/2017	109.71	Put	Bond Future	1,788.3800	1.7884	1,657.9400	1.6579	(7.294)	0	0	0
2016/11/17	2033	02/02/2017	109.72	Put	Bond Future	1,798.3800	1.7984	1,667.9400	1.6679	(7.253)	0	0	0
2016/11/17	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2033	04/05/2017			Bond Future	108.9952	108.9952	109.1271	109.1271	0.121	0.0000	0.0000	0
2016/11/17	2033	04/05/2017	110.83	Put	Bond Future	1,834.8300	1.8348	1,702.9200	1.7029	(7.189)	0	0	0
2016/11/17	2033	04/05/2017	110.85	Put	Bond Future	1,854.8300	1.8548	1,722.9200	1.7229	(7.112)	0	0	0
2016/11/17	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2033	04/05/2017	110.84	Put	Bond Future	1,844.8300	1.8448	1,712.9200	1.7129	(7.150)	0	0	0
2016/11/17	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2033	03/08/2017	113.14	Put	Bond Future	1,944.0700	1.9441	1,809.1400	1.8091	(6.941)	0	0	0
2016/11/17	2033	03/08/2017			Bond Future	111.1959	111.1959	111.3309	111.3309	0.121	0.0000	0.0000	0
2016/11/17	2033	03/08/2017	113.13	Put	Bond Future	1,934.0700	1.9341	1,799.1400	1.7991	(6.976)	0	0	0
2016/11/17	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2033	03/08/2017	113.12	Put	Bond Future	1,924.0700	1.9241	1,789.1400	1.7891	(7.013)	0	0	0

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2016/11/17	2037	02/02/2017	9.68	Put	Bond Future	2,942.8300		2.9428	2,793.9000	2.7939	(5.061)	0	0	0
2016/11/17	2037	02/02/2017			Bond Future	9.7882		88.9497	9.7568	89.1990	(0.321)	0.0000	0.0000	45,061
2016/11/17	2037	02/02/2017	9.67	Put	Bond Future	2,987.4000		2.9874	2,837.2100	2.8372	(5.027)	0	0	0
2016/11/17	2037	02/02/2017	9.68	Call	Bond Future	2,078.0900		2.0781	2,178.5200	2.1785	4.833	0	0	0
2016/11/17	2037	02/02/2017	9.66	Call	Bond Future	2,006.6300		2.0066	2,104.5400	2.1045	4.879	0	0	0
2016/11/17	2037	02/02/2017	9.67	Call	Bond Future	2,042.1000		2.0421	2,141.2700	2.1413	4.856	0	0	0
2016/11/17	2037	02/02/2017	9.66	Put	Bond Future	3,032.6100		3.0326	2,881.1600	2.8812	(4.994)	0	0	0
2016/11/17	2037	04/05/2017			Bond Future	9.8424		90.6860	9.8101	90.9394	(0.327)	0.0000	0.0000	0
2016/11/17	2037	04/05/2017	9.58	Put	Bond Future	4,760.3500		4.7604	4,606.2900	4.6063	(3.236)	0	0	0
2016/11/17	2037	04/05/2017	9.60	Put	Bond Future	4,665.8200		4.6658	4,513.5100	4.5135	(3.264)	0	0	0
2016/11/17	2037	04/05/2017	9.59	Put	Bond Future	4,713.0300		4.7130	4,559.8500	4.5599	(3.250)	0	0	0
2016/11/17	2037	04/05/2017	9.60	Call	Bond Future	2,732.0200		2.7320	2,833.1000	2.8331	3.700	0	0	0
2016/11/17	2037	04/05/2017	9.58	Call	Bond Future	2,664.0300		2.6640	2,763.3600	2.7634	3.729	0	0	0
2016/11/17	2037	04/05/2017	9.59	Call	Bond Future	2,698.0300		2.6980	2,798.2400	2.7982	3.714	0	0	0
2016/11/17	2037	03/08/2017	9.57	Call	Bond Future	3,319.9500		3.3200	3,425.1400	3.4251	3.168	0	0	0
2016/11/17	2037	03/08/2017			Bond Future	9.8920		88.2546	9.8587	88.5134	(0.336)	0.0000	0.0000	0
2016/11/17	2037	03/08/2017	9.58	Call	Bond Future	3,353.7000		3.3537	3,459.6200	3.4596	3.158	0	0	0
2016/11/17	2037	03/08/2017	9.56	Put	Bond Future	5,922.6000		5.9226	5,768.3500	5.7684	(2.604)	0	0	0
2016/11/17	2037	03/08/2017	9.57	Put	Bond Future	5,875.2600		5.8753	5,721.7300	5.7217	(2.613)	0	0	0
2016/11/17	2037	03/08/2017	9.58	Put	Bond Future	5,827.9100		5.8279	5,675.1100	5.6751	(2.622)	0	0	0
2016/11/17	2037	03/08/2017	9.56	Call	Bond Future	3,286.0800		3.2861	3,390.5500	3.3906	3.179	0	0	0
2016/11/17	2038	02/02/2017	137.07	Put	Bond Future	2,444.6100		2.4446	2,469.2500	2.4693	1.008	0	0	0
2016/11/17	2038	02/02/2017			Bond Future	134.6254		134.6254	134.6008	134.6008	(0.018)	0.0000	0.0000	22,835
2016/11/17	2038	02/02/2017	137.06	Put	Bond Future	2,434.6100		2.4346	2,459.2500	2.4593	1.012	0	0	0
2016/11/17	2038	02/02/2017	137.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2038	02/02/2017	137.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2038	02/02/2017	137.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2038	02/02/2017	137.05	Put	Bond Future	2,424.6100		2.4246	2,449.2500	2.4493	1.016	0	0	0
2016/11/17	2038	04/05/2017	139.77	Put	Bond Future	2,509.0300		2.5090	2,535.3700	2.5354	1.050	0	0	0
2016/11/17	2038	04/05/2017			Bond Future	137.2610		137.2610	137.2346	137.2346	(0.019)	0.0000	0.0000	0
2016/11/17	2038	04/05/2017	139.79	Put	Bond Future	2,529.0300		2.5290	2,555.3700	2.5554	1.042	0	0	0
2016/11/17	2038	04/05/2017	139.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2038	04/05/2017	139.78	Put	Bond Future	2,519.0300		2.5190	2,545.3700	2.5454	1.046	0	0	0
2016/11/17	2038	04/05/2017	139.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2038	04/05/2017	139.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2038	03/08/2017			Bond Future	138.5334		138.5334	138.5067	138.5067	(0.019)	0.0000	0.0000	0
2016/11/17	2038	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2038	03/08/2017	141.16	Put	Bond Future	2,626.6200		2.6266	2,653.2700	2.6533	1.015	0	0	0
2016/11/17	2038	03/08/2017	141.18	Put	Bond Future	2,646.6200		2.6466	2,673.2700	2.6733	1.007	0	0	0
2016/11/17	2038	03/08/2017	141.17	Put	Bond Future	2,636.6200		2.6366	2,663.2700	2.6633	1.011	0	0	0
2016/11/17	2038	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2038	03/08/2017	141.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2040	02/02/2017	9.58	Call	Bond Future	1,785.0800		1.7851	1,858.4500	1.8584	4.110	0	0	0
2016/11/17	2040	02/02/2017			Bond Future	9.8125		92.8063	9.7862	93.0301	(0.267)	0.0000	0.0000	8,238
2016/11/17	2040	02/02/2017	9.59	Call	Bond Future	1,819.2400		1.8192	1,893.7000	1.8937	4.093	0	0	0
2016/11/17	2040	02/02/2017	9.60	Call	Bond Future	1,853.8000		1.8538	1,929.3500	1.9294	4.075	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
2016/11/17	2040	02/02/2017	9.58	Put	Bond Future	3,799.5300	3.7995	3,649.1300	3.6491	(3.958)	0	0	0
2016/11/17	2040	02/02/2017	9.60	Put	Bond Future	3,692.1200	3.6921	3,543.9000	3.5439	(4.014)	0	0	0
2016/11/17	2040	02/02/2017	9.59	Put	Bond Future	3,745.5600	3.7456	3,596.2500	3.5963	(3.986)	0	0	0
2016/11/17	2040	04/05/2017			Bond Future	9.8657	94.6180	9.8388	94.8452	(0.273)	0.0000	0.0000	0
2016/11/17	2040	04/05/2017	9.62	Put	Bond Future	5,093.6100	5.0936	4,955.0000	4.9550	(2.721)	0	0	0
2016/11/17	2040	04/05/2017	9.64	Put	Bond Future	4,992.9900	4.9930	4,855.9300	4.8559	(2.745)	0	0	0
2016/11/17	2040	04/05/2017	9.62	Call	Bond Future	2,984.6600	2.9847	3,073.2600	3.0733	2.969	0	0	0
2016/11/17	2040	04/05/2017	9.63	Put	Bond Future	5,042.9800	5.0430	4,905.1500	4.9051	(2.733)	0	0	0
2016/11/17	2040	04/05/2017	9.63	Call	Bond Future	3,021.4000	3.0214	3,110.7800	3.1108	2.958	0	0	0
2016/11/17	2040	04/05/2017	9.64	Call	Bond Future	3,058.6500	3.0587	3,148.8000	3.1488	2.947	0	0	0
2016/11/17	2040	03/08/2017			Bond Future	9.9145	92.0153	9.8867	92.2475	(0.280)	0.0000	0.0000	0
2016/11/17	2040	03/08/2017	9.61	Put	Bond Future	6,308.0300	6.3080	6,170.1300	6.1701	(2.186)	0	0	0
2016/11/17	2040	03/08/2017	9.63	Put	Bond Future	6,207.5200	6.2075	6,070.9100	6.0709	(2.201)	0	0	0
2016/11/17	2040	03/08/2017	9.61	Call	Bond Future	3,709.9500	3.7100	3,804.2300	3.8042	2.541	0	0	0
2016/11/17	2040	03/08/2017	9.62	Put	Bond Future	6,257.7700	6.2578	6,120.5100	6.1205	(2.193)	0	0	0
2016/11/17	2040	03/08/2017	9.62	Call	Bond Future	3,746.9100	3.7469	3,841.8300	3.8418	2.533	0	0	0
2016/11/17	2040	03/08/2017	9.63	Call	Bond Future	3,783.7600	3.7838	3,879.3300	3.8793	2.526	0	0	0
2016/11/17	2044	02/02/2017			Bond Future	9.8157	90.1265	9.7844	90.3969	(0.319)	0.0000	0.0000	20,659
2016/11/17	2044	02/02/2017	9.77	Call	Bond Future	2,526.5100	2.5265	2,644.1700	2.6442	4.657	0	0	0
2016/11/17	2044	02/02/2017	9.76	Put	Bond Future	2,966.6400	2.9666	2,812.5500	2.8125	(5.194)	0	0	0
2016/11/17	2044	02/02/2017	9.78	Put	Bond Future	2,876.4600	2.8765	2,725.1100	2.7251	(5.262)	0	0	0
2016/11/17	2044	02/02/2017	9.77	Put	Bond Future	2,921.3800	2.9214	2,768.6600	2.7687	(5.228)	0	0	0
2016/11/17	2044	02/02/2017	9.78	Call	Bond Future	2,568.2500	2.5682	2,687.2800	2.6873	4.635	0	0	0
2016/11/17	2044	02/02/2017	9.76	Call	Bond Future	2,484.9700	2.4850	2,601.2600	2.6013	4.680	0	0	0
2016/11/17	2044	04/05/2017			Bond Future	9.8669	91.8859	9.8347	92.1606	(0.326)	0.0000	0.0000	0
2016/11/17	2044	04/05/2017	9.67	Call	Bond Future	3,222.0200	3.2220	3,336.5200	3.3365	3.554	0	0	0
2016/11/17	2044	04/05/2017	9.66	Put	Bond Future	4,977.3800	4.9774	4,816.2200	4.8162	(3.238)	0	0	0
2016/11/17	2044	04/05/2017	9.68	Put	Bond Future	4,878.4600	4.8785	4,719.1800	4.7192	(3.265)	0	0	0
2016/11/17	2044	04/05/2017	9.67	Put	Bond Future	4,927.6100	4.9276	4,767.3900	4.7674	(3.251)	0	0	0
2016/11/17	2044	04/05/2017	9.68	Call	Bond Future	3,260.8500	3.2608	3,376.2900	3.3763	3.540	0	0	0
2016/11/17	2044	04/05/2017	9.66	Call	Bond Future	3,183.6800	3.1837	3,297.2400	3.2972	3.567	0	0	0
2016/11/17	2044	03/08/2017			Bond Future	9.9137	89.3534	9.8805	89.6340	(0.334)	0.0000	0.0000	0
2016/11/17	2044	03/08/2017	9.62	Put	Bond Future	6,357.4900	6.3575	6,194.0700	6.1941	(2.571)	0	0	0
2016/11/17	2044	03/08/2017	9.64	Put	Bond Future	6,256.2200	6.2562	6,094.3600	6.0944	(2.587)	0	0	0
2016/11/17	2044	03/08/2017	9.63	Put	Bond Future	6,306.8400	6.3068	6,144.2000	6.1442	(2.579)	0	0	0
2016/11/17	2044	03/08/2017	9.64	Call	Bond Future	3,892.8000	3.8928	4,011.4800	4.0115	3.049	0	0	0
2016/11/17	2044	03/08/2017	9.62	Call	Bond Future	3,817.1700	3.8172	3,934.2900	3.9343	3.068	0	0	0
2016/11/17	2044	03/08/2017	9.63	Call	Bond Future	3,855.0400	3.8550	3,972.9400	3.9729	3.058	0	0	0
2016/11/17	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2046	02/02/2017	137.14	Put	Bond Future	2,362.1700	2.3622	2,954.9000	2.9549	25.093	0	0	0
2016/11/17	2046	02/02/2017			Bond Future	134.7778	134.7778	134.1851	134.1851	(0.440)	0.0000	0.0000	18,352
2016/11/17	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2046	02/02/2017	137.13	Put	Bond Future	2,352.1700	2.3522	2,944.9000	2.9449	25.199	0	0	0
2016/11/17	2046	02/02/2017	137.15	Put	Bond Future	2,372.1700	2.3722	2,964.9000	2.9649	24.987	0	0	0
2016/11/17	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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2016/11/17	2046	04/05/2017			Bond Future	135.8881		135.8881	135.2825	135.2825	(0.446)	0.0000	0.0000	0
2016/11/17	2046	04/05/2017	138.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2046	04/05/2017	138.32	Put	Bond Future	2,431.8800		2.4319	3,037.4600	3.0375	24.902	0	0	0
2016/11/17	2046	04/05/2017	138.34	Put	Bond Future	2,451.8800		2.4519	3,057.4600	3.0575	24.699	0	0	0
2016/11/17	2046	04/05/2017	138.33	Put	Bond Future	2,441.8800		2.4419	3,047.4600	3.0475	24.800	0	0	0
2016/11/17	2046	04/05/2017	138.32	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2046	03/08/2017	141.17	Put	Bond Future	2,538.0200		2.5380	3,155.1900	3.1552	24.317	0	0	0
2016/11/17	2046	03/08/2017			Bond Future	138.6320		138.6320	138.0148	138.0148	(0.445)	0.0000	0.0000	0
2016/11/17	2046	03/08/2017	141.19	Put	Bond Future	2,558.0200		2.5580	3,175.1900	3.1752	24.127	0	0	0
2016/11/17	2046	03/08/2017	141.18	Put	Bond Future	2,548.0200		2.5480	3,165.1900	3.1652	24.222	0	0	0
2016/11/17	2046	03/08/2017	141.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2046	03/08/2017	141.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2046	03/08/2017	141.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2050	02/02/2017	144.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2050	02/02/2017	144.97	Put	Bond Future	1,052.6600		1.0527	1,418.3900	1.4184	34.743	0	0	0
2016/11/17	2050	02/02/2017			Bond Future	143.9173		143.9173	143.5516	143.5516	(0.254)	0.0000	0.0000	24,754
2016/11/17	2050	02/02/2017	144.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2050	02/02/2017	144.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2050	02/02/2017	144.96	Put	Bond Future	1,042.6600		1.0427	1,408.3900	1.4084	35.077	0	0	0
2016/11/17	2050	02/02/2017	144.98	Put	Bond Future	1,062.6600		1.0627	1,428.3900	1.4284	34.416	0	0	0
2016/11/17	2050	04/05/2017			Bond Future	146.7349		146.7349	146.3604	146.3604	(0.255)	0.0000	0.0000	0
2016/11/17	2050	04/05/2017	147.83	Put	Bond Future	1,095.0800		1.0951	1,469.6400	1.4696	34.204	0	0	0
2016/11/17	2050	04/05/2017	147.85	Put	Bond Future	1,115.0800		1.1151	1,489.6400	1.4896	33.590	0	0	0
2016/11/17	2050	04/05/2017	147.83	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2050	04/05/2017	147.84	Put	Bond Future	1,105.0800		1.1051	1,479.6400	1.4796	33.894	0	0	0
2016/11/17	2050	04/05/2017	147.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2050	04/05/2017	147.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2050	03/08/2017	149.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2050	03/08/2017			Bond Future	148.0359		148.0359	147.6543	147.6543	(0.258)	0.0000	0.0000	0
2016/11/17	2050	03/08/2017	149.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2050	03/08/2017	149.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	2050	03/08/2017	149.22	Put	Bond Future	1,184.1000		1.1841	1,565.6600	1.5657	32.224	0	0	0
2016/11/17	2050	03/08/2017	149.24	Put	Bond Future	1,204.1000		1.2041	1,585.6600	1.5857	31.688	0	0	0
2016/11/17	2050	03/08/2017	149.23	Put	Bond Future	1,194.1000		1.1941	1,575.6600	1.5757	31.954	0	0	0
2016/11/17	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	AL37	02/02/2017			Index Future	509.8290		509.8290	510.2150	510.2150	0.076	0.0000	0.0000	7
2016/11/17	AL37	04/05/2017			Index Future	519.7790		519.7790	520.1670	520.1670	0.075	0.0000	0.0000	0
2016/11/17	AL37	03/08/2017			Index Future	530.2430		530.2430	530.6410	530.6410	0.075	0.0000	0.0000	0
2016/11/17	AL7T	02/02/2017			Index Future	586.4740		586.4740	587.7530	587.7530	0.218	0.0000	0.0000	2
2016/11/17	AL7T	04/05/2017			Index Future	597.9200		597.9200	599.2170	599.2170	0.217	0.0000	0.0000	0

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2016/11/17	AL7T	03/08/2017			Index Future	609.9570	609.9570	611.2830	611.2830	0.217	0.0000	0.0000	0
2016/11/17	ALBI	02/02/2017			Index Future	532.0470	532.0470	533.2290	533.2290	0.222	0.0000	0.0000	751
2016/11/17	ALBI	04/05/2017			Index Future	542.4300	542.4300	543.6300	543.6300	0.221	0.0000	0.0000	0
2016/11/17	ALBI	03/08/2017			Index Future	553.3500	553.3500	554.5760	554.5760	0.222	0.0000	0.0000	0
2016/11/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/11/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/11/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/11/17	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	EL28	02/02/2017			Bond Future	129.8327	129.8327	129.8117	129.8117	(0.016)	0.0000	0.0000	0
2016/11/17	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	EL28	02/02/2017	135.10	Put	Bond Future	5,267.3100	5.2673	5,288.3300	5.2883	0.399	0	0	0
2016/11/17	EL28	02/02/2017	135.12	Put	Bond Future	5,287.3100	5.2873	5,308.3300	5.3083	0.398	0	0	0
2016/11/17	EL28	02/02/2017	135.11	Put	Bond Future	5,277.3100	5.2773	5,298.3300	5.2983	0.398	0	0	0
2016/11/17	EL28	04/05/2017			Bond Future	130.6925	130.6925	130.6697	130.6697	(0.017)	0.0000	0.0000	0
2016/11/17	EL28	04/05/2017	137.90	Put	Bond Future	7,207.5300	7.2075	7,230.2700	7.2303	0.316	0	0	0
2016/11/17	EL28	04/05/2017	137.92	Put	Bond Future	7,227.5300	7.2275	7,250.2700	7.2503	0.315	0	0	0
2016/11/17	EL28	04/05/2017	137.91	Put	Bond Future	7,217.5300	7.2175	7,240.2700	7.2403	0.315	0	0	0
2016/11/17	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	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
2016/11/17	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	EL28	03/08/2017	135.17	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	EL28	03/08/2017			Bond Future		133.3314	133.3314	133.3087	(0.017)	0.0000	0.0000	0
2016/11/17	EL28	03/08/2017	135.18	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	EL28	03/08/2017	135.16	Put	Bond Future		1,828.6400	1.8286	1,851.3200	1.240	0	0	0
2016/11/17	EL28	03/08/2017	135.18	Put	Bond Future		1,848.6400	1.8486	1,871.3200	1.227	0	0	0
2016/11/17	EL28	03/08/2017	135.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	EL28	03/08/2017	135.17	Put	Bond Future		1,838.6400	1.8386	1,861.3200	1.234	0	0	0
2016/11/17	ES33	02/02/2017			Bond Future		10.7035	78.3608	10.6716	(0.298)	0.0000	0.0000	8,849
2016/11/17	ES33	02/02/2017	10.59	Put	Bond Future		711.3500	0.7114	512.6700	(27.930)	0	0	0
2016/11/17	ES33	02/02/2017	10.61	Put	Bond Future		585.2500	0.5852	386.5700	(33.948)	0	0	0
2016/11/17	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	ES33	02/02/2017	10.60	Put	Bond Future		648.2600	0.6483	449.5800	(30.648)	0	0	0
2016/11/17	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	ES33	04/05/2017			Bond Future		10.7871	76.0961	10.7543	(0.304)	0.0000	0.0000	0
2016/11/17	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	ES33	04/05/2017	10.54	Put	Bond Future		1,540.5200	1.5405	1,338.7500	(13.098)	0	0	0
2016/11/17	ES33	04/05/2017	10.56	Put	Bond Future		1,414.0900	1.4141	1,212.3200	(14.269)	0	0	0
2016/11/17	ES33	04/05/2017	10.55	Put	Bond Future		1,477.2700	1.4773	1,275.5000	(13.658)	0	0	0
2016/11/17	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	ES33	03/08/2017			Bond Future		10.8644	77.6286	10.8304	(0.312)	0.0000	0.0000	0
2016/11/17	ES33	03/08/2017	10.53	Put	Bond Future		2,068.3500	2.0684	1,862.1900	(9.967)	0	0	0
2016/11/17	ES33	03/08/2017	10.55	Put	Bond Future		1,942.2500	1.9422	1,736.0900	(10.614)	0	0	0
2016/11/17	ES33	03/08/2017	10.54	Put	Bond Future		2,005.2600	2.0053	1,799.1000	(10.281)	0	0	0
2016/11/17	ES33	03/08/2017	10.55	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	ES33	03/08/2017	10.53	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	ES33	03/08/2017	10.54	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	ES42	02/02/2017			Bond Future		10.8186	82.4973	10.7869	(0.294)	0.0000	0.0000	8,777
2016/11/17	ES42	04/05/2017			Bond Future		10.9016	79.8446	10.8688	(0.300)	0.0000	0.0000	0
2016/11/17	ES42	03/08/2017			Bond Future		10.9772	81.4529	10.9433	(0.308)	0.0000	0.0000	0
2016/11/17	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	GOVI	02/02/2017			GOVI		529.8900	529.8900	531.0820	0.225	0.0000	0.0000	486
2016/11/17	GOVI	02/02/2017	533.32	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	GOVI	02/02/2017	533.33	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	GOVI	02/02/2017	533.32	Put	GOVI		34,300.0000	3.4300	22,380.0000	(34.752)	0	0	0
2016/11/17	GOVI	02/02/2017	533.34	Put	GOVI		34,500.0000	3.4500	22,580.0000	(34.551)	0	0	0
2016/11/17	GOVI	02/02/2017	533.33	Put	GOVI		34,400.0000	3.4400	22,480.0000	(34.651)	0	0	0
2016/11/17	GOVI	04/05/2017			GOVI		540.2310	540.2310	541.4420	0.224	0.0000	0.0000	0
2016/11/17	GOVI	04/05/2017	262.19	Call	GOVI		2,780,410.0000	278.0410	2,792,520.0000	0.436	0	0	0
2016/11/17	GOVI	04/05/2017	262.20	Call	GOVI		2,780,310.0000	278.0310	2,792,420.0000	0.436	0	0	0
2016/11/17	GOVI	04/05/2017	262.18	Call	GOVI		2,780,510.0000	278.0510	2,792,620.0000	0.436	0	0	0
2016/11/17	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/11/17	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	GOVI	03/08/2017			GOVI	551.1070	551.1070	552.3430	552.3430	0.224	0.0000	0.0000	0
2016/11/17	GOVI	03/08/2017	561.11	Put	GOVI	100,030.0000	10.0030	87,670.0000	8.7670	(12.356)	0	0	0
2016/11/17	GOVI	03/08/2017	561.09	Put	GOVI	99,830.0000	9.9830	87,470.0000	8.7470	(12.381)	0	0	0
2016/11/17	GOVI	03/08/2017	561.10	Put	GOVI	99,930.0000	9.9930	87,570.0000	8.7570	(12.369)	0	0	0
2016/11/17	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/11/17	IGOV	02/02/2017			Index Future	252.1990	252.1990	251.9800	251.9800	(0.087)	0.0000	0.0000	1,070
2016/11/17	IGOV	04/05/2017			Index Future	257.1360	257.1360	256.9100	256.9100	(0.088)	0.0000	0.0000	0
2016/11/17	IGOV	03/08/2017			Index Future	262.3270	262.3270	262.0980	262.0980	(0.087)	0.0000	0.0000	0
2016/11/17	ILBI	02/02/2017			Index Future	683.0410	683.0410	682.5680	682.5680	(0.069)	0.0000	0.0000	155
2016/11/17	ILBI	04/05/2017			Index Future	696.3210	696.3210	695.8380	695.8380	(0.069)	0.0000	0.0000	0
2016/11/17	ILBI	03/08/2017			Index Future	710.0280	710.0280	709.5340	709.5340	(0.070)	0.0000	0.0000	0
2016/11/17	IS01	19/12/2016			Interest Rate Swap	100.0687	100.0687	100.0687	100.0687	0.000	0.0000	0.0000	0
2016/11/17	IS01	16/03/2017			Interest Rate Swap	100.0171	100.0171	100.0171	100.0171	0.000	0.0000	0.0000	0
2016/11/17	IS01	15/06/2017			Interest Rate Swap	99.6601	99.6601	99.6567	99.6567	(0.003)	0.0000	0.0000	0
2016/11/17	IS01	21/09/2017			Interest Rate Swap	99.7491	99.7491	99.7417	99.7417	(0.007)	0.0000	0.0000	0
2016/11/17	IS01	21/12/2017			Interest Rate Swap	100.0965	100.0965	100.0813	100.0813	(0.015)	0.0000	0.0000	0
2016/11/17	IS02	18/12/2017			Interest Rate Swap	100.1193	100.1193	100.1042	100.1042	(0.015)	0.0000	0.0000	0
2016/11/17	IS02	16/03/2018			Interest Rate Swap	99.4722	99.4722	99.4511	99.4511	(0.021)	0.0000	0.0000	0
2016/11/17	IS02	15/06/2018			Interest Rate Swap	99.2154	99.2154	99.1862	99.1862	(0.029)	0.0000	0.0000	0
2016/11/17	IS02	21/09/2018			Interest Rate Swap	99.3634	99.3634	99.3238	99.3238	(0.040)	0.0000	0.0000	0
2016/11/17	IS02	21/12/2018			Interest Rate Swap	99.9500	99.9500	99.8900	99.8900	(0.060)	0.0000	0.0000	0
2016/11/17	IS05	17/12/2020			Interest Rate Swap	99.0597	99.0597	98.9682	98.9682	(0.092)	0.0000	0.0000	0
2016/11/17	IS05	16/03/2021			Interest Rate Swap	98.4854	98.4854	98.3841	98.3841	(0.103)	0.0000	0.0000	0
2016/11/17	IS05	15/06/2021			Interest Rate Swap	97.8789	97.8789	97.7665	97.7665	(0.115)	0.0000	0.0000	0
2016/11/17	IS05	21/09/2021			Interest Rate Swap	98.2447	98.2447	98.1216	98.1216	(0.125)	0.0000	0.0000	0
2016/11/17	IS05	21/12/2021			Interest Rate Swap	100.5543	100.5543	100.4255	100.4255	(0.128)	0.0000	0.0000	50
2016/11/17	IS10	17/12/2025			Interest Rate Swap	100.4015	100.4015	100.1484	100.1484	(0.252)	0.0000	0.0000	0
2016/11/17	IS10	16/03/2026			Interest Rate Swap	97.5922	97.5922	97.3257	97.3257	(0.273)	0.0000	0.0000	0
2016/11/17	IS10	15/06/2026			Interest Rate Swap	96.4567	96.4567	96.1787	96.1787	(0.288)	0.0000	0.0000	0
2016/11/17	IS10	21/09/2026			Interest Rate Swap	98.5996	98.5996	98.3150	98.3150	(0.289)	0.0000	0.0000	0
2016/11/17	IS10	21/12/2026			Interest Rate Swap	102.2728	102.2728	101.9875	101.9875	(0.279)	0.0000	0.0000	0
2016/11/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/11/17	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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2016/11/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/11/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/11/17	JBAF	21/12/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10,000
2016/11/17	JBAF	18/01/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/17	JBAF	15/02/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/11/17	JBAF	15/03/2017			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	1,000
2016/11/17	JBAF	19/04/2017			Jibar Tradeable Future	7.4200	7.4200	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/17	JBAF	17/05/2017			Jibar Tradeable Future	7.4200	7.4200	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/11/17	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/11/17	JBAF	20/09/2017			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/11/17	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/11/17	JBAF	20/03/2018			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/11/17	JBAF	20/06/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/11/17	JBAF	19/09/2018			Jibar Tradeable Future	7.8800	92.1200	7.8800	92.1200	0.000	0.0000	0.0000	0
2016/11/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/11/17	R023	02/02/2017	8.85	Call	Bond Future	1,468.5800	1.4686	1,515.9000	1.5159	3.222	0	0	0
2016/11/17	R023	02/02/2017			Bond Future	8.7503	98.7896	8.7288	98.8863	(0.246)	0.0000	0.0000	16,460
2016/11/17	R023	02/02/2017	8.86	Call	Bond Future	1,494.0400	1.4940	1,541.9200	1.5419	3.205	0	0	0
2016/11/17	R023	02/02/2017	8.84	Put	Bond Future	1,041.3800	1.0414	991.3900	0.9914	(4.800)	0	0	0
2016/11/17	R023	02/02/2017	8.86	Put	Bond Future	1,002.7400	1.0027	953.8700	0.9539	(4.874)	0	0	0
2016/11/17	R023	02/02/2017	8.84	Call	Bond Future	1,443.3500	1.4434	1,490.1100	1.4901	3.240	0	0	0
2016/11/17	R023	02/02/2017	8.85	Put	Bond Future	1,021.9300	1.0219	972.5000	0.9725	(4.837)	0	0	0
2016/11/17	R023	04/05/2017	8.61	Call	Bond Future	1,366.5500	1.3666	1,404.4800	1.4045	2.776	0	0	0
2016/11/17	R023	04/05/2017			Bond Future	8.7937	96.7847	8.7712	96.8824	(0.256)	0.0000	0.0000	0
2016/11/17	R023	04/05/2017	8.59	Call	Bond Future	1,328.0800	1.3281	1,365.2400	1.3652	2.798	0	0	0
2016/11/17	R023	04/05/2017	8.60	Call	Bond Future	1,347.2300	1.3472	1,384.7800	1.3848	2.787	0	0	0
2016/11/17	R023	04/05/2017	8.59	Put	Bond Future	2,218.5200	2.2185	2,157.9600	2.1580	(2.730)	0	0	0
2016/11/17	R023	04/05/2017	8.61	Put	Bond Future	2,169.1100	2.1691	2,109.3200	2.1093	(2.756)	0	0	0
2016/11/17	R023	04/05/2017	8.60	Put	Bond Future	2,193.7200	2.1937	2,133.5500	2.1335	(2.743)	0	0	0
2016/11/17	R023	03/08/2017	8.60	Put	Bond Future	2,601.7300	2.6017	2,541.9600	2.5420	(2.297)	0	0	0
2016/11/17	R023	03/08/2017			Bond Future	8.8253	98.7336	8.8015	98.8336	(0.270)	0.0000	0.0000	0
2016/11/17	R023	03/08/2017	8.59	Put	Bond Future	2,625.5700	2.6256	2,565.4800	2.5655	(2.289)	0	0	0
2016/11/17	R023	03/08/2017	8.60	Call	Bond Future	1,650.0400	1.6500	1,690.2900	1.6903	2.439	0	0	0
2016/11/17	R023	03/08/2017	8.58	Call	Bond Future	1,612.8200	1.6128	1,652.4400	1.6524	2.457	0	0	0
2016/11/17	R023	03/08/2017	8.59	Call	Bond Future	1,631.3700	1.6314	1,671.3000	1.6713	2.448	0	0	0
2016/11/17	R023	03/08/2017	8.58	Put	Bond Future	2,649.5600	2.6496	2,589.1600	2.5892	(2.280)	0	0	0
2016/11/17	R035	02/02/2017			Bond Future	9.7220	96.7688	9.6905	97.0200	(0.324)	0.0000	0.0000	5,957
2016/11/17	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R035	02/02/2017	9.50	Put	Bond Future	1,795.3400	1.7953	1,544.0800	1.5441	(13.995)	0	0	0
2016/11/17	R035	02/02/2017	9.51	Put	Bond Future	1,713.3300	1.7133	1,462.0700	1.4621	(14.665)	0	0	0
2016/11/17	R035	02/02/2017	9.52	Put	Bond Future	1,631.4200	1.6314	1,380.1600	1.3802	(15.401)	0	0	0
2016/11/17	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R035	04/05/2017	9.55	Put	Bond Future	1,784.1200	1.7841	1,528.8700	1.5289	(14.307)	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
2016/11/17	R035	04/05/2017			Bond Future	9.7731	94.1536	9.7408	94.4088	(0.331)	0.0000	0.0000	0
2016/11/17	R035	04/05/2017	9.54	Put	Bond Future	1,865.3100	1.8653	1,610.0600	1.6101	(13.684)	0	0	0
2016/11/17	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R035	04/05/2017	9.53	Put	Bond Future	1,946.6100	1.9466	1,691.3600	1.6914	(13.113)	0	0	0
2016/11/17	R035	03/08/2017			Bond Future	9.8181	96.0496	9.7847	96.3104	(0.340)	0.0000	0.0000	0
2016/11/17	R035	03/08/2017	9.50	Put	Bond Future	2,531.8800	2.5319	2,271.1500	2.2712	(10.298)	0	0	0
2016/11/17	R035	03/08/2017	9.52	Put	Bond Future	2,369.6100	2.3696	2,108.8800	2.1089	(11.003)	0	0	0
2016/11/17	R035	03/08/2017	9.51	Put	Bond Future	2,450.6900	2.4507	2,189.9600	2.1900	(10.639)	0	0	0
2016/11/17	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R186	02/02/2017	8.00	Put	Bond Future	7,760.8700	7.7609	7,520.5700	7.5206	(3.096)	0	0	0
2016/11/17	R186	02/02/2017	9.40	Call	Bond Future	3,237.5400	3.2375	3,400.8000	3.4008	5.043	0	0	0
2016/11/17	R186	02/02/2017	8.81	Put	Bond Future	2,933.2100	2.9332	2,763.3000	2.7633	(5.793)	0	0	0
2016/11/17	R186	02/02/2017	9.10	Put	Bond Future	1,818.6700	1.8187	1,689.5700	1.6896	(7.099)	0	0	2,546
2016/11/17	R186	02/02/2017			Bond Future	9.0714	110.5487	9.0346	110.8000	(0.405)	0.0000	0.0000	112,731
2016/11/17	R186	02/02/2017	9.50	Call	Bond Future	3,705.5600	3.7056	3,881.0500	3.8811	4.736	0	0	0
2016/11/17	R186	02/02/2017	8.43	Put	Bond Future	4,933.2800	4.9333	4,719.9500	4.7200	(4.324)	0	0	0
2016/11/17	R186	02/02/2017	8.80	Put	Bond Future	2,978.0400	2.9780	2,806.7800	2.8068	(5.751)	0	0	0
2016/11/17	R186	02/02/2017	8.87	Call	Bond Future	1,286.6500	1.2866	1,376.3100	1.3763	6.968	0	0	0
2016/11/17	R186	02/02/2017	8.90	Put	Bond Future	2,548.9500	2.5490	2,391.4000	2.3914	(6.181)	0	0	750
2016/11/17	R186	02/02/2017	8.00	Call	Bond Future	105.2300	0.1052	116.3100	0.1163	10.529	0	0	7,000
2016/11/17	R186	02/02/2017	8.60	Call	Bond Future	685.9900	0.6860	741.3600	0.7414	8.072	0	0	7,000
2016/11/17	R186	02/02/2017	8.81	Call	Bond Future	1,129.0200	1.1290	1,210.4900	1.2105	7.216	0	0	0
2016/11/17	R186	02/02/2017	8.37	Call	Bond Future	364.4300	0.3644	397.2800	0.3973	9.014	0	0	500
2016/11/17	R186	02/02/2017	8.62	Put	Bond Future	3,862.2300	3.8622	3,668.4900	3.6685	(5.016)	0	0	0
2016/11/17	R186	02/02/2017	8.79	Call	Bond Future	1,079.4100	1.0794	1,158.2000	1.1582	7.299	0	0	0
2016/11/17	R186	02/02/2017	8.95	Call	Bond Future	1,517.5000	1.5175	1,618.3700	1.6184	6.647	0	0	0
2016/11/17	R186	02/02/2017	9.02	Call	Bond Future	1,738.8600	1.7389	1,849.7100	1.8497	6.375	0	0	0
2016/11/17	R186	02/02/2017	8.87	Put	Bond Future	2,673.1900	2.6732	2,511.4700	2.5115	(6.050)	0	0	500
2016/11/17	R186	02/02/2017	9.50	Put	Bond Future	832.0400	0.8320	756.1500	0.7561	(9.121)	0	0	13,500
2016/11/17	R186	02/02/2017	8.43	Call	Bond Future	434.0800	0.4341	472.1300	0.4721	8.766	0	0	750
2016/11/17	R186	02/02/2017	8.80	Call	Bond Future	1,104.0300	1.1040	1,184.1500	1.1842	7.257	0	0	0
2016/11/17	R186	02/02/2017	8.90	Call	Bond Future	1,370.4500	1.3704	1,464.2800	1.4643	6.847	0	0	0
2016/11/17	R186	02/02/2017	9.40	Put	Bond Future	1,025.2300	1.0252	937.1100	0.9371	(8.595)	0	0	750
2016/11/17	R186	02/02/2017	9.10	Call	Bond Future	2,013.6700	2.0137	2,135.9500	2.1359	6.072	0	0	0
2016/11/17	R186	02/02/2017	8.37	Put	Bond Future	5,297.1600	5.2972	5,078.6300	5.0786	(4.125)	0	0	0
2016/11/17	R186	02/02/2017	8.60	Put	Bond Future	3,968.7900	3.9688	3,772.7800	3.7728	(4.939)	0	0	0
2016/11/17	R186	02/02/2017	8.62	Call	Bond Future	721.3900	0.7214	779.0300	0.7790	7.990	0	0	500
2016/11/17	R186	02/02/2017	8.79	Put	Bond Future	3,023.2900	3.0233	2,850.7000	2.8507	(5.709)	0	0	0
2016/11/17	R186	02/02/2017	8.95	Put	Bond Future	2,350.4500	2.3504	2,199.9400	2.1999	(6.403)	0	0	2,546
2016/11/17	R186	02/02/2017	9.02	Put	Bond Future	2,090.4800	2.0905	1,949.9500	1.9500	(6.722)	0	0	500
2016/11/17	R186	04/05/2017			Bond Future	9.1194	112.7063	9.0813	112.9615	(0.418)	0.0000	0.0000	0
2016/11/17	R186	04/05/2017	8.89	Put	Bond Future	3,631.8400	3.6318	3,478.6300	3.4786	(4.219)	0	0	0
2016/11/17	R186	04/05/2017	8.91	Put	Bond Future	3,554.3800	3.5544	3,403.1100	3.4031	(4.256)	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
2016/11/17	R186	04/05/2017	8.90	Put	Bond Future	3,592.9600	3.5930	3,440.7300	3.4407	(4.237)	0	0	0
2016/11/17	R186	04/05/2017	8.91	Call	Bond Future	2,142.6400	2.1426	2,246.6300	2.2466	4.853	0	0	0
2016/11/17	R186	04/05/2017	8.89	Call	Bond Future	2,084.0100	2.0840	2,186.0600	2.1861	4.897	0	0	0
2016/11/17	R186	04/05/2017	8.90	Call	Bond Future	2,113.2000	2.1132	2,216.2300	2.2162	4.876	0	0	0
2016/11/17	R186	03/08/2017	8.93	Put	Bond Future	4,245.6700	4.2457	4,096.2000	4.0962	(3.521)	0	0	0
2016/11/17	R186	03/08/2017			Bond Future	9.1588	109.6704	9.1190	109.9311	(0.434)	0.0000	0.0000	0
2016/11/17	R186	03/08/2017	8.92	Put	Bond Future	4,282.5800	4.2826	4,132.3100	4.1323	(3.509)	0	0	0
2016/11/17	R186	03/08/2017	8.91	Call	Bond Future	2,675.4900	2.6755	2,785.1500	2.7851	4.099	0	0	0
2016/11/17	R186	03/08/2017	8.93	Call	Bond Future	2,734.8600	2.7349	2,846.1200	2.8461	4.068	0	0	0
2016/11/17	R186	03/08/2017	8.92	Call	Bond Future	2,705.0800	2.7051	2,815.5400	2.8155	4.083	0	0	0
2016/11/17	R186	03/08/2017	8.91	Put	Bond Future	4,319.7300	4.3197	4,168.6600	4.1687	(3.497)	0	0	0
2016/11/17	R197	02/02/2017			Bond Future	299.1508	299.1508	299.0953	299.0953	(0.019)	0.0000	0.0000	1,246
2016/11/17	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R197	02/02/2017	302.57	Put	Bond Future	3,419.2200	3.4192	3,474.6500	3.4746	1.621	0	0	0
2016/11/17	R197	02/02/2017	302.59	Put	Bond Future	3,439.2200	3.4392	3,494.6500	3.4946	1.612	0	0	0
2016/11/17	R197	02/02/2017	302.58	Put	Bond Future	3,429.2200	3.4292	3,484.6500	3.4846	1.616	0	0	0
2016/11/17	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R197	04/05/2017	308.58	Put	Bond Future	3,572.7800	3.5728	3,632.3000	3.6323	1.666	0	0	0
2016/11/17	R197	04/05/2017			Bond Future	305.0072	305.0072	304.9477	304.9477	(0.020)	0.0000	0.0000	0
2016/11/17	R197	04/05/2017	308.60	Put	Bond Future	3,592.7800	3.5928	3,652.3000	3.6523	1.657	0	0	0
2016/11/17	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R197	04/05/2017	308.59	Put	Bond Future	3,582.7800	3.5828	3,642.3000	3.6423	1.661	0	0	0
2016/11/17	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R197	03/08/2017			Bond Future	304.2662	304.2662	304.2066	304.2066	(0.020)	0.0000	0.0000	0
2016/11/17	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R197	03/08/2017	308.05	Put	Bond Future	3,783.8000	3.7838	3,843.4200	3.8434	1.576	0	0	0
2016/11/17	R197	03/08/2017	308.07	Put	Bond Future	3,803.8000	3.8038	3,863.4200	3.8634	1.567	0	0	0
2016/11/17	R197	03/08/2017	308.06	Put	Bond Future	3,793.8000	3.7938	3,853.4200	3.8534	1.572	0	0	0
2016/11/17	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R202	02/02/2017			Bond Future	248.2497	248.2497	248.2041	248.2041	(0.018)	0.0000	0.0000	36,619
2016/11/17	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R202	02/02/2017	251.72	Put	Bond Future	3,470.3200	3.4703	3,515.9400	3.5159	1.315	0	0	0
2016/11/17	R202	02/02/2017	251.74	Put	Bond Future	3,490.3200	3.4903	3,535.9400	3.5359	1.307	0	0	0
2016/11/17	R202	02/02/2017	251.73	Put	Bond Future	3,480.3200	3.4803	3,525.9400	3.5259	1.311	0	0	0
2016/11/17	R202	04/05/2017	256.73	Put	Bond Future	3,620.6600	3.6207	3,669.2300	3.6692	1.341	0	0	0
2016/11/17	R202	04/05/2017			Bond Future	253.1093	253.1093	253.0608	253.0608	(0.019)	0.0000	0.0000	0
2016/11/17	R202	04/05/2017	256.72	Put	Bond Future	3,610.6600	3.6107	3,659.2300	3.6592	1.345	0	0	0
2016/11/17	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R202	04/05/2017	256.71	Put	Bond Future	3,600.6600	3.6007	3,649.2300	3.6492	1.349	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
2016/11/17	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R202	03/08/2017			Bond Future	254.5552	254.5552	254.5063	254.5063	(0.019)	0.0000	0.0000	0
2016/11/17	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R202	03/08/2017	258.35	Put	Bond Future	3,794.8200	3.7948	3,843.6500	3.8437	1.287	0	0	0
2016/11/17	R202	03/08/2017	258.37	Put	Bond Future	3,814.8200	3.8148	3,863.6500	3.8637	1.280	0	0	0
2016/11/17	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R202	03/08/2017	258.36	Put	Bond Future	3,804.8200	3.8048	3,853.6500	3.8537	1.283	0	0	0
2016/11/17	R203	02/02/2017	7.70	Call	Bond Future	92.8600	0.0929	90.5500	0.0905	(2.488)	0	0	0
2016/11/17	R203	02/02/2017	7.71	Put	Bond Future	143.9300	0.1439	145.2700	0.1453	0.931	0	0	0
2016/11/17	R203	02/02/2017			Bond Future	7.7940	103.5540	7.8004	103.5503	0.082	0.0000	0.0000	24,463
2016/11/17	R203	02/02/2017	7.71	Call	Bond Future	95.3400	0.0953	93.0000	0.0930	(2.454)	0	0	0
2016/11/17	R203	02/02/2017	7.72	Call	Bond Future	98.0700	0.0981	95.7000	0.0957	(2.417)	0	0	0
2016/11/17	R203	02/02/2017	7.70	Put	Bond Future	147.2300	0.1472	148.6000	0.1486	0.931	0	0	0
2016/11/17	R203	02/02/2017	7.72	Put	Bond Future	140.8700	0.1409	142.1800	0.1422	0.930	0	0	0
2016/11/17	R203	04/05/2017	6.91	Call	Bond Future	26.3100	0.0273	26.2200	0.0262	(3.991)	0	0	0
2016/11/17	R203	04/05/2017	6.92	Put	Bond Future	265.5800	0.2656	269.2300	0.2692	1.374	0	0	0
2016/11/17	R203	04/05/2017			Bond Future	7.5993	101.4016	7.6129	101.3968	0.179	0.0000	0.0000	0
2016/11/17	R203	04/05/2017	6.92	Call	Bond Future	27.9600	0.0280	26.8600	0.0269	(3.934)	0	0	0
2016/11/17	R203	04/05/2017	6.93	Call	Bond Future	28.6300	0.0286	27.5100	0.0275	(3.912)	0	0	0
2016/11/17	R203	04/05/2017	6.91	Put	Bond Future	268.4400	0.2684	272.1000	0.2721	1.363	0	0	0
2016/11/17	R203	04/05/2017	6.93	Put	Bond Future	262.7400	0.2627	266.3700	0.2664	1.382	0	0	0
2016/11/17	R203	03/08/2017	4.89	Call	Bond Future	51.7200	0.0517	51.6500	0.0517	(0.135)	0	0	0
2016/11/17	R203	03/08/2017			Bond Future	4.6638	103.6219	4.6638	103.6219	0.000	0.0000	0.0000	0
2016/11/17	R203	03/08/2017	4.87	Call	Bond Future	50.4500	0.0504	50.3700	0.0504	(0.159)	0	0	0
2016/11/17	R203	03/08/2017	4.88	Call	Bond Future	51.0900	0.0511	51.0100	0.0510	(0.157)	0	0	0
2016/11/17	R203	03/08/2017	4.87	Put	Bond Future	28.3300	0.0283	28.2500	0.0283	(0.282)	0	0	0
2016/11/17	R203	03/08/2017	4.89	Put	Bond Future	27.4500	0.0275	27.3800	0.0274	(0.255)	0	0	0
2016/11/17	R203	03/08/2017	4.88	Put	Bond Future	27.8900	0.0279	27.8100	0.0278	(0.287)	0	0	0
2016/11/17	R204	02/02/2017	8.28	Call	Bond Future	664.1000	0.6641	669.2300	0.6692	0.772	0	0	0
2016/11/17	R204	02/02/2017			Bond Future	7.9923	101.0529	7.9863	101.0631	(0.075)	0.0000	0.0000	30,219
2016/11/17	R204	02/02/2017	8.29	Call	Bond Future	676.1800	0.6762	681.3900	0.6814	0.771	0	0	0
2016/11/17	R204	02/02/2017	8.30	Call	Bond Future	688.5100	0.6885	693.8100	0.6938	0.770	0	0	0
2016/11/17	R204	02/02/2017	8.28	Put	Bond Future	174.8600	0.1749	169.8000	0.1698	(2.894)	0	0	0
2016/11/17	R204	02/02/2017	8.30	Put	Bond Future	165.3800	0.1654	160.4900	0.1605	(2.957)	0	0	0
2016/11/17	R204	02/02/2017	8.29	Put	Bond Future	169.9900	0.1700	165.0100	0.1650	(2.930)	0	0	0
2016/11/17	R204	04/05/2017	7.90	Put	Bond Future	581.6600	0.5817	575.0400	0.5750	(1.138)	0	0	0
2016/11/17	R204	04/05/2017			Bond Future	8.0104	103.0252	8.0041	103.0346	(0.079)	0.0000	0.0000	0
2016/11/17	R204	04/05/2017	7.92	Put	Bond Future	565.7600	0.5658	559.2300	0.5592	(1.154)	0	0	0
2016/11/17	R204	04/05/2017	7.90	Call	Bond Future	416.7800	0.4168	419.5600	0.4196	0.667	0	0	0
2016/11/17	R204	04/05/2017	7.91	Put	Bond Future	573.6700	0.5737	567.1000	0.5671	(1.145)	0	0	0
2016/11/17	R204	04/05/2017	7.91	Call	Bond Future	423.7400	0.4237	426.5700	0.4266	0.668	0	0	0
2016/11/17	R204	04/05/2017	7.92	Call	Bond Future	430.7700	0.4308	433.6400	0.4336	0.666	0	0	0
2016/11/17	R204	03/08/2017	7.77	Put	Bond Future	684.9500	0.6850	678.2300	0.6782	(0.981)	0	0	0
2016/11/17	R204	03/08/2017			Bond Future	7.9817	101.0574	7.9739	101.0673	(0.097)	0.0000	0.0000	0
2016/11/17	R204	03/08/2017	7.76	Put	Bond Future	692.0800	0.6921	685.3200	0.6853	(0.977)	0	0	0
2016/11/17	R204	03/08/2017	7.75	Call	Bond Future	403.3200	0.4033	406.4500	0.4065	0.776	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
2016/11/17	R204	03/08/2017	7.76	Call	Bond Future	408.9300	0.4089	412.0900	0.4121	0.773	0	0	0
2016/11/17	R204	03/08/2017	7.77	Call	Bond Future	414.5900	0.4146	417.7900	0.4178	0.772	0	0	0
2016/11/17	R204	03/08/2017	7.75	Put	Bond Future	699.2700	0.6993	692.4800	0.6925	(0.971)	0	0	0
2016/11/17	R207	02/02/2017	9.24	Call	Bond Future	2,454.2100	2.4542	2,506.2800	2.5063	2.122	0	0	0
2016/11/17	R207	02/02/2017			Bond Future	8.2636	97.8567	8.2416	97.9124	(0.267)	0.0000	0.0000	86,326
2016/11/17	R207	02/02/2017	8.91	Call	Bond Future	1,715.3900	1.7154	1,761.7200	1.7617	2.701	0	0	62
2016/11/17	R207	02/02/2017	9.22	Call	Bond Future	2,407.9400	2.4079	2,459.7700	2.4598	2.152	0	0	0
2016/11/17	R207	02/02/2017	9.23	Call	Bond Future	2,431.0600	2.4311	2,483.0100	2.4830	2.137	0	0	0
2016/11/17	R207	02/02/2017	8.91	Put	Bond Future	103.0100	0.1030	93.6700	0.0937	(9.067)	0	0	0
2016/11/17	R207	02/02/2017	9.22	Put	Bond Future	33.9700	0.0340	30.1300	0.0301	(11.304)	0	0	0
2016/11/17	R207	02/02/2017	9.24	Put	Bond Future	31.3700	0.0314	27.7700	0.0278	(11.476)	0	0	0
2016/11/17	R207	02/02/2017	9.23	Put	Bond Future	32.6500	0.0327	28.9300	0.0289	(11.394)	0	0	0
2016/11/17	R207	04/05/2017	8.21	Put	Bond Future	927.8500	0.9278	895.6000	0.8956	(3.476)	0	0	0
2016/11/17	R207	04/05/2017			Bond Future	8.3075	99.7667	8.2836	99.8225	(0.288)	0.0000	0.0000	0
2016/11/17	R207	04/05/2017	8.22	Call	Bond Future	711.2800	0.7113	735.0800	0.7351	3.346	0	0	0
2016/11/17	R207	04/05/2017	8.20	Call	Bond Future	689.3900	0.6894	712.6900	0.7127	3.380	0	0	0
2016/11/17	R207	04/05/2017	8.21	Call	Bond Future	700.4200	0.7004	723.9700	0.7240	3.362	0	0	0
2016/11/17	R207	04/05/2017	8.20	Put	Bond Future	940.1800	0.9402	907.6800	0.9077	(3.457)	0	0	0
2016/11/17	R207	04/05/2017	8.22	Put	Bond Future	915.3700	0.9154	883.3700	0.8834	(3.496)	0	0	0
2016/11/17	R207	03/08/2017	8.19	Call	Bond Future	811.8000	0.8118	836.3300	0.8363	3.022	0	0	51
2016/11/17	R207	03/08/2017			Bond Future	8.3284	98.1315	8.3015	98.1887	(0.322)	0.0000	0.0000	0
2016/11/17	R207	03/08/2017	8.39	Put	Bond Future	899.2700	0.8993	870.5800	0.8706	(3.190)	0	0	0
2016/11/17	R207	03/08/2017	8.41	Put	Bond Future	880.1700	0.8802	851.8800	0.8519	(3.214)	0	0	0
2016/11/17	R207	03/08/2017	8.19	Put	Bond Future	1,107.4700	1.1075	1,074.7400	1.0747	(2.955)	0	0	0
2016/11/17	R207	03/08/2017	8.40	Put	Bond Future	889.6800	0.8897	861.1900	0.8612	(3.202)	0	0	0
2016/11/17	R207	03/08/2017	8.41	Call	Bond Future	1,054.0000	1.0540	1,082.9700	1.0830	2.749	0	0	0
2016/11/17	R207	03/08/2017	8.39	Call	Bond Future	1,030.5400	1.0305	1,059.1100	1.0591	2.772	0	0	0
2016/11/17	R207	03/08/2017	8.40	Call	Bond Future	1,042.2300	1.0422	1,071.0000	1.0710	2.760	0	0	0
2016/11/17	R208	02/02/2017			Bond Future	8.4670	96.5003	8.4452	96.5724	(0.257)	0.0000	0.0000	33,544
2016/11/17	R208	02/02/2017	8.64	Call	Bond Future	1,139.7900	1.1398	1,179.4000	1.1794	3.475	0	0	0
2016/11/17	R208	02/02/2017	8.63	Put	Bond Future	581.6300	0.5816	548.7300	0.5487	(5.657)	0	0	0
2016/11/17	R208	02/02/2017	8.65	Put	Bond Future	556.6800	0.5567	524.6900	0.5247	(5.747)	0	0	0
2016/11/17	R208	02/02/2017	8.64	Put	Bond Future	569.0500	0.5691	536.6100	0.5366	(5.701)	0	0	0
2016/11/17	R208	02/02/2017	8.65	Call	Bond Future	1,160.2800	1.1603	1,200.3400	1.2003	3.453	0	0	0
2016/11/17	R208	02/02/2017	8.63	Call	Bond Future	1,119.5000	1.1195	1,158.6500	1.1586	3.497	0	0	0
2016/11/17	R208	04/05/2017	8.39	Call	Bond Future	975.7100	0.9757	1,005.6400	1.0056	3.068	0	0	0
2016/11/17	R208	04/05/2017			Bond Future	8.5088	94.9805	8.4857	95.0530	(0.271)	0.0000	0.0000	0
2016/11/17	R208	04/05/2017	8.37	Call	Bond Future	946.7500	0.9467	976.0600	0.9761	3.096	0	0	0
2016/11/17	R208	04/05/2017	8.38	Call	Bond Future	961.0400	0.9610	990.6600	0.9907	3.082	0	0	0
2016/11/17	R208	04/05/2017	8.37	Put	Bond Future	1,384.2000	1.3842	1,340.9800	1.3410	(3.122)	0	0	0
2016/11/17	R208	04/05/2017	8.39	Put	Bond Future	1,349.9800	1.3500	1,307.3800	1.3074	(3.156)	0	0	0
2016/11/17	R208	04/05/2017	8.38	Put	Bond Future	1,366.8900	1.3669	1,323.9800	1.3240	(3.139)	0	0	0
2016/11/17	R208	03/08/2017	8.32	Call	Bond Future	1,083.8900	1.0839	1,113.8000	1.1138	2.760	0	0	0
2016/11/17	R208	03/08/2017			Bond Future	8.5342	96.8933	8.5092	96.9675	(0.293)	0.0000	0.0000	0
2016/11/17	R208	03/08/2017	8.30	Call	Bond Future	1,057.3100	1.0573	1,086.7200	1.0867	2.782	0	0	0
2016/11/17	R208	03/08/2017	8.31	Call	Bond Future	1,070.3900	1.0704	1,100.0500	1.1000	2.771	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
2016/11/17	R208	03/08/2017	8.30	Put	Bond Future	1,757.0500	1.7571	1,712.1600	1.7122	(2.555)	0	0	0
2016/11/17	R208	03/08/2017	8.32	Put	Bond Future	1,723.6400	1.7236	1,679.2500	1.6793	(2.575)	0	0	0
2016/11/17	R208	03/08/2017	8.31	Put	Bond Future	1,740.1300	1.7401	1,695.4900	1.6955	(2.565)	0	0	0
2016/11/17	R209	02/02/2017	9.55	Put	Bond Future	2,413.8900	2.4139	2,288.6700	2.2887	(5.187)	0	0	0
2016/11/17	R209	02/02/2017			Bond Future	9.6644	72.6879	9.6332	72.8965	(0.324)	0.0000	0.0000	62,091
2016/11/17	R209	02/02/2017	9.54	Put	Bond Future	2,451.7400	2.4517	2,325.4200	2.3254	(5.152)	0	0	0
2016/11/17	R209	02/02/2017	9.55	Call	Bond Future	1,646.1500	1.6462	1,729.5300	1.7295	5.065	0	0	0
2016/11/17	R209	02/02/2017	9.53	Call	Bond Future	1,586.9200	1.5869	1,668.1100	1.6681	5.116	0	0	0
2016/11/17	R209	02/02/2017	9.54	Call	Bond Future	1,616.3100	1.6163	1,698.5900	1.6986	5.091	0	0	0
2016/11/17	R209	02/02/2017	9.53	Put	Bond Future	2,490.1300	2.4901	2,362.7200	2.3627	(5.117)	0	0	0
2016/11/17	R209	04/05/2017	9.48	Put	Bond Future	3,813.8800	3.8139	3,687.3200	3.6873	(3.318)	0	0	0
2016/11/17	R209	04/05/2017			Bond Future	9.7109	70.9555	9.6788	71.1674	(0.330)	0.0000	0.0000	0
2016/11/17	R209	04/05/2017	9.47	Put	Bond Future	3,853.3700	3.8534	3,726.0600	3.7261	(3.304)	0	0	0
2016/11/17	R209	04/05/2017	9.46	Call	Bond Future	2,208.6700	2.2087	2,292.5800	2.2926	3.799	0	0	0
2016/11/17	R209	04/05/2017	9.47	Call	Bond Future	2,237.3700	2.2374	2,322.0300	2.3220	3.784	0	0	0
2016/11/17	R209	04/05/2017	9.48	Call	Bond Future	2,266.0800	2.2661	2,351.4900	2.3515	3.769	0	0	0
2016/11/17	R209	04/05/2017	9.46	Put	Bond Future	3,892.9700	3.8930	3,764.9100	3.7649	(3.290)	0	0	0
2016/11/17	R209	03/08/2017			Bond Future	9.7511	72.3844	9.7181	72.6010	(0.339)	0.0000	0.0000	0
2016/11/17	R209	03/08/2017	9.44	Call	Bond Future	2,759.6200	2.7596	2,848.1000	2.8481	3.206	0	0	0
2016/11/17	R209	03/08/2017	9.43	Put	Bond Future	4,880.3100	4.8803	4,751.6300	4.7516	(2.637)	0	0	0
2016/11/17	R209	03/08/2017	9.45	Put	Bond Future	4,800.5900	4.8006	4,673.1500	4.6731	(2.655)	0	0	0
2016/11/17	R209	03/08/2017	9.44	Put	Bond Future	4,840.2000	4.8402	4,712.1400	4.7121	(2.646)	0	0	0
2016/11/17	R209	03/08/2017	9.45	Call	Bond Future	2,788.3200	2.7883	2,877.4200	2.8774	3.195	0	0	0
2016/11/17	R209	03/08/2017	9.43	Call	Bond Future	2,731.3100	2.7313	2,819.1700	2.8192	3.217	0	0	0
2016/11/17	R210	02/02/2017	190.85	Put	Bond Future	2,163.1800	2.1632	2,197.3000	2.1973	1.577	0	0	0
2016/11/17	R210	02/02/2017			Bond Future	188.6868	188.6868	188.6527	188.6527	(0.018)	0.0000	0.0000	1,885
2016/11/17	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R210	02/02/2017	190.84	Put	Bond Future	2,153.1800	2.1532	2,187.3000	2.1873	1.585	0	0	0
2016/11/17	R210	02/02/2017	190.86	Put	Bond Future	2,173.1800	2.1732	2,207.3000	2.2073	1.570	0	0	0
2016/11/17	R210	04/05/2017			Bond Future	190.0642	190.0642	190.0278	190.0278	(0.019)	0.0000	0.0000	0
2016/11/17	R210	04/05/2017	192.31	Put	Bond Future	2,245.8300	2.2458	2,282.2500	2.2822	1.622	0	0	0
2016/11/17	R210	04/05/2017	192.33	Put	Bond Future	2,265.8300	2.2658	2,302.2500	2.3022	1.607	0	0	0
2016/11/17	R210	04/05/2017	192.32	Put	Bond Future	2,255.8300	2.2558	2,292.2500	2.2922	1.614	0	0	0
2016/11/17	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R210	03/08/2017	196.29	Put	Bond Future	2,388.1500	2.3881	2,424.6500	2.4247	1.528	0	0	0
2016/11/17	R210	03/08/2017			Bond Future	193.9019	193.9019	193.8653	193.8653	(0.019)	0.0000	0.0000	0
2016/11/17	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R210	03/08/2017	196.28	Put	Bond Future	2,378.1500	2.3781	2,414.6500	2.4147	1.535	0	0	0
2016/11/17	R210	03/08/2017	196.30	Put	Bond Future	2,398.1500	2.3981	2,434.6500	2.4347	1.522	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
2016/11/17	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R212	02/02/2017			Bond Future	147.5838	147.5838	147.3420	147.3420	(0.164)	0.0000	0.0000	3,380
2016/11/17	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R212	02/02/2017	149.27	Put	Bond Future	1,686.2100	1.6862	1,928.0100	1.9280	14.340	0	0	0
2016/11/17	R212	02/02/2017	149.29	Put	Bond Future	1,706.2100	1.7062	1,948.0100	1.9480	14.172	0	0	0
2016/11/17	R212	02/02/2017	149.28	Put	Bond Future	1,696.2100	1.6962	1,938.0100	1.9380	14.255	0	0	0
2016/11/17	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R212	04/05/2017			Bond Future	150.4731	150.4731	150.2251	150.2251	(0.165)	0.0000	0.0000	0
2016/11/17	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R212	04/05/2017	152.23	Put	Bond Future	1,756.8800	1.7569	2,004.8600	2.0049	14.115	0	0	0
2016/11/17	R212	04/05/2017	152.25	Put	Bond Future	1,776.8800	1.7769	2,024.8600	2.0249	13.956	0	0	0
2016/11/17	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R212	04/05/2017	152.24	Put	Bond Future	1,766.8800	1.7669	2,014.8600	2.0149	14.035	0	0	0
2016/11/17	R212	03/08/2017			Bond Future	151.4810	151.4810	151.2286	151.2286	(0.167)	0.0000	0.0000	0
2016/11/17	R212	03/08/2017	153.34	Put	Bond Future	1,858.9900	1.8590	2,111.4400	2.1114	13.580	0	0	0
2016/11/17	R212	03/08/2017	153.36	Put	Bond Future	1,878.9900	1.8790	2,131.4400	2.1314	13.435	0	0	0
2016/11/17	R212	03/08/2017	153.35	Put	Bond Future	1,868.9900	1.8690	2,121.4400	2.1214	13.507	0	0	0
2016/11/17	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/11/17	R213	02/02/2017	9.40	Call	Bond Future	1,669.2700	1.6693	1,770.8700	1.7709	6.086	0	0	0
2016/11/17	R213	02/02/2017	9.42	Call	Bond Future	1,730.8500	1.7309	1,835.0500	1.8350	6.020	0	0	0
2016/11/17	R213	02/02/2017			Bond Future	9.4935	83.9507	9.4569	84.1931	(0.385)	0.0000	0.0000	51,202
2016/11/17	R213	02/02/2017	9.41	Call	Bond Future	1,699.8200	1.6998	1,802.7200	1.8027	6.054	0	0	0
2016/11/17	R213	02/02/2017	9.40	Put	Bond Future	2,291.0800	2.2911	2,150.2900	2.1503	(6.145)	0	0	0
2016/11/17	R213	02/02/2017	9.42	Put	Bond Future	2,219.0600	2.2191	2,080.8700	2.0809	(6.227)	0	0	0
2016/11/17	R213	02/02/2017	9.41	Put	Bond Future	2,254.7900	2.2548	2,115.3000	2.1153	(6.186)	0	0	0
2016/11/17	R213	04/05/2017			Bond Future	9.5403	82.0368	9.5027	82.2832	(0.394)	0.0000	0.0000	0
2016/11/17	R213	04/05/2017	9.35	Put	Bond Future	3,534.2400	3.5342	3,391.4100	3.3914	(4.041)	0	0	0
2016/11/17	R213	04/05/2017	9.37	Put	Bond Future	3,459.7500	3.4598	3,318.7300	3.3187	(4.076)	0	0	0
2016/11/17	R213	04/05/2017	9.36	Put	Bond Future	3,496.9600	3.4970	3,355.0400	3.3550	(4.058)	0	0	0
2016/11/17	R213	04/05/2017	9.35	Call	Bond Future	2,276.6000	2.2766	2,380.1400	2.3801	4.548	0	0	0
2016/11/17	R213	04/05/2017	9.36	Call	Bond Future	2,306.0900	2.3061	2,410.5400	2.4105	4.529	0	0	0
2016/11/17	R213	04/05/2017	9.37	Call	Bond Future	2,335.5800	2.3356	2,440.9300	2.4409	4.511	0	0	0
2016/11/17	R213	03/08/2017	9.33	Put	Bond Future	4,433.7800	4.4338	4,289.4700	4.2895	(3.255)	0	0	0
2016/11/17	R213	03/08/2017			Bond Future	9.5805	83.6889	9.5417	83.9404	(0.405)	0.0000	0.0000	0
2016/11/17	R213	03/08/2017	9.35	Put	Bond Future	4,359.5200	4.3595	4,216.6900	4.2167	(3.276)	0	0	0
2016/11/17	R213	03/08/2017	9.33	Call	Bond Future	2,791.7600	2.7918	2,899.0400	2.8990	3.843	0	0	0
2016/11/17	R213	03/08/2017	9.34	Put	Bond Future	4,396.3900	4.3964	4,252.8300	4.2528	(3.265)	0	0	0
2016/11/17	R213	03/08/2017	9.34	Call	Bond Future	2,820.8000	2.8208	2,928.8300	2.9288	3.830	0	0	0
2016/11/17	R213	03/08/2017	9.35	Call	Bond Future	2,850.3000	2.8503	2,959.0600	2.9591	3.816	0	0	0
2016/11/17	R214	02/02/2017			Bond Future	9.7406	72.9713	9.7093	73.1888	(0.321)	0.0000	0.0000	34,384
2016/11/17	R214	02/02/2017	9.67	Call	Bond Future	1,891.3500	1.8913	1,983.3500	1.9834	4.864	0	0	0
2016/11/17	R214	02/02/2017	9.66	Put	Bond Future	2,421.1500	2.4212	2,294.5200	2.2945	(5.230)	0	0	0
2016/11/17	R214	02/02/2017	9.68	Put	Bond Future	2,346.2800	2.3463	2,221.9200	2.2219	(5.300)	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
2016/11/17	R214	02/02/2017	9.67	Put	Bond Future	2,383.5000	2.3835	2,258.0100	2.2580	(5.265)	0	0	0
2016/11/17	R214	02/02/2017	9.68	Call	Bond Future	1,924.1900	1.9242	2,017.3200	2.0173	4.840	0	0	0
2016/11/17	R214	02/02/2017	9.66	Call	Bond Future	1,858.8400	1.8588	1,949.7000	1.9497	4.888	0	0	0
2016/11/17	R214	04/05/2017	9.58	Put	Bond Future	3,920.8400	3.9208	3,791.2100	3.7912	(3.306)	0	0	0
2016/11/17	R214	04/05/2017			Bond Future	9.7853	71.0969	9.7532	71.3180	(0.328)	0.0000	0.0000	0
2016/11/17	R214	04/05/2017	9.57	Put	Bond Future	3,961.2700	3.9613	3,830.8600	3.8309	(3.292)	0	0	0
2016/11/17	R214	04/05/2017	9.58	Call	Bond Future	2,485.6800	2.4857	2,577.0600	2.5771	3.676	0	0	0
2016/11/17	R214	04/05/2017	9.56	Call	Bond Future	2,424.6600	2.4247	2,514.4800	2.5145	3.704	0	0	0
2016/11/17	R214	04/05/2017	9.57	Call	Bond Future	2,454.9700	2.4550	2,545.5700	2.5456	3.690	0	0	0
2016/11/17	R214	04/05/2017	9.56	Put	Bond Future	4,002.2200	4.0022	3,871.0300	3.8710	(3.278)	0	0	0
2016/11/17	R214	03/08/2017	9.51	Call	Bond Future	2,867.7100	2.8677	2,959.8900	2.9599	3.214	0	0	0
2016/11/17	R214	03/08/2017			Bond Future	9.8244	72.5287	9.7914	72.7544	(0.336)	0.0000	0.0000	0
2016/11/17	R214	03/08/2017	9.52	Call	Bond Future	2,897.6000	2.8976	2,990.4300	2.9904	3.204	0	0	0
2016/11/17	R214	03/08/2017	9.53	Call	Bond Future	2,927.8800	2.9279	3,021.3700	3.0214	3.193	0	0	0
2016/11/17	R214	03/08/2017	9.51	Put	Bond Future	5,068.8800	5.0689	4,935.3500	4.9354	(2.634)	0	0	0
2016/11/17	R214	03/08/2017	9.53	Put	Bond Future	4,985.6700	4.9857	4,853.4500	4.8535	(2.652)	0	0	0
2016/11/17	R214	03/08/2017	9.52	Put	Bond Future	5,027.0200	5.0270	4,894.1400	4.8941	(2.643)	0	0	0
2016/11/17	R248	02/02/2017	9.76	Put	Bond Future	2,960.9500	2.9610	2,806.6000	2.8066	(5.213)	0	0	0
2016/11/17	R248	02/02/2017	9.78	Put	Bond Future	2,871.3500	2.8713	2,719.7600	2.7198	(5.279)	0	0	0
2016/11/17	R248	02/02/2017			Bond Future	9.7870	93.8059	9.7557	94.0833	(0.320)	0.0000	0.0000	65,316
2016/11/17	R248	02/02/2017	9.77	Put	Bond Future	2,915.8900	2.9159	2,762.9200	2.7629	(5.246)	0	0	0
2016/11/17	R248	02/02/2017	9.76	Call	Bond Future	2,722.1200	2.7221	2,845.1900	2.8452	4.521	0	0	0
2016/11/17	R248	02/02/2017	9.77	Call	Bond Future	2,765.6800	2.7657	2,890.1300	2.8901	4.500	0	0	0
2016/11/17	R248	02/02/2017	9.78	Call	Bond Future	2,809.6000	2.8096	2,935.4300	2.9354	4.479	0	0	0
2016/11/17	R248	04/05/2017	9.66	Call	Bond Future	3,406.7100	3.4067	3,526.7400	3.5267	3.523	0	0	0
2016/11/17	R248	04/05/2017			Bond Future	9.8332	91.1963	9.8011	91.4783	(0.327)	0.0000	0.0000	0
2016/11/17	R248	04/05/2017	9.67	Call	Bond Future	3,446.8300	3.4468	3,567.8200	3.5678	3.510	0	0	0
2016/11/17	R248	04/05/2017	9.65	Put	Bond Future	4,995.3100	4.9953	4,832.3700	4.8324	(3.262)	0	0	0
2016/11/17	R248	04/05/2017	9.67	Put	Bond Future	4,895.1800	4.8952	4,734.1700	4.7342	(3.289)	0	0	0
2016/11/17	R248	04/05/2017	9.65	Call	Bond Future	3,366.6000	3.3666	3,485.6600	3.4857	3.537	0	0	0
2016/11/17	R248	04/05/2017	9.66	Put	Bond Future	4,945.1600	4.9452	4,783.1900	4.7832	(3.275)	0	0	0
2016/11/17	R248	03/08/2017			Bond Future	9.8738	93.0328	9.8408	93.3208	(0.335)	0.0000	0.0000	0
2016/11/17	R248	03/08/2017	9.57	Call	Bond Future	3,882.7300	3.8827	4,002.0000	4.0020	3.072	0	0	0
2016/11/17	R248	03/08/2017	9.56	Put	Bond Future	6,643.7000	6.6437	6,474.1700	6.4742	(2.552)	0	0	0
2016/11/17	R248	03/08/2017	9.58	Put	Bond Future	6,538.0000	6.5380	6,370.0700	6.3701	(2.569)	0	0	0
2016/11/17	R248	03/08/2017	9.57	Put	Bond Future	6,590.5200	6.5905	6,421.7900	6.4218	(2.560)	0	0	0
2016/11/17	R248	03/08/2017	9.58	Call	Bond Future	3,921.6300	3.9216	4,041.7000	4.0417	3.062	0	0	0
2016/11/17	R248	03/08/2017	9.56	Call	Bond Future	3,844.3300	3.8443	3,962.8000	3.9628	3.082	0	0	0

Total

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